

二维 Logistic 映射的动力学分析*

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Dynamic Analysis of the Coupled Logistic Map

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Abstract: Dynamic analysis of the coupled logistic map redounds to know and predict the characteristics of high-dimension complex nonlinear system. Using the method combining calculation and experiment, the following conclusions are shown: (1) The boundary equation of the first bifurcation of the coupled logistic map in the parameter space is given out. (2) Chaotic patterns of the coupled logistic map may emerge out of double-periodic bifurcation and Hopf bifurcation, respectively. (3) The boundary between periodic and non-periodic regions in the attraction basin of the coupled logistic map is fractal, which indicates the impossibility to predict the moving result of the points in phase plane. (4) The structures of the Mandelbrot-Julia sets are determined by the control parameters, and their boundaries have the fractal characteristic.

Key words: coupled logistic map; bifurcation; chaos; Mandelbrot-Julia set; fractal

摘 要: 对二维 logistic 映射的动力学研究有助于认识和预测更复杂的高维非线性系统的性态. 利用解析计算和实验分析相结合的方法揭示出: (1) 参数空间中二维 logistic 映射发生第一次分岔的边界方程; (2) 二维 logistic 映射可按倍周期分岔和 Hopf 分岔走向混沌; (3) 二维 logistic 映射的吸引盆中周期和非周期区域之间的边界是分形的, 这意味着无法预测相平面上点运动的归宿; (4) Mandelbrot-Julia 集的结构由控制参数决定, 且它们的边界是分形的.

关键词: 二维 logistic 映射; 分岔; 混沌; Mandelbrot-Julia 集; 分形

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1 Introduction

May, the mathematical ecologist, has suggested in one of his influential article published in 1976 by "Nature",

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that the non-heterogamous insect population model in ecology can be explained in terms of nonlinear difference equation^[1]

$$x_{n+1} = \mu x_n (1 - x_n) \tag{1}$$

According to the study on the logistic map, people have found that it come through double-periodic bifurcation into the chaos^[2]. Based on this foundation, people have studied the chaos of the two-dimension logistic map and its application in ecology, etc^[3]. For example, Satoh and Aihara have studied self-similarity of the attractor for a two-dimension predator-prey system^[4]; According to chaotic dynamics of the coupled logistic map, Hastings has investigated the fluctuation of insect and population^[5], and Zengru and Sanglier have analyzed the interaction of demand and supply in economics^[6]. What kinds of dynamic characteristics does the coupled logistic map with a simple coupling term have?

$$\begin{cases} x_{n+1} = x_n + h(x_n - x_n^2 + y_n) \\ y_{n+1} = y_n + h(y_n - y_n^2 + x_n) \end{cases} \tag{2}$$

Therefore, this paper gives a careful study on the dynamic behaviors of Eq.(2).

2 Bifurcation Theory of the Coupled Logistic Map

Eq.(2) can be expressed as $\vec{Z}_{n+1} = f(\vec{Z}_n)$. Assume $\vec{Z}_* = (x_*, y_*)$ is the fixed point of Eq.(2), then $\vec{Z}_* = (x_*, y_*)$ is the solution to the equations below:

$$\begin{cases} x_* = x_* + h(x_* - x_*^2 + y_*) \\ y_* = y_* + h(y_* - y_*^2 + x_*) \end{cases} \tag{3}$$

From Eq.(3), we can get the fixed points as $(\vec{Z}_*)_1 = (0,0)$ and $(\vec{Z}_*)_2 = (2,2)$.

The stability of these fixed points is relative to the maximum eigenvalue (its absolute value is expressed as $|K|_{\max}$) of Jacobi matrix on the fixed points. If $f'(\vec{Z}_*)$ is expressed as the Jacobi matrix of the map f on the fixed points, then

$$f'(\vec{Z}_*) = \frac{\partial f}{\partial \vec{Z}} \Big|_{\vec{Z}=\vec{Z}_*} = \begin{bmatrix} 1+h-2hx_* & h \\ h & 1+h-2hy_* \end{bmatrix}.$$

