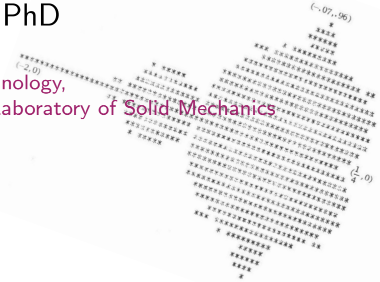
Lecture №14: Fractals and fractal geometry, coastline paradox, spectral characteristics of dynamical systems, 1-D complex valued maps, the Mandelbrot set and nonlinear dynamical systems, introduction to applications of fractal geometry and chaos

Dmitri Kartofelev, PhD

Tallinn University of Technology,
School of Science, Department of Cybernetics, Laboratory of Solid Mechanics



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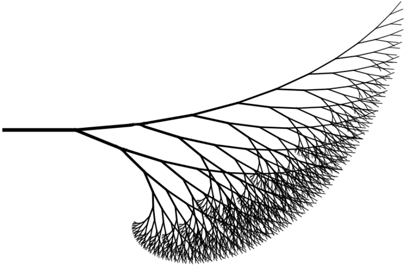
Lecture outline

- Definition of fractal
- Spectral characteristics of periodic, quasi-periodic and chaotic systems
- Second look at 1-D and 2-D maps, complex valued maps
- The Mandelbrot set and the Fatou and Julia sets, their connection to nonlinear dynamical systems
- Generation of the Mandelbrot set and the corresponding Fatou sets
- The Buddhabrot
- The Multibrot sets
- Examples of fractal geometry in nature and applications
- Introduction to applications of fractals and chaos
    - Fractal similarity dimension and the coastline paradox
    - Synchronisation

Definition of a fractal[1]

Fractal **Endless** and complex *pattern* with fine structure at arbitrarily small scales. In other words magnification of **tiny features of a fractal are reminiscent of the whole**. Similarity can be exact (invariant), more often it is approximate or statistical.



Examples: The Cantor set, the von Kock curve, the Hilbert curve, the L-systems, etc.

[1] See Mathematica .nb file uploaded to the course webpage.

Spectral characteristics of dynamical systems

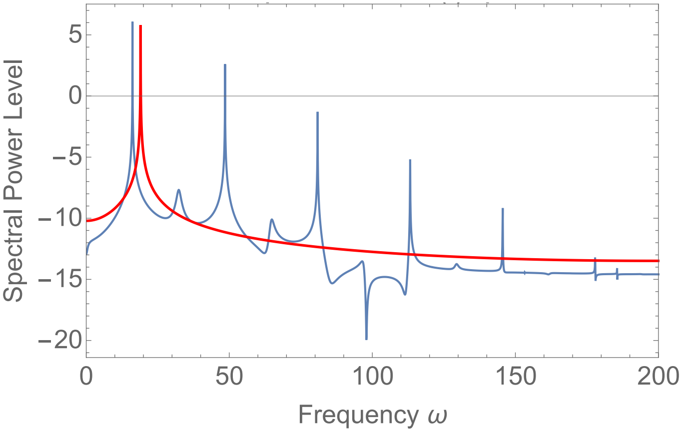


Figure: Power spectra of sine wave shown with the red curve and a periodic solution of the Lorenz attractor shown with the blue graph.

Spectral characteristics of dynamical systems

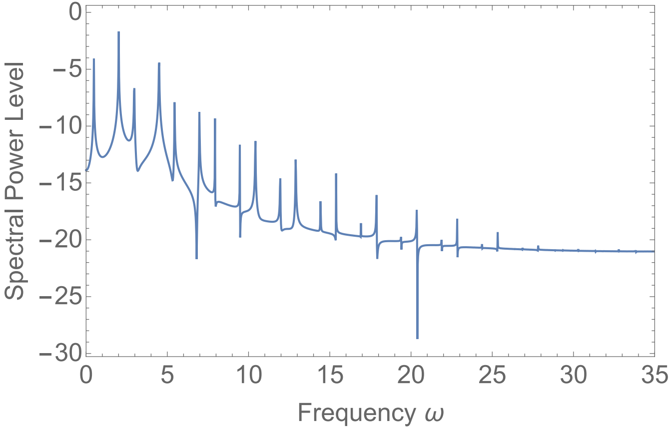


Figure: Power spectrum of quasi-periodic solution.

