

Bifurcation Theory

Lecture 1



ANALYTICAL TOOLS FOR PERTURBATION ANALYSIS

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OUTLINE

- Introductory concepts
- Algebraic Eigenvalue Problems
- Initial Value Problems
- Advanced Topics

INTRODUCTORY CONCEPTS

- A preliminary example: a non linear algebraic equation containing a small parameter.
- How to introduce in the equation a perturbation parameter?
- Regular and singular perturbation problems: the compatibility condition.

A PRELIMINARY EXAMPLE

nonlinear algebraic equation

$$x + \varepsilon x^3 = 1, \ \varepsilon \ll 1, \ x \in R$$

 $\lim_{\varepsilon \to 0} x(\varepsilon) = 1$



• Series expansion

$$x(\varepsilon) = x_0 + \varepsilon x_1 + \varepsilon^2 x_2 + \dots$$
 $x_k = O(1)$ independent of ε

• Collecting the same *ɛ*-order terms

$$(x_0 - 1) + \varepsilon (x_1 + x_0^3) + \varepsilon^2 (x_2 - 3x_0^2 x_1) + \dots = 0 \qquad \forall \varepsilon$$

• Perturbation equations

$$\varepsilon^{0}: x_{0} = 1$$

$$\varepsilon^{1}: x_{1} = -x_{0}^{3}$$

$$\varepsilon^{2}: x_{2} = -3x_{0}^{2}x_{1}$$

A sequence of uncoupled linear equations in drawn. By solving them in chain, one gets:

$$x_0 = 1, \quad x_1 = -1, \quad x_2 = 3, \quad \dots$$

• Solution

$$x = 1 - \varepsilon + 3\varepsilon^2 + \dots$$

Note: only the solution 'close' to x=1 is found.

INTRODUCING IN THE EQUATION A PERTURBATION PARAMETER

• Example: the discrete non linear elastic problem

$$\mathbf{K}\mathbf{x} + \mathbb{C}\mathbf{x}^3 = \mathbf{p} \quad \mathbf{x} \in \mathbf{R}^N$$

with **K** the stiffness matrix, \mathbb{C} the four-dimensional non linear coefficient matrix and **p** the load vector. (Here $\mathbb{C}\mathbf{x}^3 \coloneqq \sum_{j,h,k} x_j x_h x_k \mathbf{e}_i$ and \mathbf{e}_i are unit vectors).

• Two cases occur:

$$\|\mathbb{C}\| = \begin{cases} O(\varepsilon) \to \mathbb{C} = \varepsilon \hat{\mathbb{C}}, & \|\hat{\mathbb{C}}\| = O(1) \\ O(1) \to \mathbf{x} = \varepsilon^{1/2} \hat{\mathbf{x}}, & \|\hat{\mathbf{x}}\| = O(1); & \mathbf{p} = \varepsilon^{1/2} \hat{\mathbf{p}}, & \|\hat{\mathbf{p}}\| = O(1) \end{cases}$$

✓ *Small* nonlinear coefficients case:

$$\mathbf{K}\mathbf{x} + \varepsilon \,\hat{\mathbb{C}}\mathbf{x}^3 = \mathbf{p}$$

where **x** and **p** are of order-1.

✓ *Order*-1 nonlinear coefficients case:

 $\mathbf{K}\hat{\mathbf{x}} + \varepsilon \mathbb{C}\hat{\mathbf{x}}^3 = \hat{\mathbf{p}}$

where **x** and **p** must be small, of order $\varepsilon^{1/2}$.

Note: the two equations are formally equal.

• Perturbation solution $(||\mathbb{C}|| = O(1) \text{ case})$

✓ Series expansion:

$$\hat{x} = \hat{x}_0 + \varepsilon \hat{x}_1 + \dots$$

✓ Perturbation equations:

$$\varepsilon^{0} : \mathbf{K}\hat{\mathbf{x}}_{0} = \hat{\mathbf{p}} \longrightarrow \hat{\mathbf{x}}_{0} = \mathbf{K}^{-1}\hat{\mathbf{p}}$$
$$\varepsilon^{1} : \mathbf{K}\hat{\mathbf{x}}_{1} = -\mathbb{C}\hat{\mathbf{x}}_{0}^{3} \longrightarrow \hat{\mathbf{x}}_{1} = -\mathbf{K}^{-1}\mathbb{C}\left(\mathbf{K}^{-1}\hat{\mathbf{p}}\right)^{3}$$

