

# **Chaos and chaos detection techniques**

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# Outline

- **Dynamical Systems - Chaos**
  - ✓ **Hamiltonian models – Variational equations**
  - ✓ **Symplectic maps – Tangent map**
  - ✓ **Chaos: Sensitive dependence on initial conditions**
- **Brief description of chaos detection methods**
- **Chaos Indicators**
  - ✓ **Lyapunov exponents**
  - ✓ **Smaller ALignment Index – SALI**
    - **Definition**
    - **Behavior for chaotic and regular motion**
    - **Applications**
  - ✓ **Generalized ALignment Index – GALI**
    - **Definition - Relation to SALI**
    - **Behavior for chaotic and regular motion**
    - **Application to time-dependent models**

# Autonomous Hamiltonian systems

Consider an **N degree of freedom** autonomous Hamiltonian system having a Hamiltonian function of the form:

$$H(\overbrace{q_1, q_2, \dots, q_N}^{\text{positions}}, \overbrace{p_1, p_2, \dots, p_N}^{\text{momenta}})$$

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The **time evolution** of an **orbit** (trajectory) with initial condition

$$\mathbf{P}(0) = (q_1(0), q_2(0), \dots, q_N(0), p_1(0), p_2(0), \dots, p_N(0))$$

is governed by the **Hamilton's equations of motion**

$$\frac{dp_i}{dt} = -\frac{\partial H}{\partial q_i}, \quad \frac{dq_i}{dt} = \frac{\partial H}{\partial p_i}$$

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**Phase space:** the  $2N$  dimensional space defined by variables  $q_1, q_2, \dots, q_N, p_1, p_2, \dots, p_N$

# Symplectic Maps

Consider an **2N-dimensional symplectic map T**. In this case we have **discrete time**.

The evolution of an **orbit** with initial condition

$$P(0) = (x_1(0), x_2(0), \dots, x_{2N}(0))$$

is governed by the **equations of map T**

$$P(i+1) = T P(i) \quad , \quad i=0,1,2,\dots$$

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**Hamilton's equations of motion:**

$$\frac{dp_i}{dt} = -\frac{\partial H}{\partial q_i}, \quad \frac{dq_i}{dt} = \frac{\partial H}{\partial p_i} \Rightarrow \begin{cases} \dot{x} = p_x \\ \dot{y} = p_y \\ \dot{p}_x = -x - 2xy \\ \dot{p}_y = -y - x^2 + y^2 \end{cases}$$

# Chaos

**Definition [Devaney (1989)]**

Let  $V$  be a set and  $f : V \rightarrow V$  a map on this set.

We say that  $f$  is **chaotic** on  $V$  if

1.  $f$  has **sensitive dependence on initial conditions.**
2.  $f$  is **topologically transitive.**
3. **periodic points are dense** in  $V$ .

Usually, in physics and applied sciences, people use the notion of chaos in relation to the sensitive dependence on initial conditions.

# Regular vs Chaotic orbits

Hénon-Heiles system

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$$\mathbf{x}=0, \mathbf{y}=0.1, \mathbf{p}_y=0 \text{ and } \mathbf{x}=0, \mathbf{y}=-0.25, \mathbf{p}_y=0.$$

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t= 400	x= 0.063441889347425867	0.061359558551008345

