

Control of chaos by time delayed feedback



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QMUL London

- 1 Time-delayed feedback method
- 2 Stability analysis
- 3 Control properties
- 4 Oscillating feedback and eigenmode control
- 5 From local to global analysis ?
- 6 Outlook

... in collaboration with



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1 Time-delayed feedback method

Goal

stabilisation of
unstable periodic orbits
 $\xi(t) = \xi(t + T)$

Limitations

- no model
- no data processing
e.g.. fast time scales

Idea

(→ K. Pyragas, PLA **170**, 421, '92)

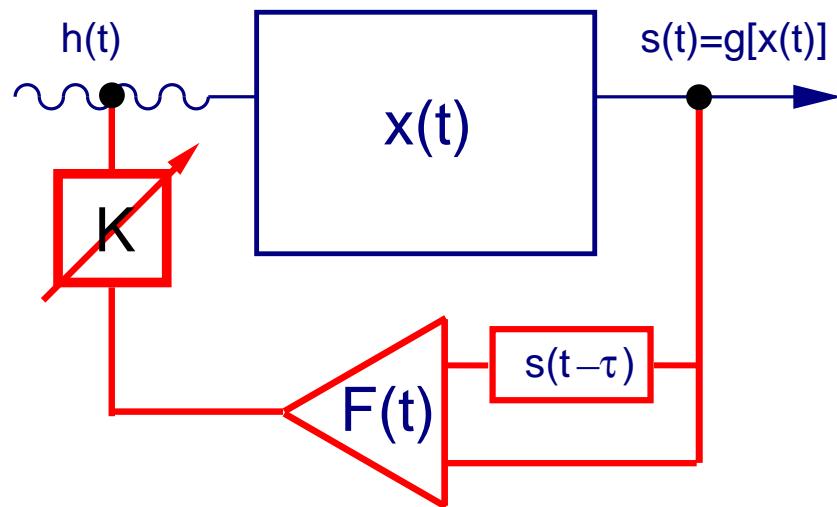
control force

$$F(t) \sim x(t) - \xi(t) \rightarrow x(t) - x(t - \tau)$$

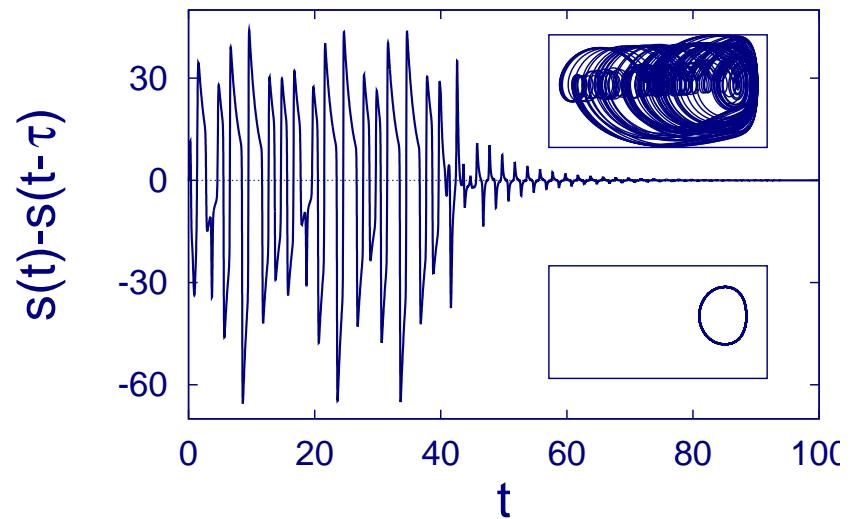
delay $\tau \equiv$ period T

non invasive method (cf. → spectroscopy)

control scheme



example



Experimental realisations

- CO₂ laser (→ S. Bielawski et.al., PRE **49**, R971, '94)
- discharge gas tube (→ T. Pierre et.al., PRL **76**, 2290, '96)
- photorefractive systems (→ E. Benkler et.al., PRL **84**, 879, '00)
- Taylor–Couette flow (→ O. Lüthje et.al., PRL **86**, 1745, '01)
- FMR on YIG (→ H. Benner et.al., JKPS **40**, 1046, '02)
- electrochemical cell (→ P. Parmananda et.al., PRE **59**, 5266, '99)
- cardiac arrhythmia (→ K. Hall et.al., PRL **78**, 4518, '97)
- electronic circuits (→ K. Pyragas et.al., PLA **180**, 99, '93)
- mechanical pendulum (→ T. Hikihara et.al., PLA **211**, 29, '96)