✓ Coming back to $\mathbf{x} = \varepsilon^{1/2} \hat{\mathbf{x}}$, and reabsorbing ε :

$$\mathbf{x} = \mathbf{K}^{-1} \left(\varepsilon^{1/2} \hat{\mathbf{p}} \right) - \mathbf{K}^{-1} \mathbb{C} \left(\varepsilon^{3/2} \left(\mathbf{K}^{-1} \hat{\mathbf{p}} \right)^3 \right)$$
$$= \mathbf{K}^{-1} \mathbf{p} - \mathbf{K}^{-1} \mathbb{C} \left(\mathbf{K}^{-1} \mathbf{p} \right)^3$$

Formally equivalent method: 'drop the hat and put $\varepsilon = 1$ '

SINGULAR PERTURBATION PROBLEMS

• General perturbation equation

$$\mathbf{A}\mathbf{x} = \mathbf{b}$$

Does it always admit solution?

• Discussion

$$det[\mathbf{A}] = \begin{cases} \neq 0 \rightarrow \mathbf{x} = \mathbf{A}^{-1}\mathbf{b} & (regular perturbation) \\ = 0 \rightarrow \begin{cases} \mathbf{x} \text{ is undetermined} \\ \mathbf{x} \text{ does not exist} \end{cases} & (singular perturbation) \end{cases}$$

Regular perturbation problems are quite trivial. Attention is focused ahead on singular problems.

• Compatibility (or *solvability*) condition

✓ Direct and *adjoint* problems:

$$Ax = b$$
, $A^Ty = c$

✓ Bilinear identity:

$$\mathbf{y}^{\mathrm{T}}\mathbf{A}\mathbf{x} = \mathbf{x}^{\mathrm{T}}\mathbf{A}^{\mathrm{T}}\mathbf{y} \longrightarrow \mathbf{y}^{\mathrm{T}}\mathbf{b} = \mathbf{x}^{\mathrm{T}}\mathbf{c}$$

✓ If c=0:

$$\mathbf{y}^{\mathrm{T}}\mathbf{b} = \mathbf{0} \quad \forall \mathbf{y} \mid \mathbf{A}^{\mathrm{T}}\mathbf{y} = \mathbf{0}$$

i.e. b is orthogonal to *all* the solutions of the homogeneous adjoint problem.
✓ Viceversa, if the previous property holds, then:

$$\mathbf{y}^{\mathrm{T}}(\mathbf{b} - \mathbf{A}\mathbf{x}) = \mathbf{0} \quad \forall \mathbf{y} \implies \mathbf{A}\mathbf{x} = \mathbf{b}$$

In order the direct problem to admit solution, the known term **b** must be orthogonal to *all* the solutions of the homogeneous adjoint problem.

ALGEBRAIC EIGENVALUE PROBLEMS

• Non linear eigenvalue problems

✓ Example: buckling of a nonlinear structure.

• Linear eigenvalue problem

✓ Example: modification of linear structures.

The two classes of problems are *formally similar* from the Perturbation Method point of view.

• Right and left eigenvalues

$$(\mathbf{A} - \lambda_k \mathbf{I}) \mathbf{u}_k = \mathbf{0} (\mathbf{A} - \lambda_k \mathbf{I})^H \mathbf{v}_k = \mathbf{0}$$

• **Bi-orthogonality conditions:**

$$\mathbf{v}_{j}^{H}\mathbf{u}_{k} = 0$$
 if $j \neq k$

• Normalization:

$$\mathbf{v}_k^H \mathbf{u}_k = 1$$

NON LINEAR ALGEBRAIC EIGENVALUE PROBLEMS

• General problem

$$(\mathbf{A} - \lambda \mathbf{I})\mathbf{x} + \varepsilon \mathbb{C}\mathbf{x}^3 = \mathbf{0}$$

✓ Series expansions:

$$\mathbf{x} = \mathbf{x}_0 + \varepsilon \mathbf{x}_1 + \dots$$
$$\lambda = \lambda_0 + \varepsilon \lambda_1 + \dots$$