Spectral characteristics of dynamical systems

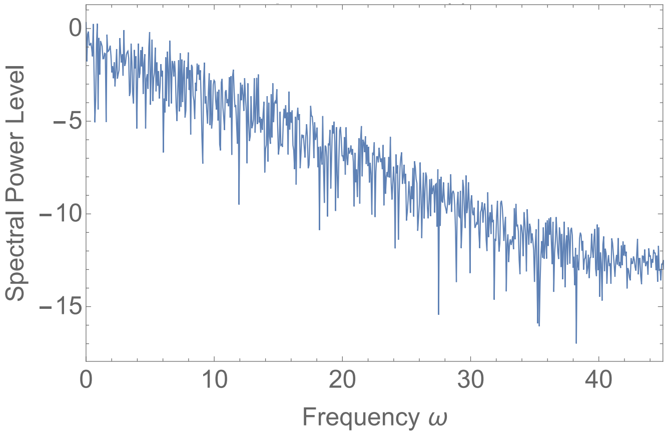
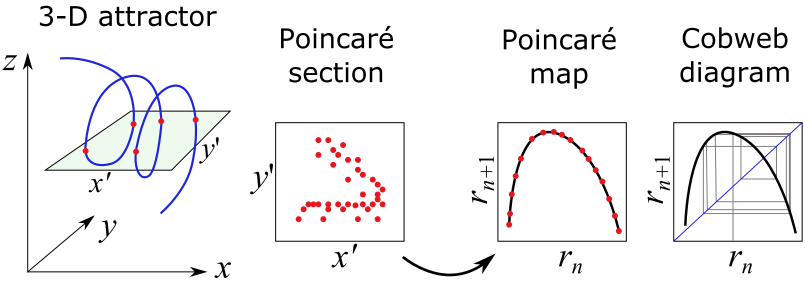


Figure: Power spectrum of a chaotic solution.

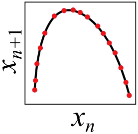
Dynamics analysis methods



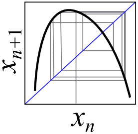
$$\begin{cases} x'_{n+1} = f_1(x'_n, y'_n) \\ y'_{n+1} = f_2(x'_n, y'_n) \end{cases} \Rightarrow \quad r_{n+1} = f_3(r_n) \tag{1}$$

Construction of the **Poincaré map** $\vec{P}(\vec{x}') = (f_1(x', y'), f_2(x', y'))^T$ (1). Mapping of the Poincaré section points where r is the radial distance from the origin (in the case of a "flat" attractor).

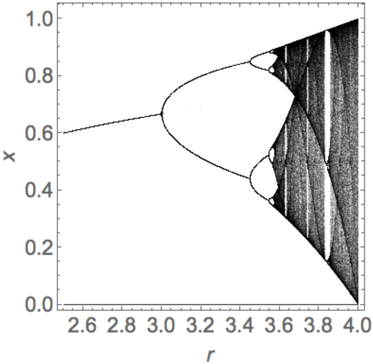
Poincaré map



Cobweb diagram



$\Rightarrow$

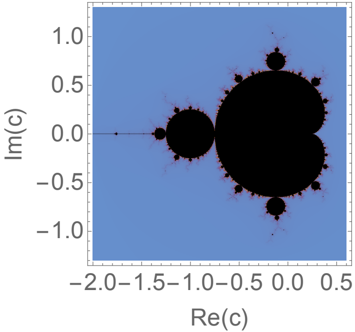


Orbit diagram: A long-term discrete-time behaviour analysis.

The Mandelbrot set and dynamical systems

The Mandelbrot set[2] M is defined as follows:

$$\begin{cases} z_{n+1} = z_n^2 + c, \quad \{z, c\} \in \mathbb{C},\ n \in \mathbb{Z}^+ \\ z_0 = 0 \\ c \in M \iff \limsup\limits_{n\to\infty} |z_n| \leq 2 \end{cases} \tag{2}$$



[2]See Mathematica .nb file uploaded to the course webpage.

The Mandelbrot set

The complex **square map** given in the form:

$$z_{n+1} = z_n^2 + c, \tag{3}$$

where $z = x + \mathrm{i}y$, $c = r + \mathrm{i}s$, and z, $c \in \mathbb{C}$, can be represented as a 2-D real valued map. The component form of (3) is the following:

$$x_{n+1} + \mathrm{i}y_{n+1} = (x_n + \mathrm{i}y_n)^2 + r + \mathrm{i}s, \tag{4}$$

$$x_{n+1} + \mathrm{i}y_{n+1} = x_n^2 + 2\mathrm{i}x_n y_n - y_n^2 + r + \mathrm{i}s, \tag{5}$$