2 Stability analysis

General equation of motion

$$\dot{x}(t) = f(x(t), F(t))$$

Control schemes

- Pyragas control (→ K. Pyragas, PLA **170**, 421, '92)

$$F_{Pyr}(t) = K \{g[x(t)] - g[x(t - \tau)]\}$$

- extended time-delayed feedback (→ J. E. S. Socolar et.al., PRE **50**, 3245, '94)

$$F_{ext}(t) = K \sum_{\nu \geq 0} R^\nu \{g[x(t - \nu\tau)] - g[x(t - \nu\tau - \tau)]\}$$

- rhythmic control (→ S. Bielawski et.al., PRA **47**, 2492, '93)

$$F_{rhy}(t) = K(t) \{g[x(t)] - g[x(t - \tau)]\}$$

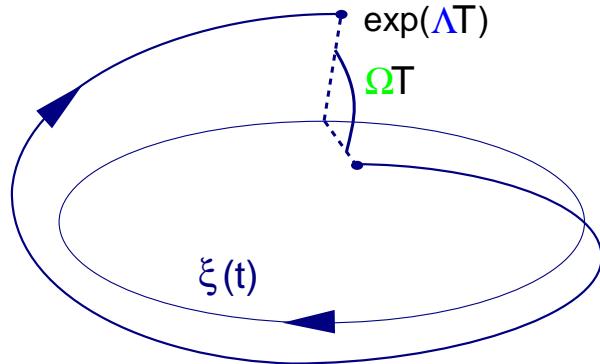
Linear stability analysis

$$x(t) = \xi(t) + \delta x(t)$$

Floquet decomposition

$$\delta x(t) = e^{(\Lambda+i\Omega)t} Q(t)$$

$$Q(t) = Q(t+T)$$



Λ Expansion, Ω Torsion

$$\delta \dot{x}(t) = D_1 f(\xi(t), 0) \delta x(t) + \underbrace{d_2 f(\xi(t), 0) \otimes Dg[\xi(t)]}_{\text{control matrix}} K \{ \delta x(t) - \delta x(t - \tau) \}$$

$$\delta x(t) - \delta x(t - \tau) \rightarrow \left\{ 1 - e^{-(\Lambda+i\Omega)\tau} \right\} Q(t)$$

Characteristic equation

$$\Lambda + i\Omega = \Gamma \left[K \{ 1 - e^{-(\Lambda+i\Omega)\tau} \} \right]$$

" Mean-field expansion"

$$\Lambda\tau + i\Omega\tau = (\lambda + i\omega)\tau - (-\tau\chi)K \{ 1 - e^{-\Lambda\tau-i\Omega\tau} \}$$

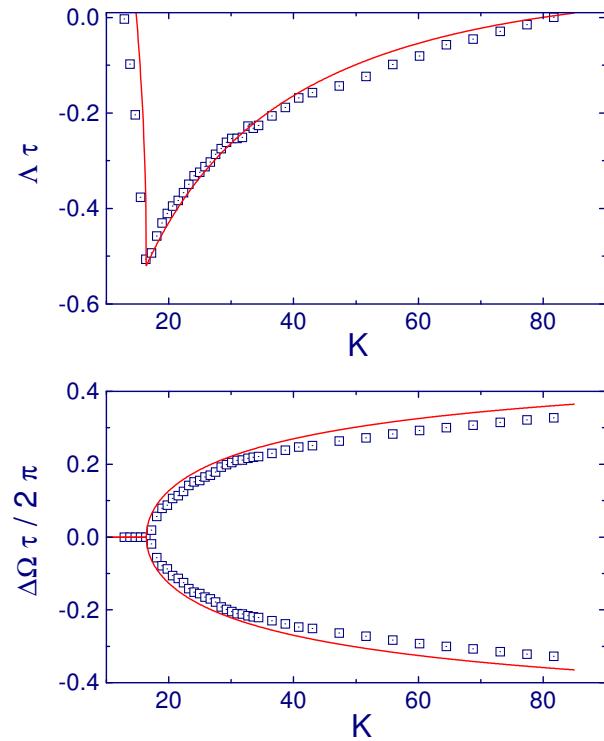
- analytic expression (→ W.J. et.al., PRE **61**, 3675, '00)
- exact for diagonal control
- correct asymptotics for $K \rightarrow 0$ and $|K| \rightarrow \infty$