✓ Perturbation equations:

$$\varepsilon^{0}: (\mathbf{A} - \lambda_{0}\mathbf{I})\mathbf{x}_{0} = 0 \qquad \rightarrow (\lambda_{0}, \mathbf{x}_{0}) = (\lambda_{0}^{(k)}, a\mathbf{u}_{k}), \|\mathbf{u}_{k}\| = 1$$

$$\varepsilon : (\mathbf{A} - \lambda_{0}\mathbf{I})\mathbf{x}_{1} = \lambda_{1}\mathbf{x}_{0} - \mathbb{C}\mathbf{x}_{0}^{3} \qquad \rightarrow \quad \lambda_{1} = \frac{\mathbf{v}_{k}^{H}\mathbb{C}(a\mathbf{u}_{k})^{3}}{a\underbrace{\mathbf{v}_{k}^{H}\mathbf{u}_{k}}} = a^{2}\mathbf{v}_{k}^{H}\mathbb{C}\mathbf{u}_{k}^{3}$$

• Example: a buckling problem

✓ Equilibrium equations, expanded in series: ϑ -µsin ϑ = 0, µ := Pl/k

$$(1-\mu)\vartheta + \mu\vartheta^3 / 6 + \dots = 0$$

✓ Perturbation equations:

$$\begin{split} & \mathcal{P} \to \varepsilon^{1/2} \mathcal{P}, \quad \mathcal{P} = \mathcal{P}_0 + \varepsilon \mathcal{P}_1 + \dots, \qquad \mu = \mu_0 + \varepsilon \mu_1 + \dots \\ & \varepsilon^0 : (1 - \mu_0) \mathcal{P}_0 = 0 \qquad \longrightarrow (\mu_0, \mathcal{P}_0) = (1, a) \\ & \varepsilon^1 : (1 - \mu_0) \mathcal{P}_1 = \mu_1 \mathcal{P}_0 - \mu_0 \frac{\mathcal{P}_0^3}{6} \qquad \longrightarrow \mu_1 = \frac{1}{6} a^2 \end{split}$$

✓ First order solution:

$$\begin{cases} \mathcal{G} = (\varepsilon^{1/2}a) \\ \mu = 1 + \frac{\varepsilon a^2}{6} \end{cases} \longrightarrow \mu = 1 + \frac{\mathcal{G}^2}{6} \end{cases}$$



₩P

k

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LINEAR ALGEBRAIC EIGENVALUE PROBLEMS

• General problem

 $(\mathbf{A}_0 + \varepsilon \mathbf{A}_1 - \lambda)\mathbf{x} = \mathbf{0}$ $\varepsilon \mathbf{A}_1$: imperfection/modification

✓ Series expansions:

$$\mathbf{x} = \mathbf{x}_0 + \varepsilon \mathbf{x}_1 + \dots$$
$$\lambda = \lambda_0 + \varepsilon \lambda_1 + \dots$$

✓ Perturbation equations:

$$\varepsilon^{0}: (\mathbf{A} - \lambda_{0} \mathbf{I}) \mathbf{x}_{0} = \mathbf{0} \qquad \rightarrow (\lambda_{0}, \mathbf{x}_{0}) = (\lambda_{0}^{(k)}, a\mathbf{u}_{k})$$
$$\varepsilon^{1}: (\mathbf{A} - \lambda_{0} \mathbf{I}) \mathbf{x}_{1} = \lambda_{1} \mathbf{x}_{0} - \mathbf{A}_{1} \mathbf{x}_{0} \qquad \rightarrow \lambda_{1} = -\mathbf{v}_{k}^{H} \mathbf{A}_{1} \mathbf{u}_{k}$$

Imperfection play the same role than nonlinearities.