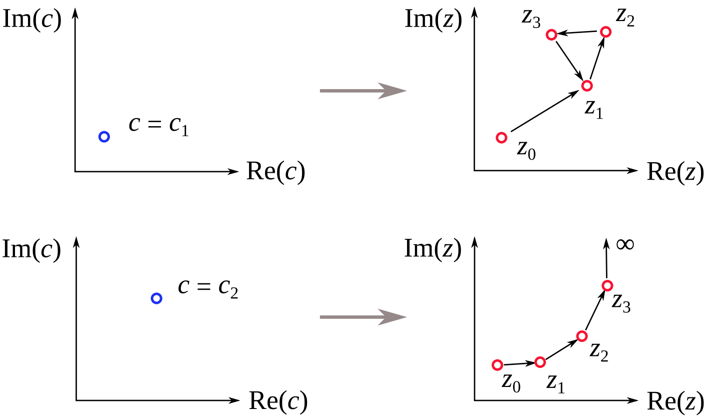
$$x_{n+1} + \mathrm{i}y_{n+1} = x_n^2 - y_n^2 + r + \mathrm{i}(2x_n y_n + s). \tag{6}$$

Separation of the real and imaginary parts, and elimination of the imaginary unit i yields:

$$\begin{cases} x_{n+1} = x_n^2 - y_n^2 + r \\ \cancel{\mathrm{i}}y_{n+1} = \cancel{\mathrm{i}}(2x_n y_n + s) \end{cases} \Rightarrow \begin{cases} x_{n+1} = x_n^2 - y_n^2 + r, \\ y_{n+1} = 2x_n y_n + s, \end{cases} \tag{7}$$

where x, y, r, $s \in \mathbb{R}$.

1-D complex maps, non-trivial dynamics



Fixing the polynomial System dynamics

The Mandelbrot set, self-similar properties (video)

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The Fatou sets and dynamical systems

The Fatou set F_c corresponding to the M set with fixed c value is defined as follows:

$$\begin{cases} z_{n+1} = z_n^2 + c, \quad \{z, c\} \in \mathbb{C}, \; n \in \mathbb{Z}^+ \\ c = \text{const.} = |c| \leq 2 \\ z_0 \in F_c \iff \limsup_{n\to\infty} |z_n| \leq 0.5 + \sqrt{0.25 - |c|} \end{cases} \tag{8}$$

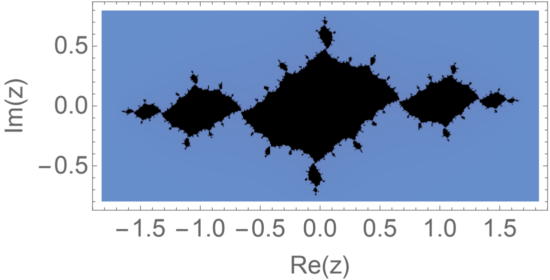


Figure: The Fatou set or the **filled** Julia set for $c = -1.1 - 0.1\mathrm{i}$.

The Julia sets

The Julia set J_c corresponding to the M set with fixed c value is defined as follows.

Definition: The Julia set contains the compact boundary of a nonempty Fatou set.

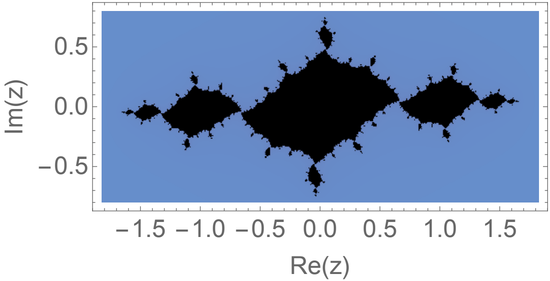
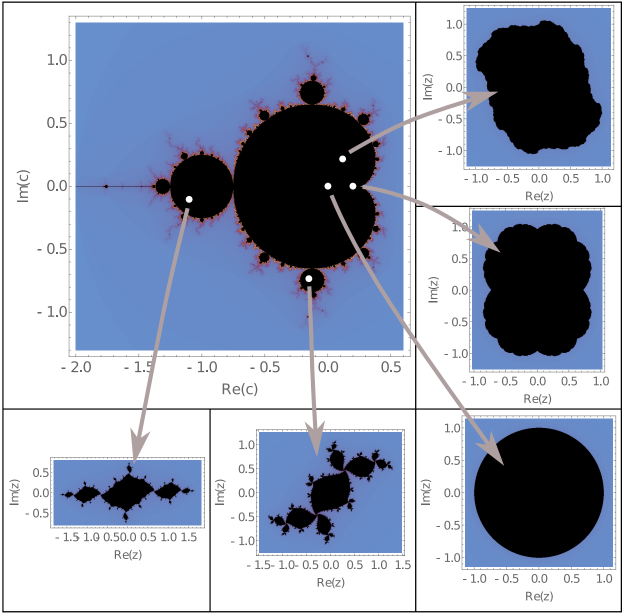
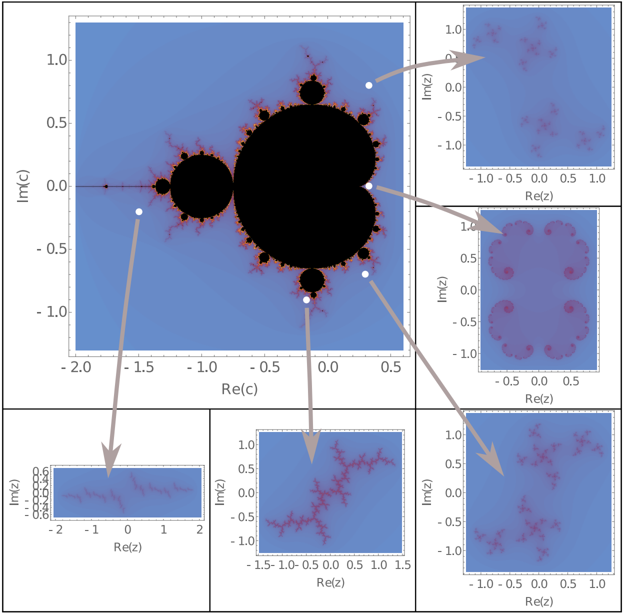