If $|K|_{\max} < 1$, then the fixed points are stable; If $|K|_{\max} > 1$, then the fixed points are unstable; If $|K|_{\max} = 1$, the first bifurcation of Eq. (2) will occur^[7]. We calculate the solutions of the characteristic polynomial of $f'(\vec{Z}_*)$ and get two eigenvalues as follows:

$$\begin{cases} K_+ = \frac{1}{2}(L + \sqrt{M^2 + 4N}) \\ K_- = \frac{1}{2}(L - \sqrt{M^2 + 4N}) \end{cases} \tag{4}$$

where $L=2+2h-2h(x_*+y_*)$, $M=2h(y_*-x_*)$, $N=h^2$, then

$$|K|_{\max} = \begin{cases} K_+ & \text{if } 2+2h-2h(x_*+y_*) > 0 \\ K_- & \text{if } 2+2h-2h(x_*+y_*) < 0 \end{cases} \tag{5}$$

Eq.(5) shows that $|K|_{\max}$ is the function of parameter h . According to condition $|K|_{\max} = 1$, using Eq.(5), we can deduce the boundary of Eq.(2) in parameter space when the first bifurcation occurs

$$(1+h-2hx_* \mp 1)(1+h-2hy_*) - h^2 + 1 \mp (1+h-2hx_*) = 0 \tag{6}$$

where “-” corresponds to $|K|_{\max} = K_+$, “+” corresponds to $|K|_{\max} = K_-$ in “ \mp ”.

Substituting $(\vec{Z}_*)_1 = (0,0)$ into Eq.(4), we can deduce that this fixed point is unstable. Substituting $(\vec{Z}_*)_2 = (2,2)$ into Eq.(6), we can deduce that if $h=0$, then the first bifurcation of Eq.(2) will occur when $h < 1/3$; if

$h=1$ or $h=1/2$, then the first bifurcation of Eq.(2) will occur when $h>1/3$.

3 Experiment and Results

The dynamic behavior of Eq.(2) is determined by the control parameter h . In order to make full study of the behavior of Eq.(2) in the parameter space, the authors use a few methods such as phase graph, bifurcation graph, power spectra, Lyapunov exponent, correlation dimension, and attraction basin to study the evolution of the systemic behavior with the change of parameter along the two paths in the parameter space.

3.1 Bifurcation process

3.1.1 Analysis of phase graph and bifurcation graph

The two paths in the parameter space are $h \in [-1.35, -0.98]$ and $h \in [0.497, 0.686]$ respectively. Choosing the initial point $(x_n, y_n) = (0.4, 0.5)$, the authors construct the attractor and bifurcation graph of Eq.(2). Fig.1 and Fig.2 show a group of representative results.

Let us observe the evolution of the systemic behavior with the change of parameter h along the first path: When $-0.9995 \leq h \leq -0.98$, the system converges to a fixed point in the phase plane (shown as Fig.2(a)); Decreasing h , when $-1.22445 \leq h \leq -0.99951$, $-1.27195 \leq h \leq -1.22446$, $-1.28216 \leq h \leq -1.27196$, $-1.28436 \leq h \leq -1.28217$, ..., etc, the system takes place double-periodic bifurcation and appears in turn 2 points, 4 points, 8 points and so on in the phase plane (shown as Fig.2(a)); Continuing decreasing h , when $-1.31327 \leq h \leq -1.28498$ chaos appears; Decreasing h , when $-1.31518 \leq h \leq -1.31328$, periodic-6 points emerge in phase plane (Fig.2(b)); Continuing decreasing h again, when $-1.31608 \leq h \leq -1.31519$, $-1.3163 \leq h \leq -1.31609$, $-1.31634 \leq h \leq -1.31631$, ..., etc, the system takes place double-periodic bifurcation again and appears in turn 12 points, 24 points, 48 points and so on in the phase plane (Fig.2(b)); Decreasing h , when $-1.35 \leq h \leq -1.31637$ chaos emerges again (Fig.2(b)).

The evolution of systematic behavior when the control parameter h varies along the second path is as follows: When $0.497 \leq h \leq 0.49973$, the system tends to a stable fixed point in the phase plane (Fig.2(c)); Increasing h , when $0.49974 \leq h \leq 0.50012$, two fixed points emerge in the phase plane (Fig.2(c)); When $0.50013 \leq h \leq 0.50022$, a limit loop appears in the phase plane (Fig.2(c)); When $0.50023 \leq h \leq 0.5997$, two stable fixed points emerge in the phase plane again (Fig.1(a)); When $0.5998 \leq h \leq 0.65286$, the two fixed points are unstable and the new stability state is two limit loops around the former fixed points (Fig.1(b)), moreover, these two limit loops will increasingly deform with h increasing (Fig.1(c)). Fig.1(b) and Fig.1(c) show that the two stable limit loops are closed, and their neighboring orbits converge on them. Continuing increasing h , when $0.65287 \leq h \leq 0.686$, further bifurcation will occur and strange attractors emerge in phase plane (Fig.1(d)~Fig.1(f), Fig.2(d)).