• Mechanical example: a lightly damped system

✓ Eigenvalue problem: $\ddot{q} + 2\xi\omega_0\dot{q} + \omega_0^2q = 0$ $q \in \mathbb{R}$, $\xi \ll 1$: perturbation parameter $q = x \exp(\lambda t) \Rightarrow (\lambda^2 + 2\xi\omega_0\lambda + \omega_0^2) x = 0$

✓ Series expansions:

$$\mathbf{x} = \mathbf{x}_0 + \boldsymbol{\xi} \mathbf{x}_1 + \dots, \qquad \lambda = \lambda_0 + \boldsymbol{\xi} \lambda_1 + \dots$$

✓ Perturbation equations:

$$\xi^{0}: \left(\lambda_{0}^{2} + \omega_{0}^{2}\right) \mathbf{x}_{0} = 0 \qquad \rightarrow \left(\lambda_{0}, \mathbf{x}_{0}\right) = \left(\pm i\omega_{0}, a\right)$$

$$\xi: \left(\lambda_{0}^{2} + \omega_{0}^{2}\right) \mathbf{x}_{1} = -2\lambda_{0}\left(\lambda_{1} + \omega_{0}\right) \mathbf{x}_{0} \qquad \rightarrow \lambda_{1} = -\omega_{0}$$

✓ Solution:

$$\lambda = \pm i\omega_0 - \xi\omega_0$$

INITIAL VALUE PROBLEMS

• Straightforward expansions

✓ The appearance of secular terms✓ The breakdown of the series

- The Multiple Scale Method (MSM)
 - ✓ Removing secular terms
 - ✓ Describing the slow-flow

STRAIGHTFORWARD EXPANSIONS AND SECULAR TERMS

• A sample system

The self-excited one-d.o.f. is considered:

$$\begin{cases} \ddot{x} - \omega_0^2 x + \varepsilon \left(-\mu \dot{x} + b \dot{x}^3 + c x^3 \right) = 0\\ x(0) = a, \quad \dot{x}(0) = 0 \end{cases}$$

• Straightforward expansion

✓ Series expansion:

$$x = x_0 + \varepsilon x_1 + \dots,$$

✓ Perturbation equations:

$$\varepsilon^{0}:\begin{cases} \ddot{x}_{0} + \omega_{0}^{2} x_{0} = 0 \\ x(0) = a, \ \dot{x}(0) = 0 \end{cases} \qquad \varepsilon^{1}:\begin{cases} \ddot{x}_{1} + \omega_{0}^{2} x_{1} = \mu \dot{x}_{0} - b \dot{x}_{0}^{3} - c x_{0}^{3} \\ x_{1}(0) = 0, \ \dot{x}(0) = 0 \end{cases}$$

 $\checkmark \varepsilon^0$ -order solution:

$$x_0 = \frac{a}{2}e^{i\omega_0 t} + c.c.$$

✓ *ε*-order equation:

$$\ddot{x}_{1} + \omega_{0}^{2} x_{1} = \frac{a}{2} \left(i\mu\omega_{0} - \frac{3}{4}i\omega_{0}^{3}ba^{2} - \frac{3}{4}ca^{2} \right) e^{i\omega_{0}t} + \frac{a^{2}}{8} \left(i\omega_{0}^{3}b - c \right) e^{3i\omega_{0}t} + c.c.$$

$$\implies \int_{1} e^{i\omega_{0}t} + f_{3}e^{3i\omega_{0}t} + c.c.$$

resonant

✓ ε -order solution



✓ Discussion:

- When $t \ge O(\varepsilon^{-1})$, then $\varepsilon x_1 \ge O(x_0)$, i.e. the latter it is *not* a small correction of x_0 . The series is *not uniformly valid* in the interval $[0,\infty]$.
- The drawback is due to the unlimited domain. In *limited* spatial problems, secular terms as s exp(*i*αs) do not entail any inconvenience.

THE MULTIPLE SCALE METHOD

• The basic ideas

✓ Small nonlinearities slowly modulate amplitude and phases.

- \checkmark The solution depends on several independent time scales.
- ✓ Removing secular terms provides modulation laws.



• The self-excited oscillator

✓ Equation of motion:

$$\ddot{x} + \omega_0^2 x + \varepsilon \left(-\mu \dot{x} + b \dot{x}^3 + c x^3 \right) = 0$$