Figure: The Julia set where $c = -1.1 - 0.1\mathrm{i}$. The set is the boundary between the black and blue colours.

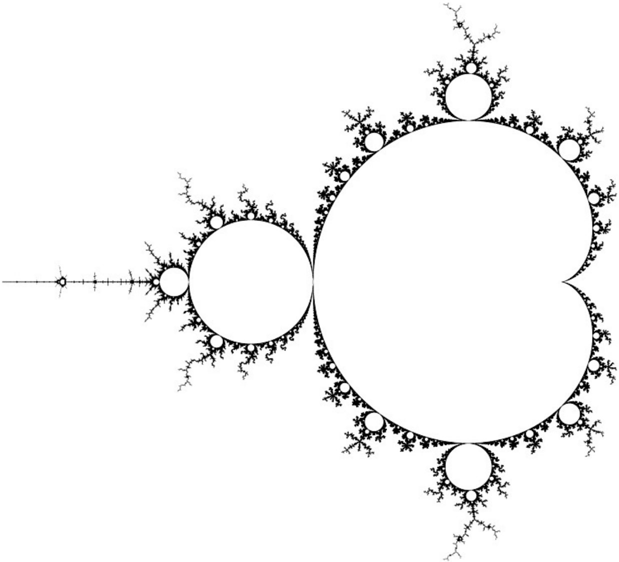
The Mandelbrot set and the Fatou sets



The Mandelbrot set and the Fatou sets/Fatou dust

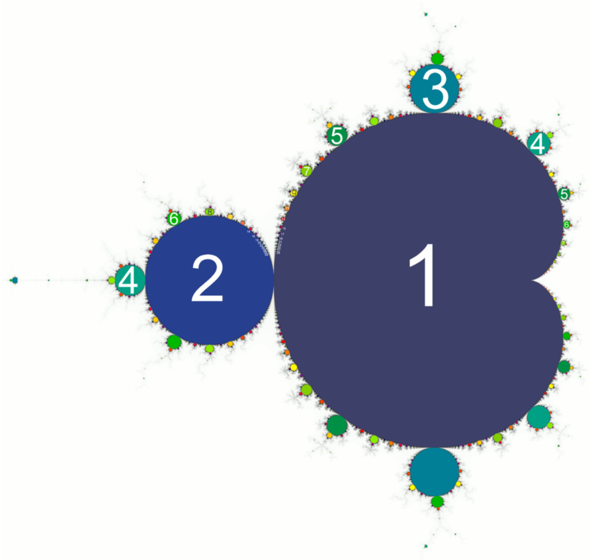


Fractal dimension of the edge $d = 2.0$



Credit: CC BY-SA 3.0 Adam Majewski, Wolf Jung, J.C. Sprott

The Mandelbrot set and period-p orbits

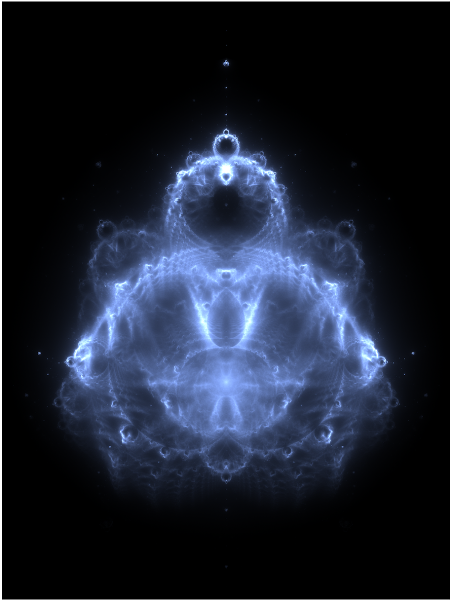


The main cardioid

Certain optical caustics can take the shape of a cardioid.