According to the attractor and its partial magnification (from Fig.1(f) to Fig.1(h)), we can see that strange attractors refer to a sort of movement with unrepeated orbit and complicated properties, which is restricted in limited region all along. The delicate structure of strange attractor exists by all scales, and the strange attractors wouldn't form entity in the phase space even in the infinite time limit.

Property 1. The attractor in Fig.1 is symmetry about beeline $y=x$.

Proof. Using the inductive method of mathematics. Let $z_n = x_n + y_n^i$, $z_n^* = y_n + x_n^i$, then Eq.(2) may be denoted as $z_{n+1} = f(z_n)$. From Eq.(2), we can know

$$f^*(z_n) = f(z_n^*) .$$

Suppose $[f^{k-1}(z_n)]^* = f^{k-1}(z_n^*)$ is tenable.

$$\text{because } [f^k(z_n)]^* = [f^{k-1}[f(z_n)]]^* = f^{k-1}[f(z_n)]^* = f^{k-1}[f^*(z_n)] = f^{k-1}[f(z_n^*)] = f^k(z_n^*) .$$

Namely, $[f^k(z_n)]^* = f^k(z_n^*)$ ($k=1,2,\dots,N$; N refers to the times of iteration), it demonstrates that the attractors constructed by Fq.(2) are symmetry about beeline $y=x$.

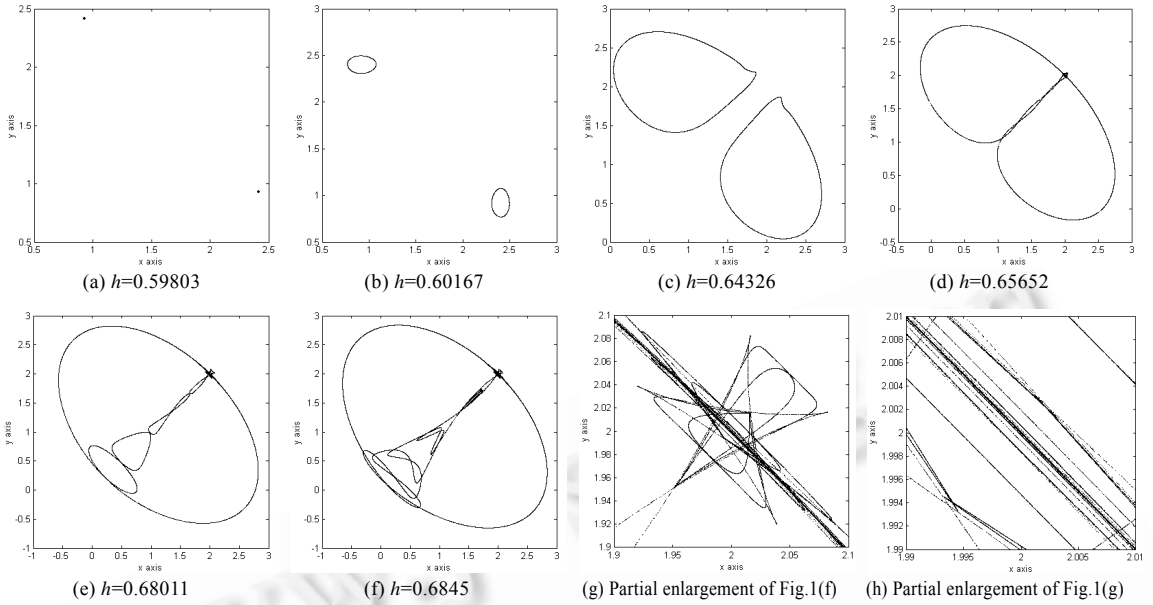


Fig.1 Attractors of Eq.(2)