✓ Independent time scales:

$$\begin{aligned} x &= x \left(\varepsilon; t_0, t_1, t_2, \ldots \right) \\ t_0 &\coloneqq t, \ t_1 \coloneqq \varepsilon t, \ t_2 \coloneqq \varepsilon^2 t, \ \ldots \\ \frac{\mathrm{d}}{\mathrm{d}t} &= \frac{\partial}{\partial t_0} + \varepsilon \frac{\partial}{\partial t_1} + \varepsilon^2 \frac{\partial}{\partial t_2} + \ldots = \sum_{k=0}^{\infty} \varepsilon^k d_k \ , \qquad d_k \coloneqq \frac{\partial}{\partial t_k} \\ \frac{\mathrm{d}^2}{\mathrm{d}t^2} &= \frac{\partial^2}{\partial t_0^2} + 2\varepsilon \frac{\partial}{\partial t_0} \frac{\partial}{\partial t_1} + \varepsilon^2 \left(\frac{\partial^2}{\partial t_1^2} + 2 \frac{\partial}{\partial t_0} \frac{\partial}{\partial t_2} \right) + \ldots = \sum_{j=0}^{\infty} \sum_{k=0}^{\infty} \varepsilon^{k+j} d_k d_j \end{aligned}$$

✓ Series expansion:

$$x = x_0 + \varepsilon x_1 + \varepsilon^2 x_2 \dots$$

✓ Perturbation equations:

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$$\varepsilon^{0} : d_{0}^{2} x_{0} + \omega_{0}^{2} x_{0} = 0$$

$$\varepsilon^{1} : d_{0}^{2} x_{1} + \omega_{0}^{2} x_{1} = -2d_{0}d_{1} x_{0} + \mu d_{0} x_{0} - b(d_{0} x_{0})^{3} - cx_{0}^{3}$$

• Solution

 $\checkmark \varepsilon^0$ -order solution:

$$x_0 = A(t_1, t_2, ...)e^{i\omega_0 t_0} + c.c.$$
 $A = \frac{1}{2}ae^{i\theta} \in C$

✓ *ɛ*-order equation:

$$d_0^2 x_1 + \omega_0^2 x_1 = \left[-2i\omega_0 d_1 A + i\omega_0 \mu A - 3\left(i\omega_0^3 b + c\right)A^2 \overline{A}\right] e^{i\omega_0 t_0}$$
$$+ \left(i\omega^3 b - c\right)A^3 e^{3i\omega_0 t_0} + c.c.$$

✓ Removing secular terms:

Zeroing the coefficient of $e^{i\omega_0 t_0}$ one obtains:

$$d_1 A = \frac{1}{2} \mu A + \frac{3}{2} \left(-\omega_0^2 b + ic \right) A^2 \overline{A}$$

which governs the A-modulation of the t_1 -scale (Amplitude Modulation Equation).

✓ Real AME's: Since:

$$d_1 A = d_1 \left(\frac{1}{2} a e^{i\theta}\right) = \frac{1}{2} \left(a' + ia\vartheta'\right) e^{i\theta} \qquad (\dots)' = \frac{\partial}{\partial t_1}$$

by separating the real and imaginary parts of AME, it follows:

$$\begin{bmatrix} a' = \frac{1}{2}a\left(\mu - \frac{3}{4}\omega_0^2ba^2\right)\\ a\theta' = \frac{3}{8}ca^3 \end{bmatrix}$$

• Steady first-order solution

$$a = a_s = \text{const} \rightarrow \mu = \frac{3}{4}\omega_0^2 ba^2, \quad \mathcal{G} = \frac{3}{8}ca^2 t =: \nu t$$
$$x_0 = \frac{1}{2}a_s e^{i(\omega_0 t + \vartheta)} + c.c. = a_s \cos\left[\left(\omega_0 + \nu\right)t\right]$$



A one-parameter family of limit cycles is found.

Note that, due to the fact the fast dynamics has been filtered:

- *periodic orbits* for the original equations become *equilibrium point* for the AME
- similarly: quasi-periodic orbits become periodic orbits

• Stability of steady solutions

The MSM also permits to study stability. By letting:

$$a = a_s + \delta a \qquad \delta a \ll a_s$$

and linearizing in δa , one gets the *variational equation*:

$$\delta a' = \frac{1}{2} \left(\mu - \frac{9}{4} \omega_0^2 b a_s^2 \right) \delta a$$

By expressing a_s as a function of μ :

$$\delta a' = -\mu \delta a \rightarrow \delta a = e^{-\mu t} \begin{cases} a_s \text{ stable, if } \mu > 0 \text{ (supercritical)} \\ a_s \text{ unstable, if } \mu < 0 \text{ (subcritical)} \end{cases}$$