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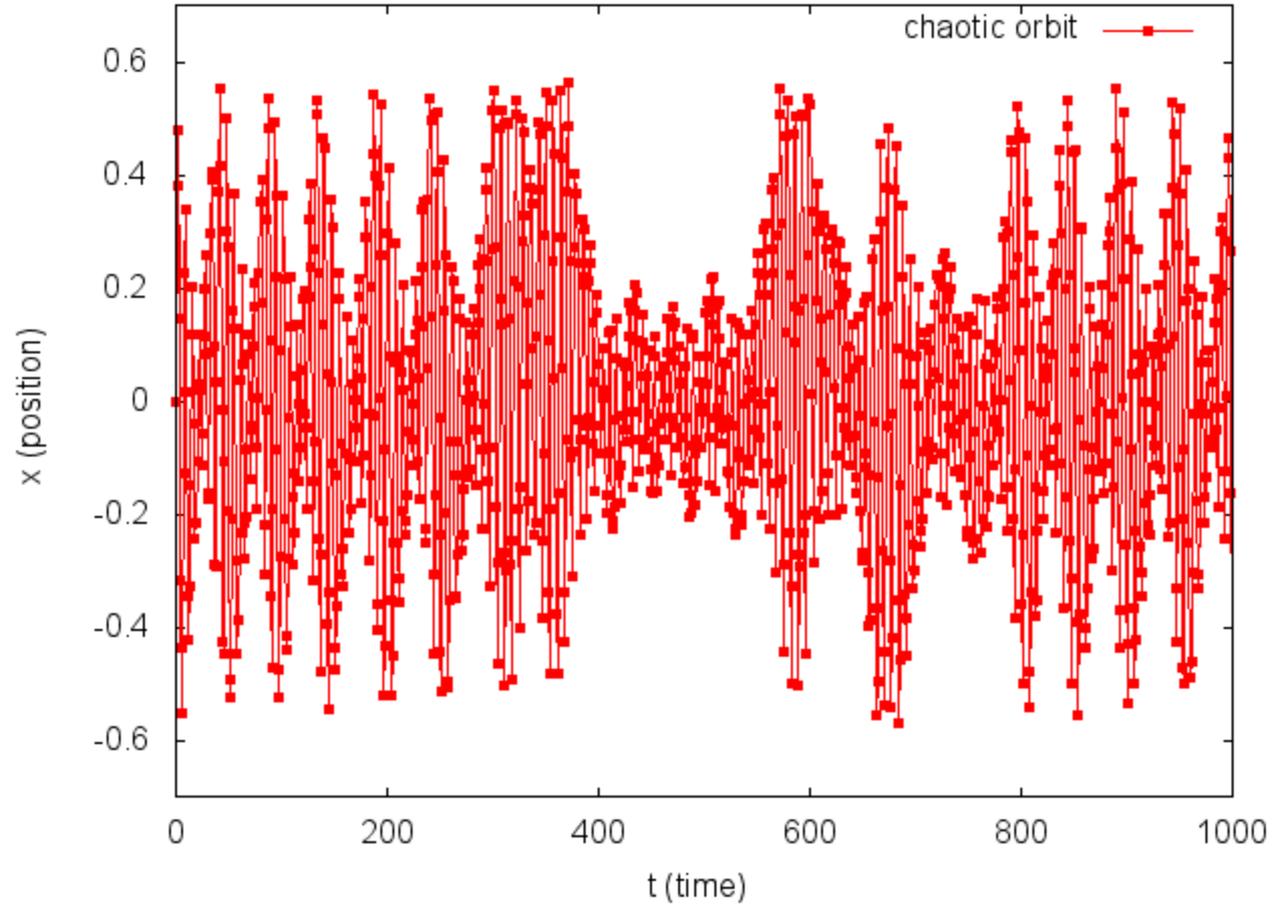