Figure: Optical caustic in a coffee cup.

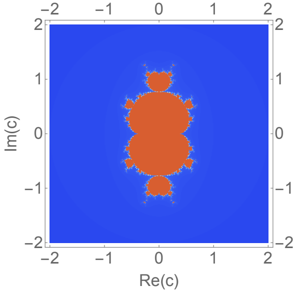
The Mandelbrot set and the Buddhabrot



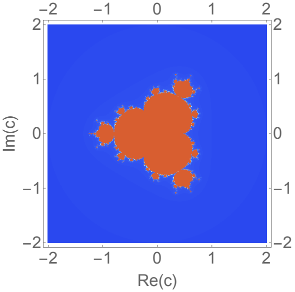
The image is rotated in a clockwise direction by 90°.

Generalised Mandelbrot sets, Multibrot sets[3]

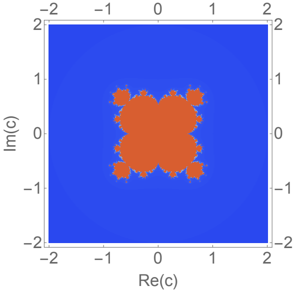
$$z_{n+1} = z_n^p + c, \quad z_0 = 0 \tag{9}$$



$p = 3$,
Here the main bulb is called nephroid.



$p = 4$

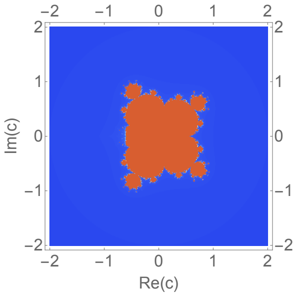


$p = 5$

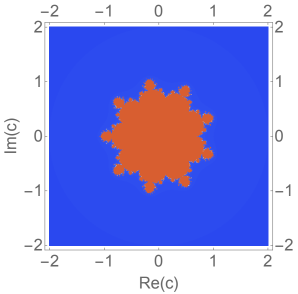
[3] See Mathematica .nb file uploaded to the course webpage.

Generalised Mandelbrot sets, Multibrot sets

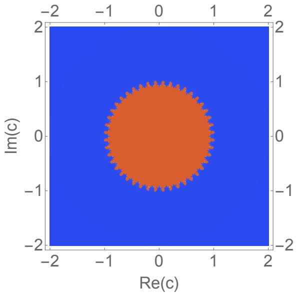
$$z_{n+1} = z_n^p + c, \quad z_0 = 0$$



$p = 5.5$



$p = 10$



$p = 45$

Fractal geometry and nature

Fractal geometry and nature

Yarlung Tsangpo River, China. Credit: NASA/GSFC/LaRC/JPL, MISR Team.

Fractal geometry and nature




Fractal geometry and nature

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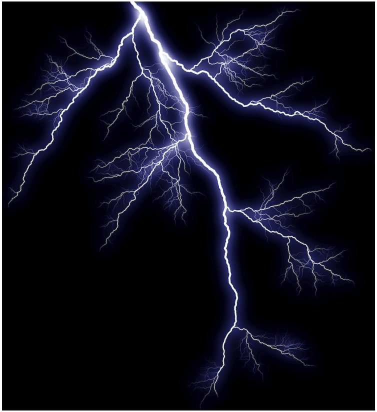
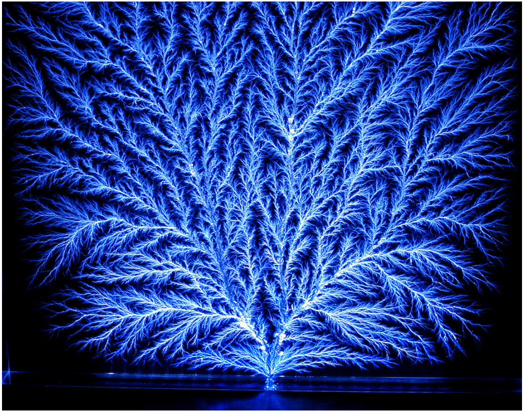
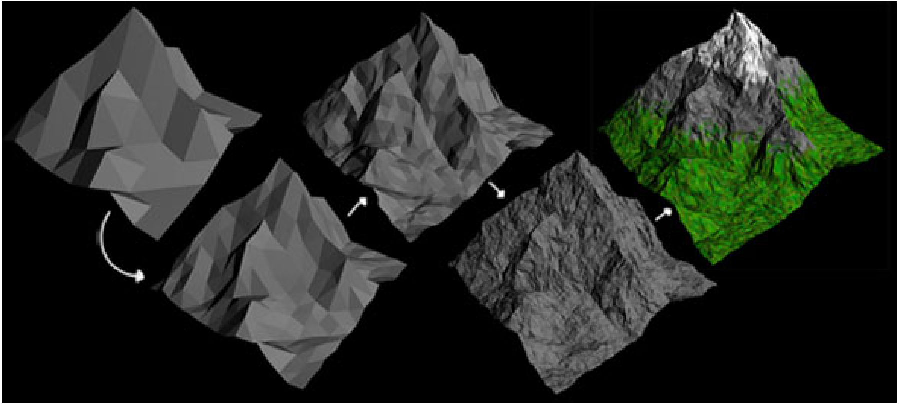
Fractal geometry and nature

