

Bifurcation Theory

Lecture 1

ANALYTICAL TOOLS FORPERTURBATION ANALYSIS

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1

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 $y(x)$ $x+\epsilon x^3$ $x + \varepsilon x^3 = 1, \varepsilon \ll 1, x \in R$ $\lim_{\varepsilon \to 0} x(\varepsilon) = 1$ $x(\epsilon) x(0)$
	- Series expansion

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

 \bullet Collecting the same ε -order terms

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

 $\mathbf{\dot{x}}$

 \blacktriangleright x

• 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

$$
Kx + Cx^3 = p \qquad x \in \mathbf{R}^N
$$

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

Two cases occur:

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

Small nonlinear coefficients case:

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

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

Order-1 nonlinear coefficients case:

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

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

Note: the two equations are formally equal.

 \bullet \bullet Perturbation solution $\big(\Vert \mathbb{C} \Vert = \mathrm{O} \big(1 \big)$ case $\big)$

 \checkmark Series expansion:

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

 \checkmark Perturbation equations:

$$
\varepsilon^{0}: \mathbf{K}\hat{\mathbf{x}}_{0} = \hat{\mathbf{p}} \longrightarrow \hat{\mathbf{x}}_{0} = \mathbf{K}^{-1}\hat{\mathbf{p}}
$$

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

 \checkmark 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

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

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

Compatibility (or *solvability***) condition**

Direct and *adjoint* problems:

$$
A x = b, \quad A^T y = c
$$

 \checkmark Bilinear identity:

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

 \checkmark If **c**=0:

$$
\mathbf{y}^{\mathrm{T}}\mathbf{b} = \mathbf{0} \quad \forall \mathbf{y} \left| \mathbf{A}^{\mathrm{T}}\mathbf{y} = \mathbf{0} \right.
$$

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

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

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

 \checkmark 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

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

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

 \bullet **Bi-orthogonality conditions:**

$$
\mathbf{v}_j^H \mathbf{u}_k = 0 \quad \text{if } j \neq k
$$

 \bullet **Normalization:**

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

NON LINEAR ALGEBRAIC EIGENVALUE PROBLEMS

• General problem

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

Series expansions:

$$
\mathbf{X} = \mathbf{X}_0 + \varepsilon \mathbf{X}_1 + \dots
$$

$$
\lambda = \lambda_0 + \varepsilon \lambda_1 + \dots
$$

√ Perturbation equations:

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

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

Example: a buckling problem

 \checkmark Equilibrium equations, expanded in series: $\left(1\!-\!\mu\right)\!\boldsymbol{\vartheta}\!+\!\mu\boldsymbol{\vartheta}^{\!3}\,/\,6\!+\!... \!=\! 0$ θ - μ sin θ = 0, μ := Pl/k $- \mu$) $\vartheta + \mu \vartheta^3$ / 6 + ... =

 \checkmark Perturbation equations:

$$
\mathcal{G} \rightarrow \varepsilon^{1/2} \mathcal{G}, \qquad \mathcal{G} = \mathcal{G}_0 + \varepsilon \mathcal{G}_1 + \dots, \qquad \mu = \mu_0 + \varepsilon \mu_1 + \dots
$$

$$
\varepsilon^0 : (1 - \mu_0) \mathcal{G}_0 = 0 \qquad \longrightarrow (\mu_0, \mathcal{G}_0) = (1, a)
$$

$$
\varepsilon^1 : (1 - \mu_0) \mathcal{G}_1 = \mu_1 \mathcal{G}_0 - \mu_0 \frac{\mathcal{G}_0^3}{6} \qquad \longrightarrow \mu_1 = \frac{1}{6} a^2
$$

First order solution:

$$
\begin{cases}\n\theta = (\varepsilon^{1/2}a) \\
\mu = 1 + \frac{\varepsilon a^2}{6}\n\end{cases}\n\rightarrow \mu = 1 + \frac{\theta^2}{6}
$$
\n
$$
\begin{matrix}\nNT \\
\mu\n\end{matrix}\n\rightarrow \mu
$$

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LINEAR **ALGEBRAIC EIGENVALUE PROBLEMS**

General problem

 $(A_0 + \varepsilon A_1 - \lambda)$ **x** = 0 εA_1 : imperfection/modification

Series expansions:

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

$$
\lambda = \lambda_0 + \varepsilon \lambda_1 + \dots
$$

 \checkmark Perturbation equations:

$$
\varepsilon^{0}\cdot(\mathbf{A}-\lambda_{0}\mathbf{I})\mathbf{x}_{0}=\mathbf{0} \longrightarrow (\lambda_{0},\mathbf{x}_{0})=(\lambda_{0}^{(k)},a\mathbf{u}_{k})
$$

$$
\varepsilon^{1}\cdot(\mathbf{A}-\lambda_{0}\mathbf{I})\mathbf{x}_{1}=\lambda_{1}\mathbf{x}_{0}-\mathbf{A}_{1}\mathbf{x}_{0} \longrightarrow \lambda_{1}=-\mathbf{v}_{k}^{H}\mathbf{A}_{1}\mathbf{u}_{k}
$$

Imperfection play the same role than nonlinearities.