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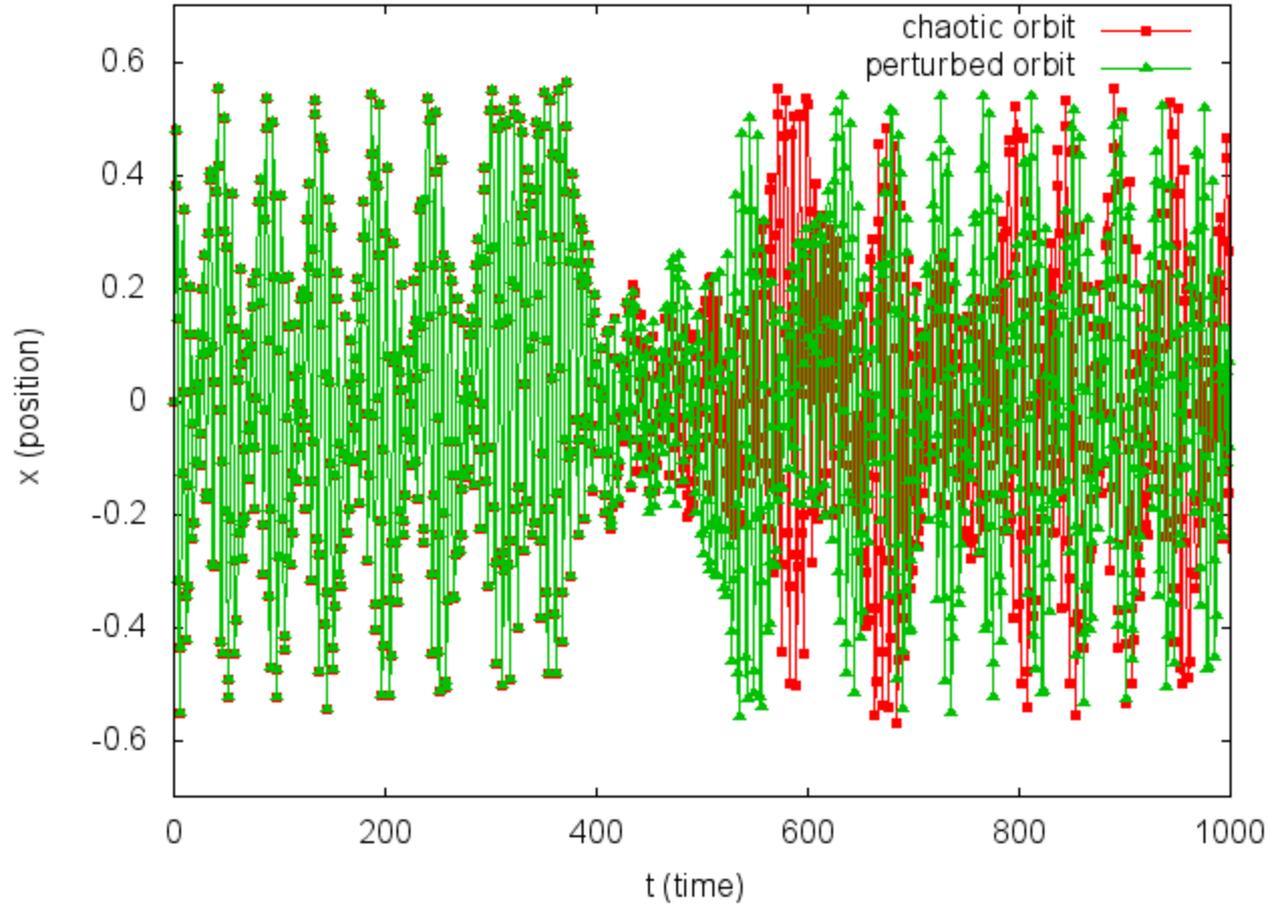
# Regular vs Chaotic orbits