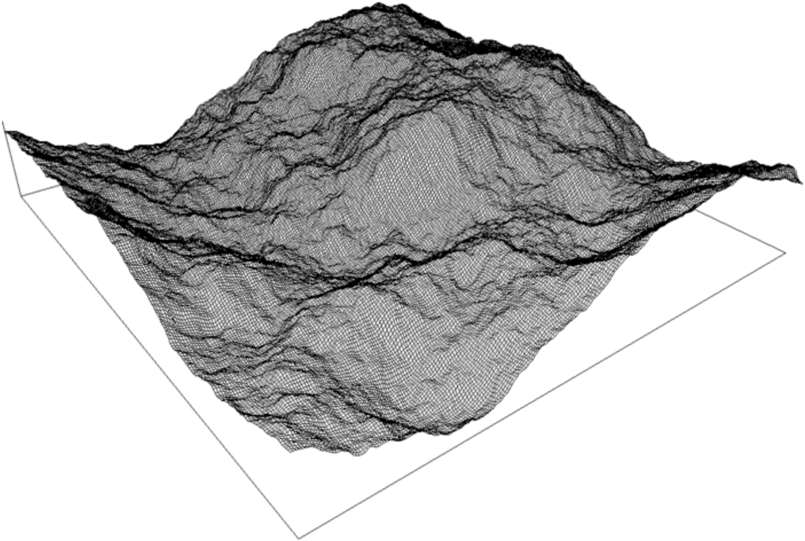




Fractal geometry and nature (computer graphics)

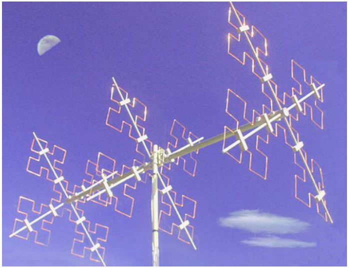


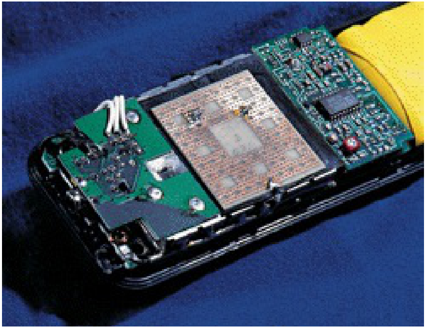
Fractal geometry and nature (computer graphics)

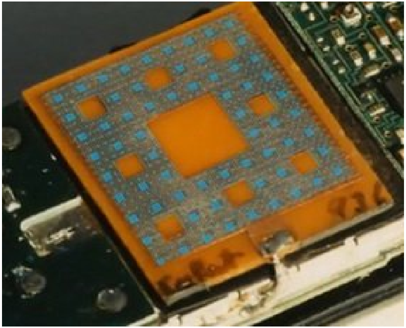


Brownian noise with fractal dimension $d = 2.0 \rightarrow$ topography.

Fractal geometry and technology







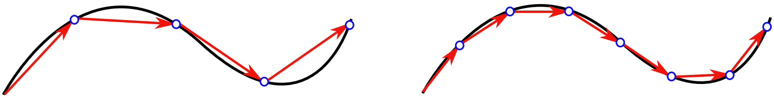
Coastline paradox

The **coastline paradox**[4] is the counterintuitive observation that the coastline of a landmass does not have a well-defined length. This results from the **fractal-like properties of coastlines**. The first recorded observation of this phenomenon was by Lewis Fry Richardson and it was expanded by Benoit Mandelbrot.

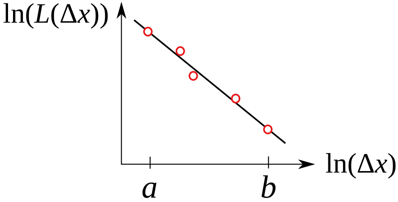
Read: B. Mandelbrot, "How long is the coast of Britain? Statistical self-similarity and fractional dimension," *Science, New Series*, **156**(3775), 1967, pp. 636–638.