3 Control properties

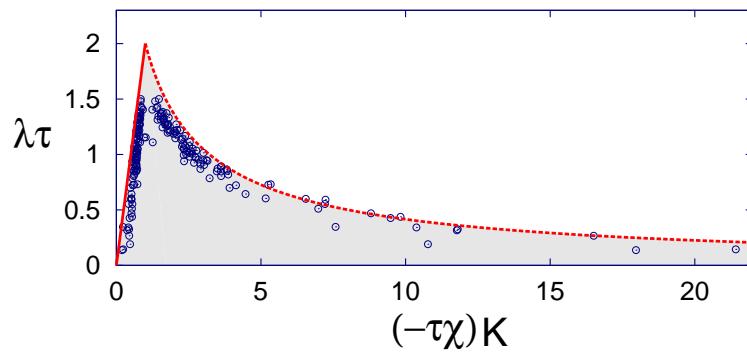
- control domains and instabilities

(→ W.J. et.al., PLA 254, 158, '99)

Floquet exponents



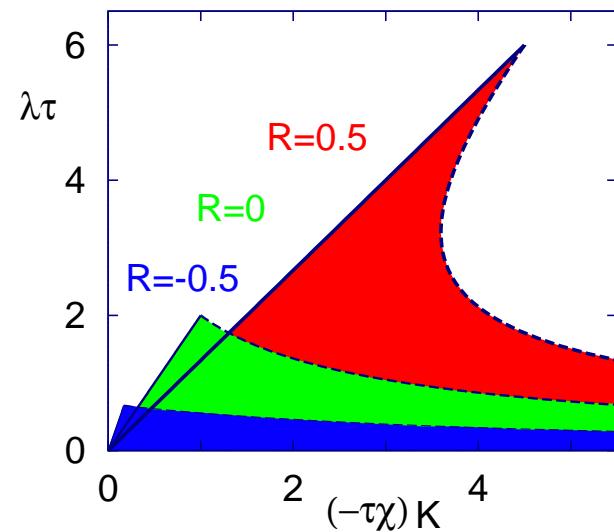
dependence on the Lyapunov exponent



$$\lambda\tau \lesssim 2$$

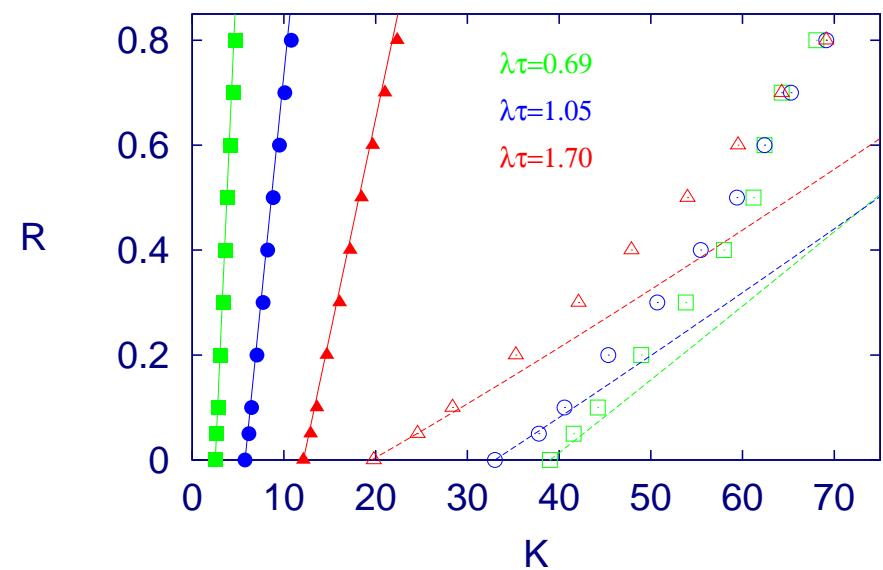
- extended time-delayed feedback

analytic expression



$$\lambda\tau \lesssim 2 \times \frac{1+R}{1-R}$$

circuit experiment



- adjustment of delay (→ A. Kittel et.al., PLA **198**, 433, '95)
- induced periodic orbits (→ W.J. et.al., PRL **81**, 562, '98)

- topological constraints (torsion) (→ W.J. et.al., PRL **78**, 203, '97)
- rhythmic control, $K \rightarrow K(t)$
- unstable controller (→ K.Pyragas, PRL **86**, 2265, '01)

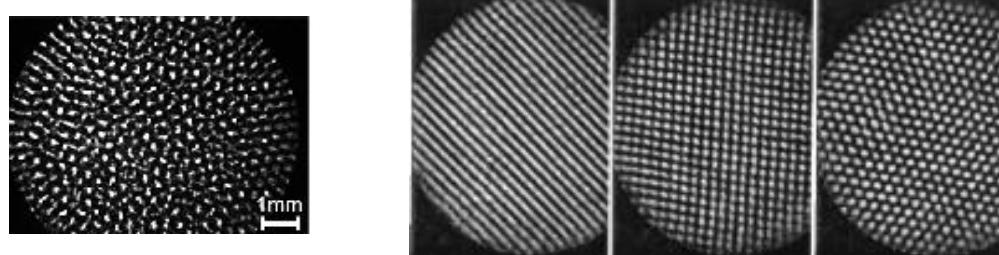