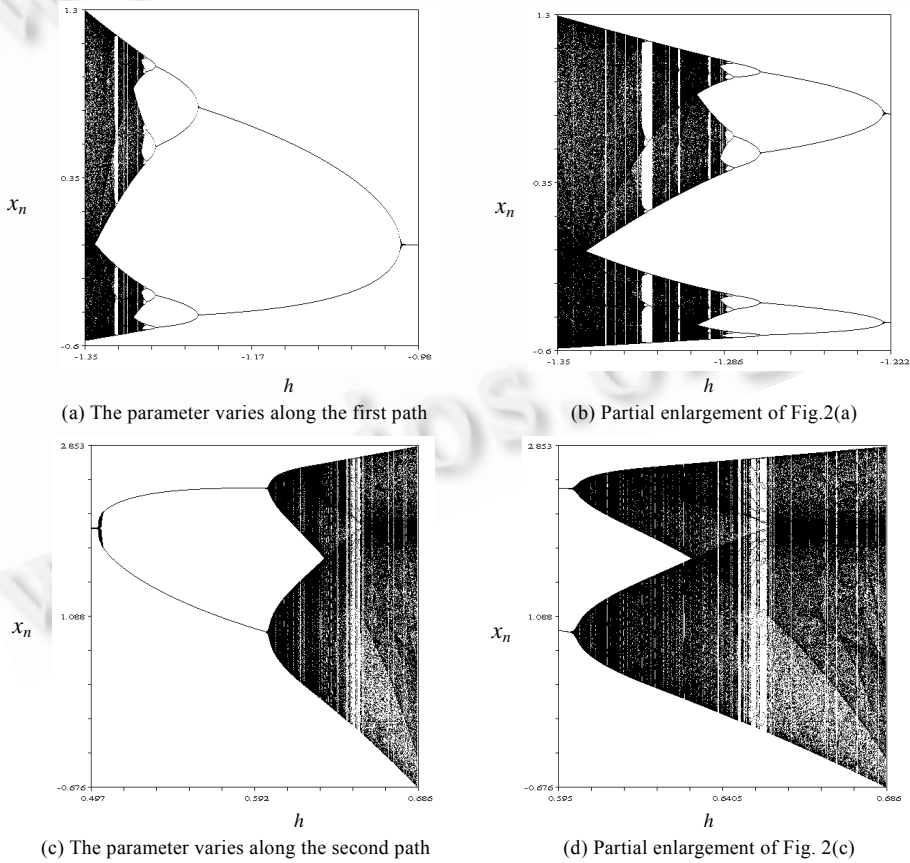


Fig.2 Bifurcation graphs of Eq.(2)

The period doubling, fixed point, limit loop and strange attractor are observed in the two ways to chaos

mentioned above. It indicates that Eq.(2) will tend to chaos through double-periodic bifurcation or Hopf bifurcation, respectively^[8].

In 1978, using the method of renormalization group, Feigenbaum found that the interval ratio limit $\delta=4.66920$ in convergence sequence of bifurcation value $\mu_n (n=1,2,\dots)$ is a universal constant when Eq.(2) turns into chaos through double-periodic bifurcation. This constant is known as Feigenbaum constant that reflect the regularity of the way by which the system turns into chaos through double-periodic bifurcation^[2]. Using the method combining calculation and experiment, the authors get the interval ratio limit in the convergence sequence of bifurcation value $h_n (n=1,2,\dots)$ and $h_m (m=1,2,\dots)$ which twice the double-periodic bifurcation emerge successively in the first way to chaos we have discussed above

$$\delta' = \lim_{n \rightarrow \infty} \frac{h_n - h_{n-1}}{h_{n+1} - h_n} = 4.48391\dots \tag{7}$$

$$\delta'' = \lim_{n \rightarrow \infty} \frac{h_m - h_{m-1}}{h_{m+1} - h_m} = 4.37846\dots \tag{8}$$

From Eq.(7) and Eq.(8), it can be found that δ' and δ'' are almost equal to Feigenbaum constant δ . This indicates that the logistic map and the coupled logistic map have some common rules: On the process of turning to chaos through a series of double-periodic bifurcations they all represent self-similarity and scale transform invariability in the parameter space and the phase space. This evolvement process is a generic characteristic in a nonlinear system.