Mechanical example: a lightly damped system

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

 \checkmark Series expansions:

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

 \checkmark Perturbation equations:

$$
\xi^{0} \cdot (\lambda_0^2 + \omega_0^2) x_0 = 0 \longrightarrow (\lambda_0, x_0) = (\pm i\omega_0, a)
$$

$$
\xi \cdot (\lambda_0^2 + \omega_0^2) x_1 = -2\lambda_0 (\lambda_1 + \omega_0) x_0 \longrightarrow \lambda_1 = -\omega_0
$$

√Solution:

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

INITIAL VALUE PROBLEMS

Straightforward expansions

 \checkmark The appearance of secular terms

 \checkmark The breakdown of the series

The Multiple Scale Method (MSM)

 \checkmark Removing secular terms

Describing the slow-flow

STRAIGHTFORWARD EXPANSIONS AND SECULAR TERMS

A sample system

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

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

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 ε^0 -order solution:

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

 \checkmark e-order equation:

$$
\ddot{x}_1 + \omega_0^2 x_1 = \frac{a}{2} \left(i \mu \omega_0 - \frac{3}{4} i \omega_0^3 b a^2 - \frac{3}{4} c a^2 \right) e^{i \omega_0 t} + \frac{a^2}{8} \left(i \omega_0^3 b - c \right) e^{3i \omega_0 t} + c.c.
$$

\n=: $\underbrace{f_1 e^{i \omega_0 t}}_{\text{resonant}} + f_3 e^{3i \omega_0 t} + c.c.$

 $\sqrt{\varepsilon}$ -order solution

Discussion:

- ٠ ■ 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(*iαs*) 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.
- \checkmark Removing secular terms provides modulation laws.

• The self-excited oscillator

√Equation of motion:

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

VIndependent time scales:

$$
x = x(e; t_0, t_1, t_2, ...)
$$

\n
$$
t_0 := t, t_1 := \varepsilon t, t_2 := \varepsilon^2 t, ...
$$

\n
$$
\frac{d}{dt} = \frac{\partial}{\partial t_0} + \varepsilon \frac{\partial}{\partial t_1} + \varepsilon^2 \frac{\partial}{\partial t_2} + ... = \sum_{k=0}^{\infty} \varepsilon^k d_k, \qquad d_k := \frac{\partial}{\partial t_k}
$$

\n
$$
\frac{d^2}{dt^2} = \frac{\partial^2}{\partial t_0^2} + 2\varepsilon \frac{\partial}{\partial t_0} \frac{\partial}{\partial t_1} + \varepsilon^2 \left(\frac{\partial^2}{\partial t_1^2} + 2 \frac{\partial}{\partial t_0} \frac{\partial}{\partial t_2}\right) + ... = \sum_{j=0}^{\infty} \sum_{k=0}^{\infty} \varepsilon^{k+j} d_k d_j
$$

Series expansion:

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

 \checkmark Perturbation equations:

..........

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

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

Solution

 \checkmark ε ⁰-order solution:

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

 \checkmark *s*-order equation:

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

 \checkmark 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*).

 $\sqrt{\text{Real AME's}}$: Since:

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

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

$$
a' = \frac{1}{2}a\left(\mu - \frac{3}{4}\omega_0^2ba^2\right)
$$

$$
a\theta' = \frac{3}{8}ca^3
$$

• Steady first-order solution

$$
a = a_s = \text{const} \to \mu = \frac{3}{4} \omega_0^2 b a^2, \quad \theta = \frac{3}{8} c a^2 t = v t
$$

$$
x_0 = \frac{1}{2} a_s e^{i(\omega_0 t + \theta)} + c.c. = a_s \cos \left[(\omega_0 + v) t \right]
$$

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 δ*^a*, 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 :

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

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*):

...............

$$
\frac{dA}{dt} = \varepsilon d_1 A + \varepsilon^2 d_2 A + \dots = \varepsilon f_1 (A) + \varepsilon^2 f_2 (A) + \dots =: F(A)
$$

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:

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

where **A** admits the eigenvalues:

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

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

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

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

Internal resonances (II)

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

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

leading to:

$$
d_1 A_k = f_k(A_k, A_j)
$$

$$
d_1 A_j = f_j(A_k, A_j)
$$

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 highsensitive to perturbations.

DEFECTIVE SYSTEMS

• Example: matrix eigenvalue sensitivity

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

$$
\left(\mathbf{A}_0 + \varepsilon \mathbf{A}_1 - \lambda\right) \mathbf{u} = \mathbf{0}
$$

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

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

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

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

\n $t_0 = t, \qquad t_1 = \varepsilon^{1/m} t, \qquad t_2 = \varepsilon^{2/m} t, \qquad \longrightarrow \frac{d}{dt} = d_0 + \varepsilon^{1/m} d_1 + \varepsilon^{2/m} d_2 + \dots$