- control loop latency, $F(t) \rightarrow F(t - \delta)$ (→ W.J. et.al., PRE **59**, 2826, '99)

Limitations of the mean-field expansion (→ W.J. et.al., PRE **61**, 5045, '00)

4 Oscillating feedback and eigenmode control

Laser experiment: Fourier filter

(→ E. Benkler et.al., PRL **84**, 879, '00)



→ Control through eigenmodes

Simulation: Floquet mode control reaction–diffusion model

(→ N. Baba et.al., PRL **89**, 074101, '02)

$$\begin{aligned}\partial_t a(x, t) &= \frac{u - a}{1 + (u - a)^2} - Ta + \partial_x^2 a - f_a(x, t) \\ \partial_t u(t) &= \alpha \left[j_0 - \left(u - \int_0^L a dx / L \right) \right] - f_u(t)\end{aligned}$$

control force through spatio–temporal filters ...

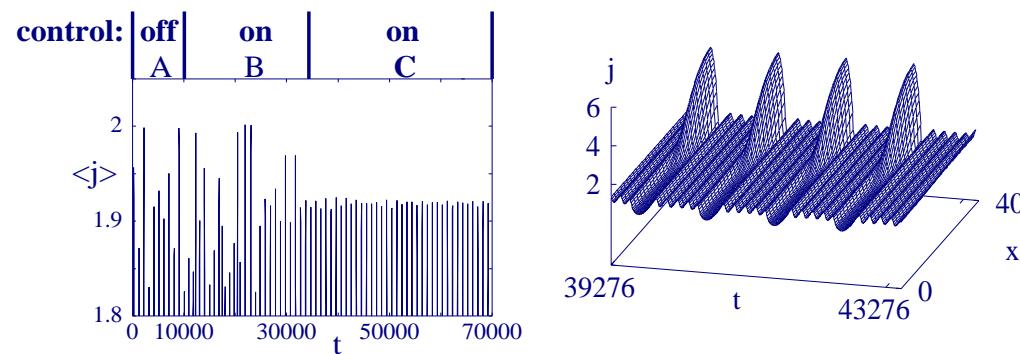
$$f_a(x, t) = K \Psi_a(x, t) [s(t) - s(t - \tau)]$$