3.1.2 Power spectra analysis

According to Welch's method of average periodic chart^[9], the authors calculate the power spectra of Eq.(2). The data used in computing are the sequence values of $x_n (n=1,2,3,\dots)$. The parameters used in the analysis are: sampling frequency 1Hz; FFT length $M:1024$; window type: rectangular window; window length $L:1024$; maximum number of analysis samples $N:10000$; segment number $K:194$. The authors calculate the power spectra corresponding to the attractor in Fig.1 (shown as Fig.3).

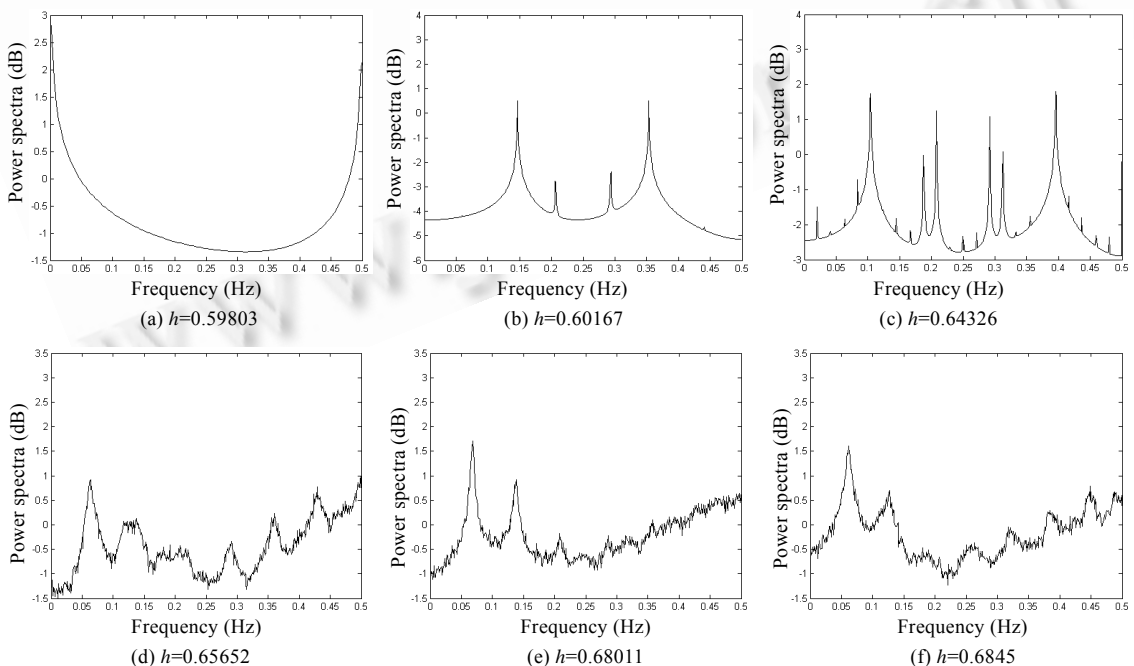


Fig.3 Power spectra of attractors of Eq.(2)

3.1.3 The computation of the Lyapunov exponent and the fractal dimension

According to the method of calculating Lyapunov exponents from difference equation^[3], the authors calculate the variation curves of Lyapunov exponent λ_1 and λ_2 of Eq.(2) when the control parameter varies along the two paths mentioned above (Fig.4(a) and Fig.4(c)). In addition, when the two Lyapunov exponents of the coupled logistic map are $(\lambda_1, \lambda_2)=(+, -)$ the system is described by strange attractors, according to Kaplan-Yorke assumption^[10]: $d=1-\lambda_1/\lambda_2$, we can get the fractal dimension d ; when the Lyapunov exponents are $(\lambda_1, \lambda_2)=(-, -)$, the system tends to be a fixed point with fractal dimension $d=0$; when Lyapunov exponents are $(\lambda_1, \lambda_2)=(0, -)$, the system shows a limit loop with fractal dimension $d=1$ ^[11,12]. Thus according to the change curve of Lyapunov exponent λ_1 and λ_2 , the authors calculate its fractal dimension d of attractor of Eq.(2) when control parameter varies with the two paths mentioned above (Fig.4(b) and Fig.4(d)).