## Chaotic orbit



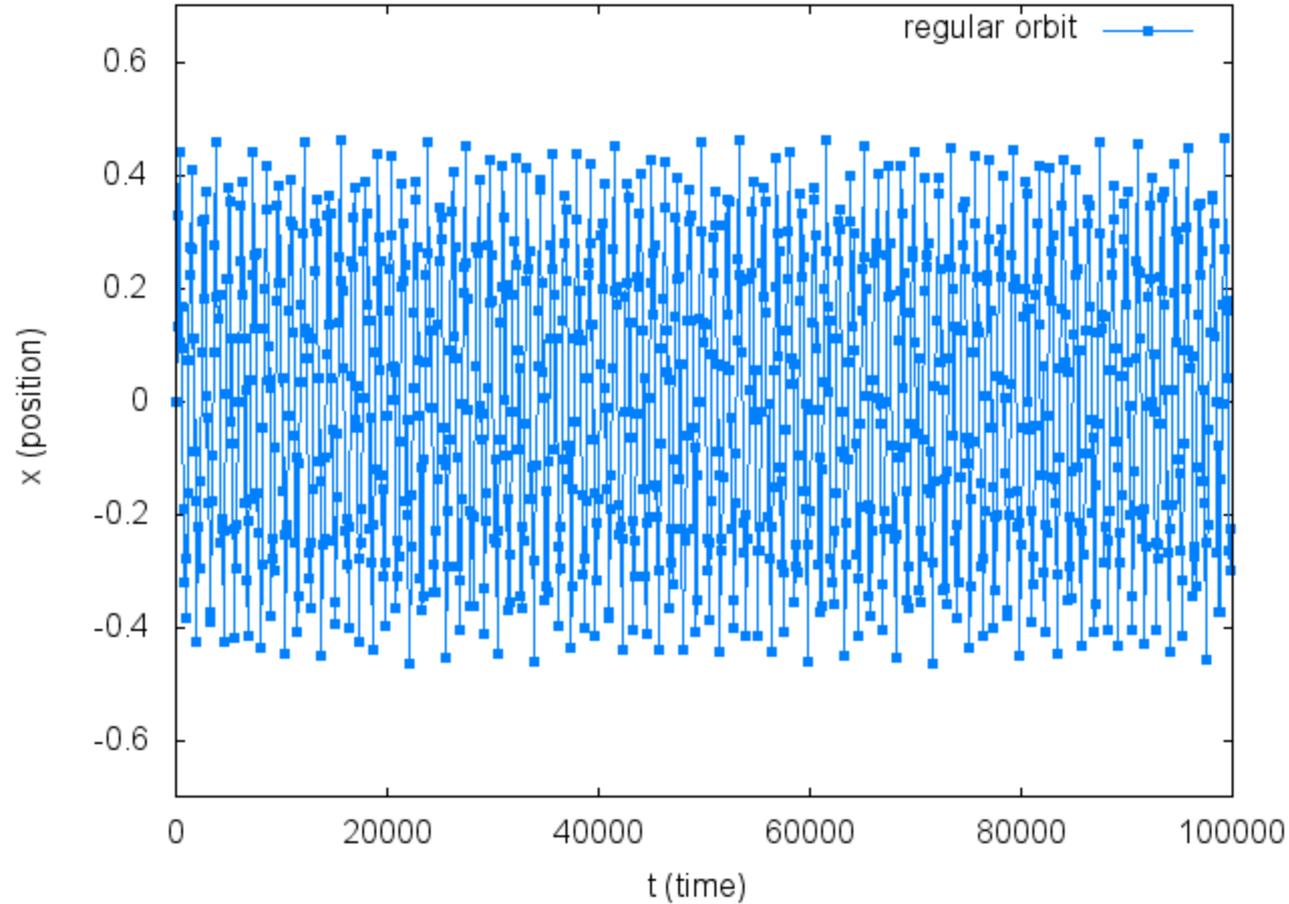
# Regular vs Chaotic orbits

## Chaotic orbit and its perturbation



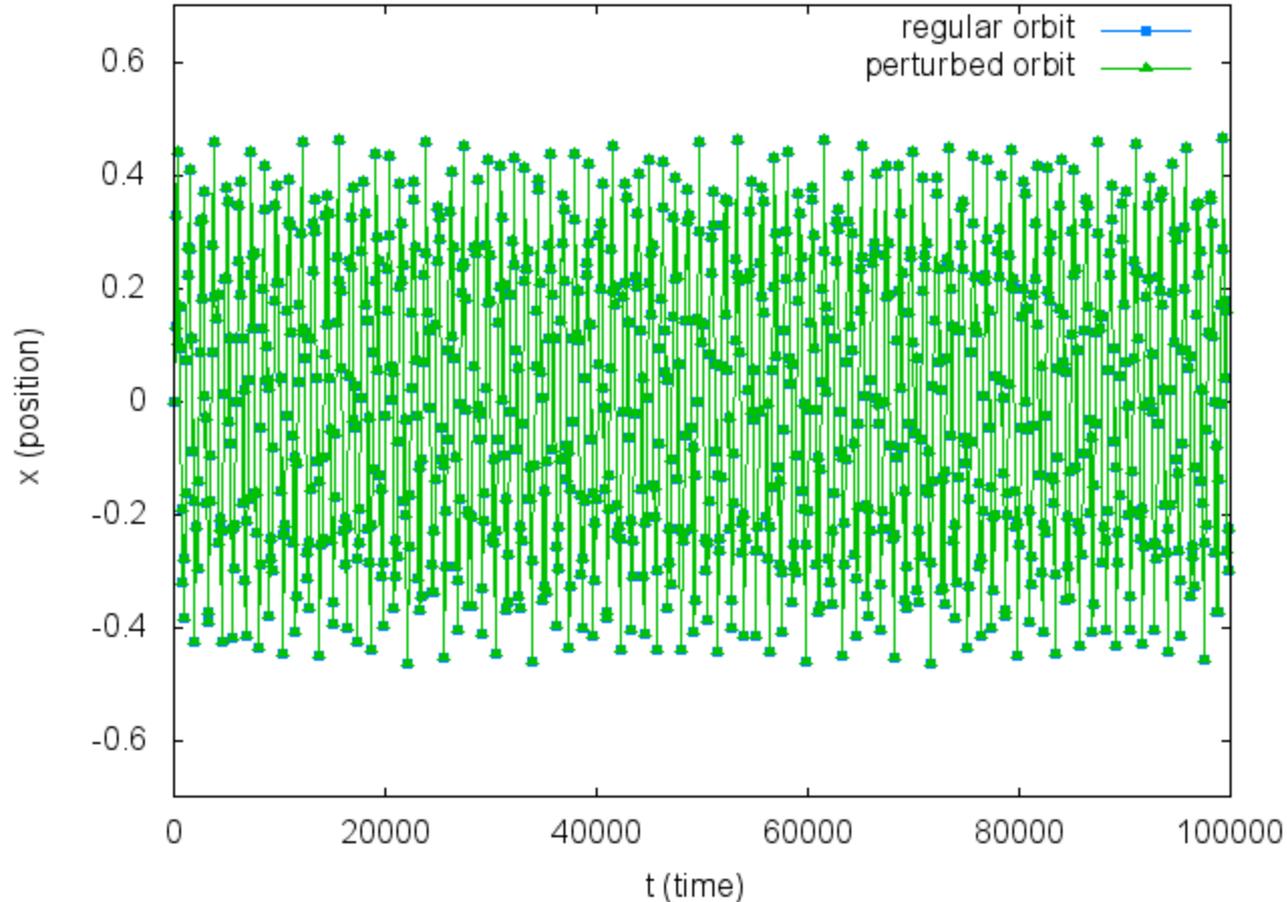
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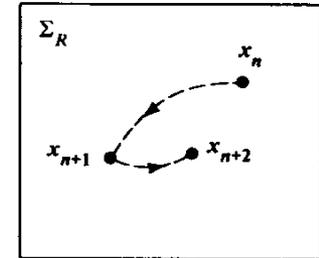
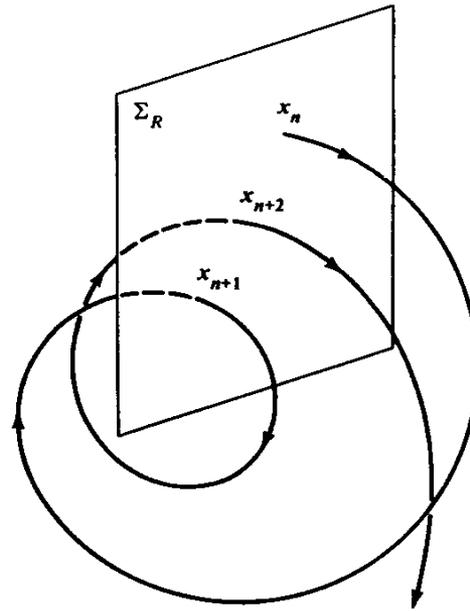