$$f_u(t) = K \Psi_u(t) [s(t) - s(t - \tau)]$$

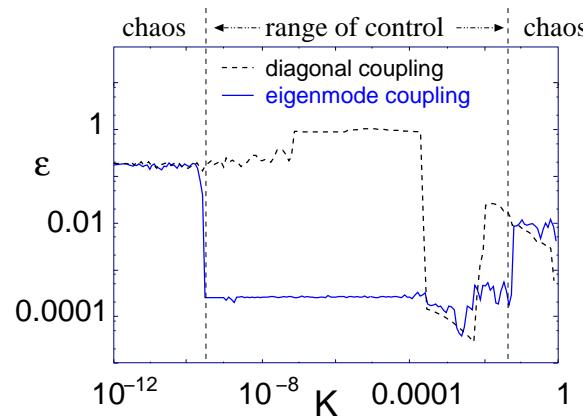
$$s(t) = \int_0^L \Phi_a^*(x, t) a(x, t) dx + \Phi_u^*(t) u(t)$$

... derived from eigenmodes (Ψ_a, Ψ_u) , (Φ_a, Φ_u) of the unstable orbit
(→ analytic treatment).

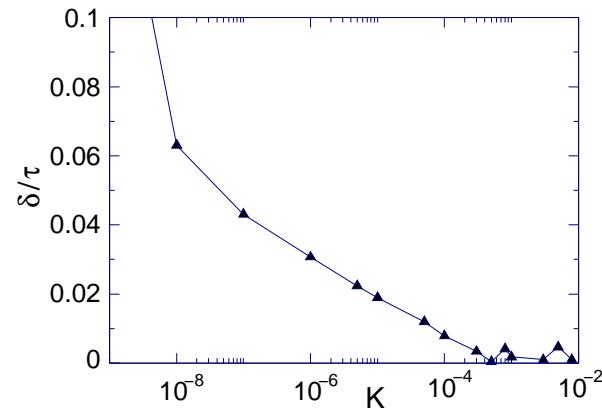
stabilisation of filaments



increase of control domain



... through phase shift δ .



analytic prediction of the control interval

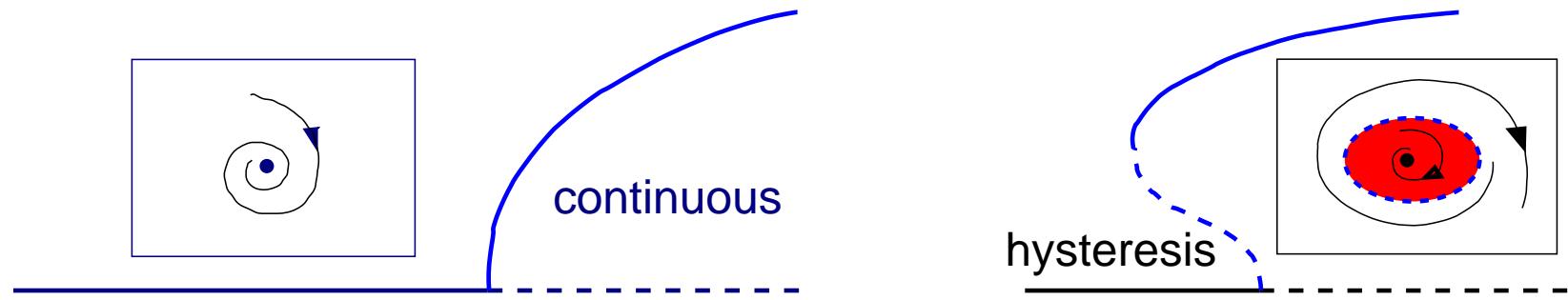
(→ W. J. et.al., PRE 67,026222, '03)

$$K_{\max}/K_{\min} \simeq \exp(A\delta^2)$$

5 From local to global analysis ?

- local analysis → linear stability
- global features → domain of attraction ?
- delay systems → infinite-dimensional phase spaces