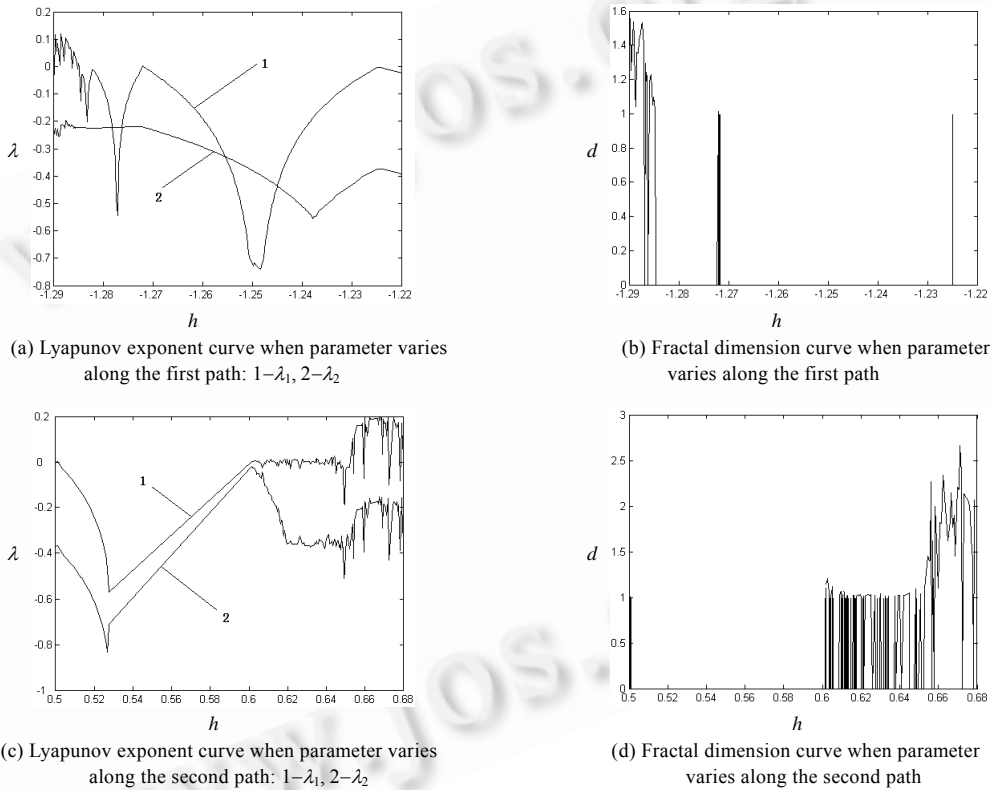


Fig.4 Lyapunov exponent and fractal dimension curves of Eq.(2)

3.1.4 Attraction basin

The following two methods can be used to construct the attraction basin of Eq.(2): (1) Enacting the watch window W , the maximum iteration times N (here $N=2000$), and the value h exhibiting periodic- p movement (p is positive integer) of Eq.(2) in the phase space. (2) $\forall z_n=(x_n, y_n) \in W$, according to Eq.(2), calculate z_k . (3) Method I: if z_k ($k \leq N$) falls into periodic- p orbit, then put point z_0 black, otherwise, put it white. Method II: if z_k ($k \leq N$ and k is odd) falls in periodic- p orbit, then put point z_0 with black color, otherwise, put it with white color. (4) The course (2) and (3) are repeated, until all points in the watch window W are exhausted. Then we can get the periodic- p orbit attraction basin of Eq.(2).

Figure 5 shows the attraction basin of periodic- p orbit of Eq.(2). Figure 5(a) is generated with method I, and

Fig.5(b) and Fig.5(c) are generated with method II. The black and white region in Fig.5 represent the movement region of different characteristics respectively. For the initial points in black regions we can definitely predict that these points will finally evolve to periodic- p orbit with time changing. From partial enlargement of Fig.5(d), we can see that the boundary between black and white regions is fractal, i.e., there exists delicate structure to arbitrary minute scale. Thus we can conclude that the initial points of different characteristics in attraction basin are closely interwoven. Therefore, the final settling place of the movement is unpredictable, i.e., though Eq.(2) is described by periodic attractors in the phase space, the movement of points in the phase space is very complicated.