[4] See Mathematica .nb file uploaded to the course webpage.

Coastline paradox



$\Delta x = b$ $\qquad$ $\Delta x = a$



Slope of the resulting graph:

$$d = -\frac{\ln(L(\Delta x))}{\ln(\Delta x)} = \frac{\ln(L(\Delta x))}{\ln(1/\Delta x)}, \quad (10)$$

where L is the resulting measurement and Δx is the measurement resolution, i.e., length of a measuring stick.

Coastline paradox

Google

length of coastline of uk

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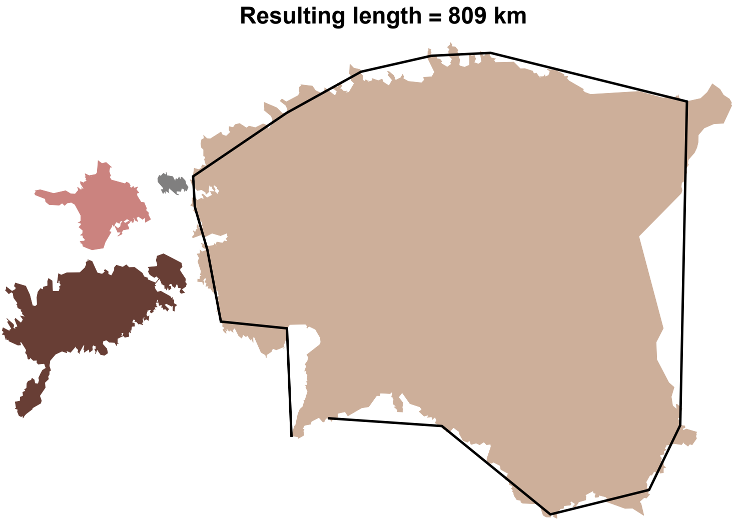
Coastline of the United Kingdom / Length

around 12,429 km

If the larger islands are added the coastline, as measured by the standard method at Mean High Water Mark, rises to **about 19,491 miles (31,368 km)**. According to the CIA Factbook, the length of the UK coastline is **around 12,429 km** or **7,723 miles**, although no details are provided about how this figure was calculated.

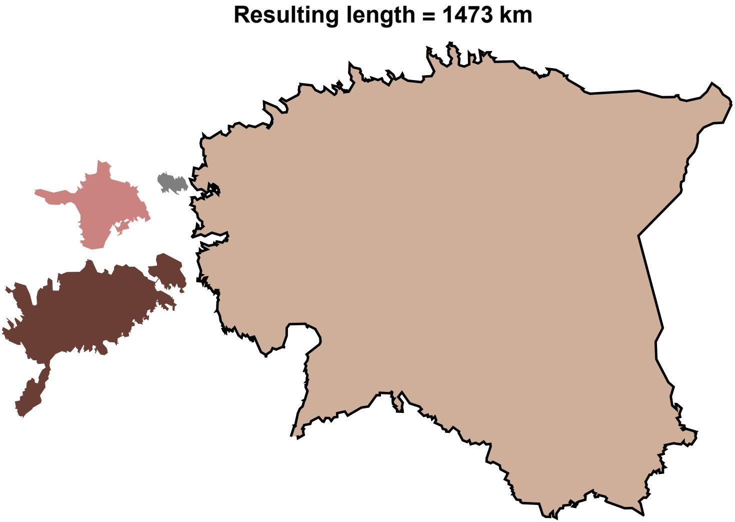
Coastline of the United Kingdom - Wikipedia
https://en.wikipedia.org/wiki/**Coastline**_of_the_**United_Kingdom**

Coastline paradox and Estonia[5]

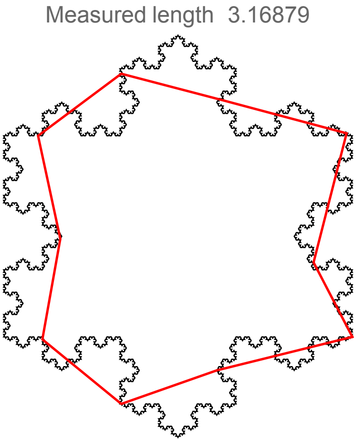


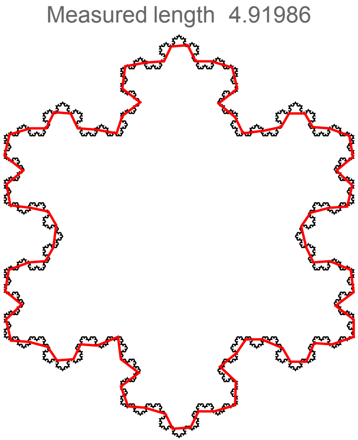
[5] See Mathematica .nb file uploaded to the course webpage.