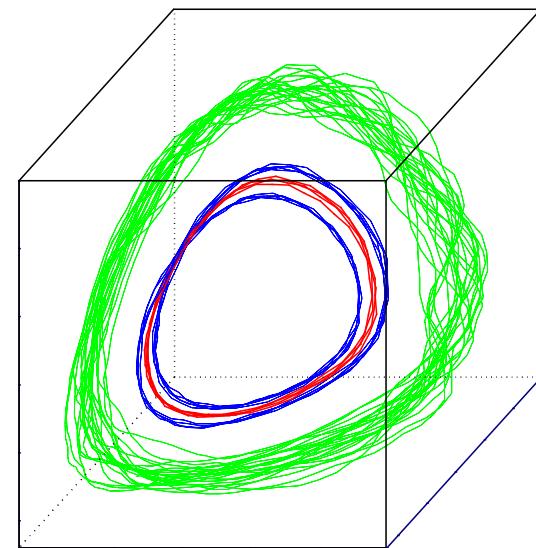
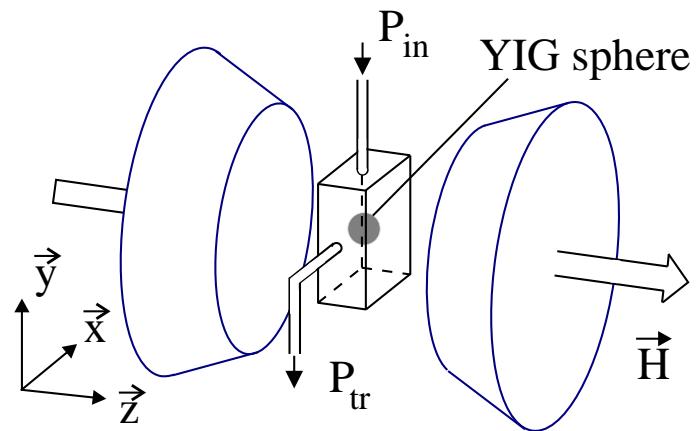
super/sub-critical instabilities



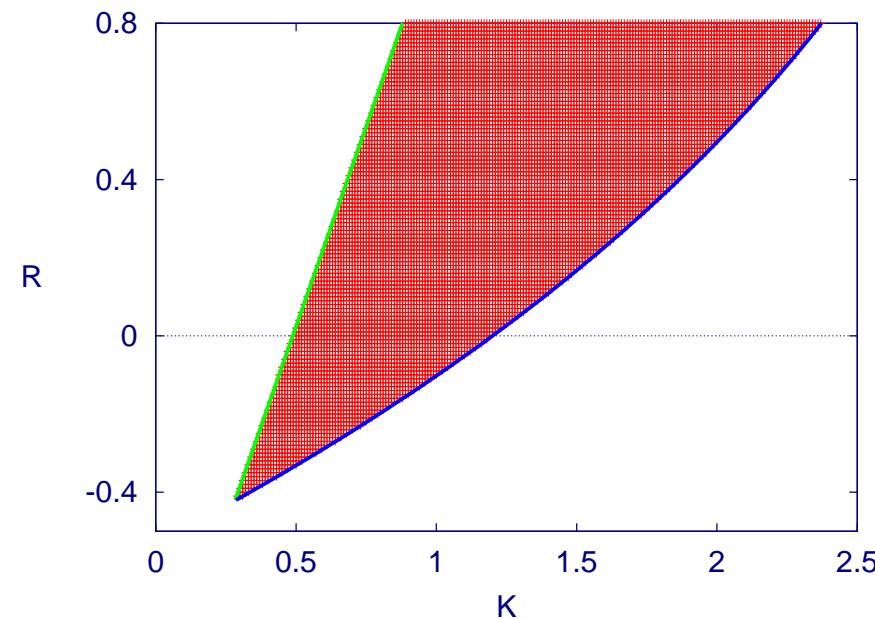
→ normal form analysis, amplitude equations, etc.

$$\dot{z} = \mu z - r|z|^2 z, \quad \text{sign}(\operatorname{Re}(r)) = ?$$

Experimental hint (FMR in YIG)



Theoretical analysis (for extended control scheme)