Theorem 1. Let $z_n = x_n + y_n^i, z_n^* = y_n + x_n^i$, then Eq.(2) may be denoted as $z_{n+1}=f(z_n)$. If the attraction basin is generated with Eq.(2), then we can get

$$[f^k(z_n)]^* = f^k(z_n^*) \quad (k=1,2,\dots,N).$$

Using the inductive method of mathematics, we can prove this theorem easily. Theorem 1 indicates that the attractor basin generated with Eq.(2) is symmetry about beeline $y=x$.

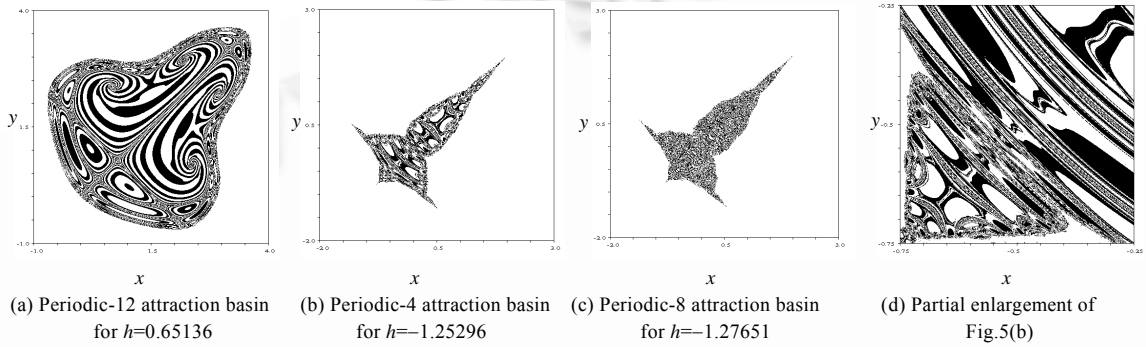


Fig.5 Attraction basin of periodic orbit of Eq.(2)

3.2 Self-Similarity

Based on the “complex dynamic system theory” created by Julia and Fatou, famous mathematician Mandelbrot not only construct the Julia set in the dynamical Z -plane and Mandelbrot set in parameter C -plane but also study them in 1970s^[13]. Now people have done some deep study about Mandelbrot-Julia set and found out that there hides intricate regular structure in them, thus the fractal theory is enriched^[14-16]. Based on the prediction made by Rössler in 1986 that the dynamic behavior of super-chaotic system in the phase space manifests in self-similarity^[17], and the discovery given by Kaneko in 1983 that super-chaos phenomenon exists in the coupled logistic map^[18], the fractal characteristics of self-similarity is discussed in this paper.

3.2.1 Mandelbrot-Julia sets in two-dimension space

The method to construct Mandelbrot-Julia set in two-dimension space is as follows: (1) Transform Eq.(2) into the following equation

$$\begin{cases} x_{k+1} = x_k + h_x(x_k - x_k^2 + y_k + c_x) \\ y_{k+1} = y_k + h_y(y_k - y_k^2 + x_k + c_y) \end{cases} \quad (9)$$

where the former one-dimension parameter h is replaced by two-dimension control parameters $(h_x, h_y), c_x$ and c_y are two real parameters; (2) Enacting the watch window W ($W \subset C$ or Z), the escape-radius R and the escape-time limit N ; (3) For Mandelbrot set, $\exists c_0 \in W$ and $W \subset C$, let $z_0 = (x_0, y_0) = (0, 0)$ and choose the parameters h_x and h_y , then calculate z_k ; For Julia set, $\exists z_0 \in W$ and $W \subset Z$, choose the parameters c_x, c_y, h_x and h_y , then calculate z_k ; (4) If after oddtimes of iteration, $|z_k| = \sqrt{x_k^2 + y_k^2} > R$ is satisfied, then put point z_0 with black color; otherwise, put point z_0 with white

color; (5) Steps (3) and (4) are repeated until all points in the watch window W are exhausted. Then we can get the Mandelbrot-Julia sets of Eq.(2) in two-dimension space (Fig.6).