Coastline paradox and Estonia



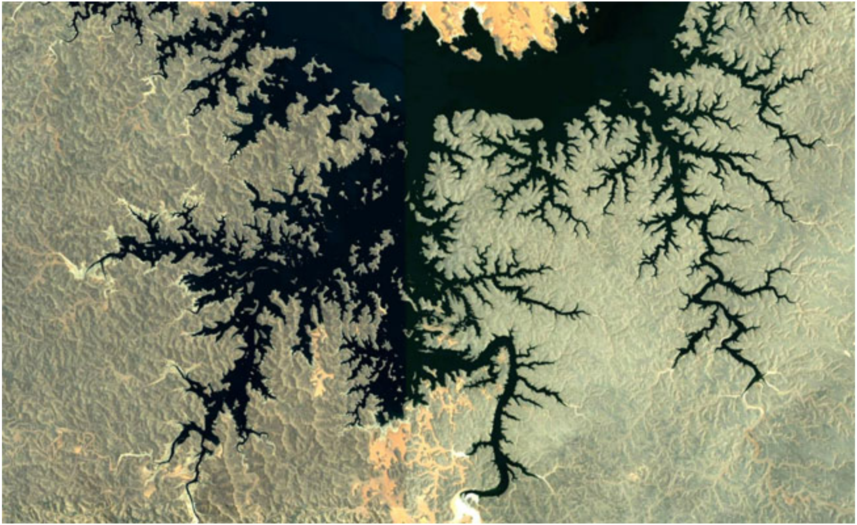
Coastline paradox, the von Kock snowflake[6]





[6]See Mathematica .nb file uploaded to the course webpage.

Coastline paradox



Great Britain $d = 1.25$; Norway $d = 1.52$; Estonia* $d = 1.2$; South African coast $d = 1.0$

Synchronisation: metronomes

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Synchronisation: fireflies

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Synchronisation: The Millennium bridge (2000)

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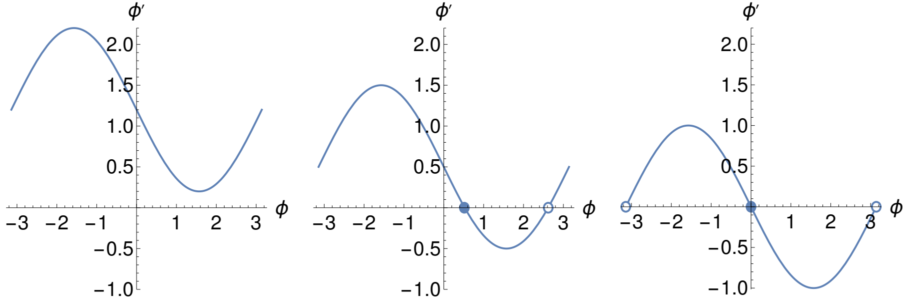
Synchronisation

Aperiodicity of chaos $\rightarrow$ bifurcation/s $\rightarrow$ periodic solution

Conceptual model:

$$\dot{\phi} = \mu - \sin\phi, \tag{11}$$

where $\mu \geq 0$ is the system parameter and ϕ is the phase difference/s.



$\mu > 1$ $\qquad$ $0 < \mu < 1$ $\qquad$ $\mu = 0$

Conclusions

- Definition of fractal
- Spectral characteristics of periodic, quasi-periodic and chaotic systems
- Second look at 1-D and 2-D maps, complex valued maps
- The Mandelbrot set and the Fatou and Julia sets, their connection to nonlinear dynamical systems
- Generation of the Mandelbrot set and the corresponding Fatou sets
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Revision questions

- Define fractal (technical definition).
- Define pre-fractal.
- Explain the coastline paradox.
- Can a coastline be described with Euclidean geometry?
- What determines spectral characteristics of dynamical systems?
- What is a 1-D complex valued map?
- What are the Mandelbrot set and the Fatou sets?
- What is the Julia set?
- Assuming $z = x + \mathrm{i}y$, $c = r + \mathrm{i}s$, and $z, c \in \mathbb{C}$, show that map in the form

$$\begin{cases} x_{n+1} = x_n^2 - y_n^2 + r, \\ y_{n+1} = 2x_n y_n + s, \end{cases} \tag{12}$$

  is the real counterpart of the Mandelbrot set.

Revision questions

- What is the physical meaning of the Mandelbrot set?
- What is the physical meaning of the Fatou sets?
- What is the generalised Mandelbrot set also known as the Multibrot set?
- Name an example of self-similar phenomena in nature.