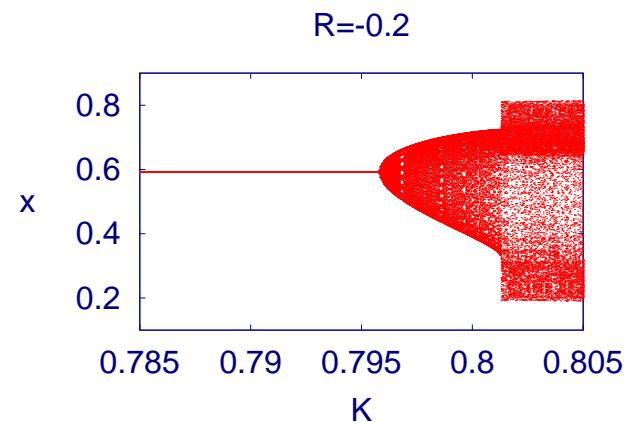


Flip: $K_{fl}/(1 + R) = \text{const.}$, $r = \text{const.}$

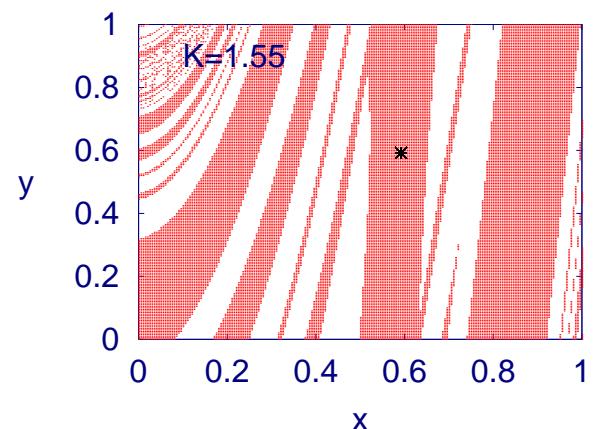
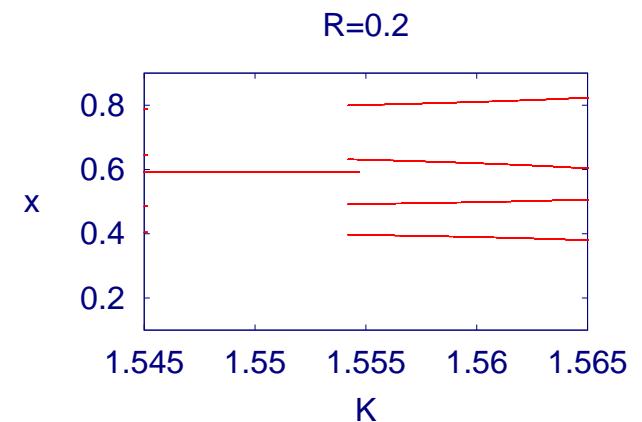
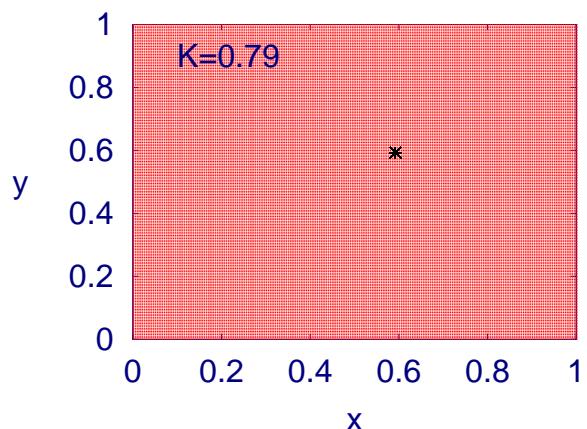
Hopf: super/sub-critical transition possible

Simulation (Henon map with extended control)

upper control threshold K_{ho}



basin of attraction ($F_0 = 0$)



6 Outlook

- **spatially extended systems**
spatio-temporal delay, pattern selection, transport, . . .
- **global properties of delay systems**
beyond (linear) stability analysis, manifolds, dimensions, visualisation, . . .
- **noise & delay**
tunnelling with delay
time scales, synchronisation, . . .
(→ Tsimring et.al., PRL **87**, 250602, '01)