Figure 6 shows that: (1) All kinds of the white strip regions outside of the black attracted region in Fig.6 are surrounded circuitously. Owing to the limited degree of precision of computer, the boundary of finite attracted region doesn't exhibit fractal property, however, when increasing the magnifying multiple, the delicate structure of the boundary curve of infinite attracted region exists by all scales, and it exhibits fractal property (Fig.6(b) and Fig.6(d)); (2) Fig.6 is symmetry about beeline $y=x$, and the proof of its symmetry is as follows:

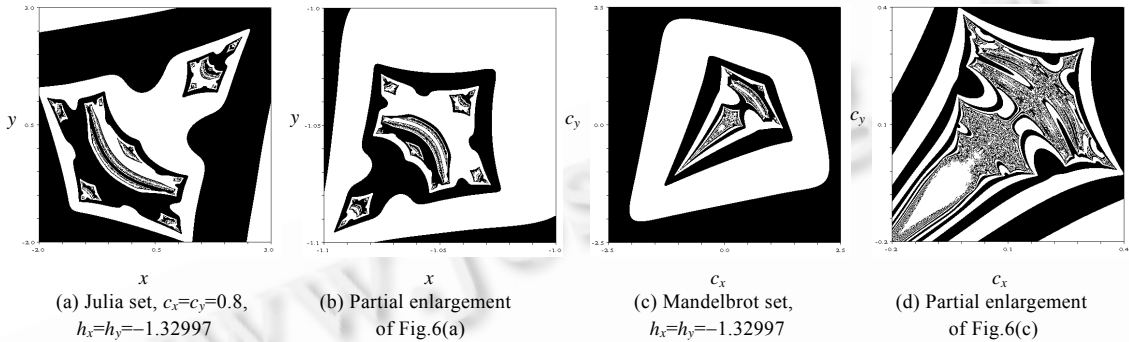


Fig.6 Mandelbrot-Julia set of Eq.(2) in two-dimension space

Theorem 2. Let $z_n = x_n + y_n^i$, $z_n^* = y_n + x_n^i$, $c = c_x + c_y^i$ and $c^* = c_y + c_x^i$, then Eq.(9) may be denoted as $z_{n+1}=f(z_n)$. If the generalized Mandelbrot-Julia set is constructed by Eq.(9), then we can get

- (i) $[f^k(z_n)]^* = f^k(z_n^*)$ ($k=1,2,\dots,N$). when $c_x=c_y$ and $h_x=h_y$.
- (ii) $[f^k(c)]^* = f^k(c^*)$ ($k=1,2,\dots,N$). when $h_x=h_y$.

Proof. (i) Using the inductive method of mathematics. From Eq.(9), when $c_x=c_y$ and $h_x=h_y$ we can get

$$f^*(z_n) = f(z_n^*) .$$

Suppose $[f^{k-1}(z_n)]^* = f^{k-1}(z_n^*)$ is tenable.

$$\because [f^k(z_n)]^* = [f^{k-1}[f(z_n)]]^* = f^{k-1}[f(z_n)]^* = f^{k-1}[f^*(z_n)] = f^{k-1}[f(z_n^*)] = f^k(z_n^*) ,$$

Namely, $[f^k(z_n)]^* = f^k(z_n^*)$ ($k=1,2,\dots,N$; N refers to the times of iteration), it demonstrates that the Julia sets constructed by Fq.(9) are symmetry about beeline $y=x$ (Fig.6(a)).

(ii) Similarity, when $h_x=h_y$ we can know $[f^k(c)]^* = f^k(c^*)$. It demonstrates that the Mandelbrot sets constructed by Fq.(9) are symmetry about beeline $y=x$ (Fig.6(c)).

So this proposition is tenable.

3.2.2 Two-dimension Julia set in four-dimension space

The plural form of Eq.(2)

$$\begin{cases} re(x_{n+1}) = re(x_n) + h(re(x_n) - re(x_n)^2 + im(x_n)^2 + re(y_n)) \\ im(x_{n+1}) = im(x_n) + h(im(x_n) - 2re(x_n)im(x_n) + im(y_n)) \\ re(y_{n+1}) = re(y_n) + h(re(y_n) - re(y_n)^2 + im(y_n)^2 + re(x_n)) \\ im(y_{n+1}) = im(y_n) + h(im(y_n) - 2re(y_n)im(y_n) + im(x_n)) \end{cases}$$

is a four-dimensional map and the Julia set of Eq.(10) is the point set of C^2 in four-dimensional space. Adopting the method that two variables are fixed, the authors focus on the projection of Julia set on another dynamic plane to find out its structure in four-dimensional maps. Using the time-escape algorithm^[13] and choosing the escape-radius $R=1000$ and escape-time limit $N=2000$, the author constructs the two-dimensional projection of Julia set in four-

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