• Higher-order solutions

By going on to higher-orders, solvability conditions of the following type are found:

$$\varepsilon^{1}: d_{1} A = f_{1} (A)$$
$$\varepsilon^{2}: d_{2} A = f_{2} (A)$$

They can be recombined in a unique equation (reconstitution method):

.

$$\frac{\mathrm{d}A}{\mathrm{d}t} = \varepsilon \, d_1 \, A + \varepsilon^2 \, d_2 A + \dots = \varepsilon \, \mathrm{f}_1 \, \left(A \right) + \varepsilon^2 \mathrm{f}_2 \left(A \right) + \dots = :\mathrm{F} \left(A \right)$$

governing the modulation on the true time-scale t.

• Internal resonances (I)

When dealing with multi-d.o.f. systems, internal resonances can occur.

 \checkmark For example, let us consider the system:

$$\dot{\mathbf{x}} - \mathbf{A}\mathbf{x} + \varepsilon \mathbb{C}\mathbf{x}^3 = 0$$
 $\mathbf{x} \in \mathbb{R}^N$

where A admits the eigenvalues:

$$(\mathbf{A} - \lambda \mathbf{I})\mathbf{u} = \mathbf{0} \qquad \rightarrow \lambda = i\omega_k, \ i\omega_j, \ \alpha_l + i\omega_l, \ \text{with} \quad \omega_j \simeq 3\omega_k$$

✓ One *cannot take*, (e.g. for special initial conditions) a *monomodal generating* solution:

$$\mathbf{x}_0 = A_k \left(t_1, \ldots \right) \mathbf{u}_k \mathbf{e}^{i\omega_k t_0} + c.c.$$

since the forcing frequency $3i\omega_k t_0$ generated by x_0^3 would be in resonance with the proper frequency $\omega_j \simeq 3\omega_k$.

• Internal resonances (II)

In these cases one has to take a *multimodal generating solution*:

$$\mathbf{x}_{0} = A_{k} \left(t_{1}, ... \right) \mathbf{u}_{k} e^{i\omega_{k}t_{0}} + A_{j} \left(t_{1}, ... \right) \mathbf{u}_{j} e^{i\omega_{j}t_{0}} + c.c.$$

leading to:

$$d_1 A_k = \mathbf{f}_k(A_k, A_j)$$
$$d_1 A_j = \mathbf{f}_j(A_k, A_j)$$

ADVANCED TOPICS

• High sensitive-systems

- **Q**: Do order- ε perturbations always produce variations of the same order- ε ? There exist systems high-sensitive to perturbations?
- A: *Defective systems* (i.e. possessing an incomplete set of eigenvectors) are high-sensitive to perturbations.

DEFECTIVE SYSTEMS

• Example: matrix eigenvalue sensitivity



✓ Perturbations of defective matrices (containing Jordan blocks) require using series of *fractional powers* of the perturbation parameter:

$$\begin{pmatrix} \mathbf{A}_0 + \varepsilon \mathbf{A}_1 - \lambda \end{pmatrix} \mathbf{u} = \mathbf{0}$$

$$\begin{cases} \lambda = \lambda_0 + \varepsilon^{1/m} \lambda_1 + \varepsilon^{2/m} \lambda_2 + \dots \\ \mathbf{u} = \mathbf{u}_0 + \varepsilon^{1/m} \lambda_1 + \varepsilon^{2/m} \lambda_2 + \dots \end{cases}$$

✓ The Multiple Scale Method, when applied to defective dynamical systems, in addition requires using fractional ε - *power* time-scales:

$$\dot{\mathbf{x}} - \mathbf{A}\mathbf{x} + \varepsilon \mathbb{C}\mathbf{x}^3 = \mathbf{0}$$

$$\mathbf{x} = \mathbf{x}_0 + \varepsilon^{1/m} \mathbf{x}_1 + \varepsilon^{2/m} \mathbf{x}_2 + \dots$$

$$t_0 = t, \quad t_1 = \varepsilon^{1/m} t, \quad t_2 = \varepsilon^{2/m} t, \dots \quad \rightarrow \frac{\mathrm{d}}{\mathrm{d}t} = d_0 + \varepsilon^{1/m} d_1 + \varepsilon^{2/m} d_2 + \dots$$