# Chaos detection techniques

- **Based on the visualization of orbits**
  - ✓ **Poincaré Surface of Section (PSS)**
  - ✓ **the color and rotation (CR) method**
  - ✓ **the 3D phase space slices (3PSS) technique**

# Poincaré Surface of Section (PSS)

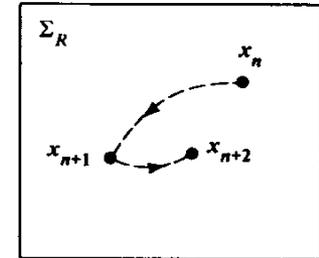
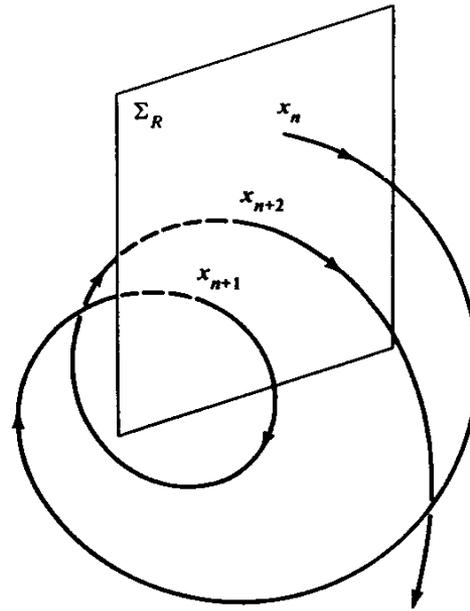
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Lieberman & Lichtenberg, 1992, *Regular and Chaotic Dynamics*, Springer.

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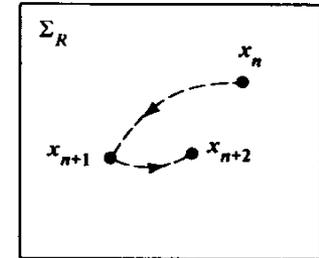
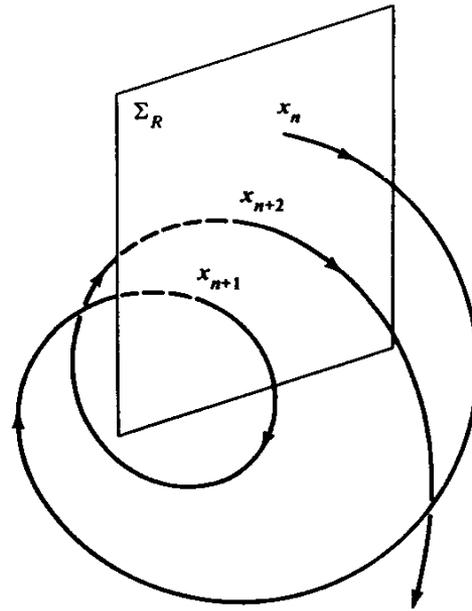


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In general we can assume a PSS of the form  **$q_{N+1} = \text{constant}$** . Then only variables  $q_1, q_2, \dots, q_N, p_1, p_2, \dots, p_N$  are needed to describe the evolution of an orbit on the PSS, since  $p_{N+1}$  can be found from the Hamiltonian.

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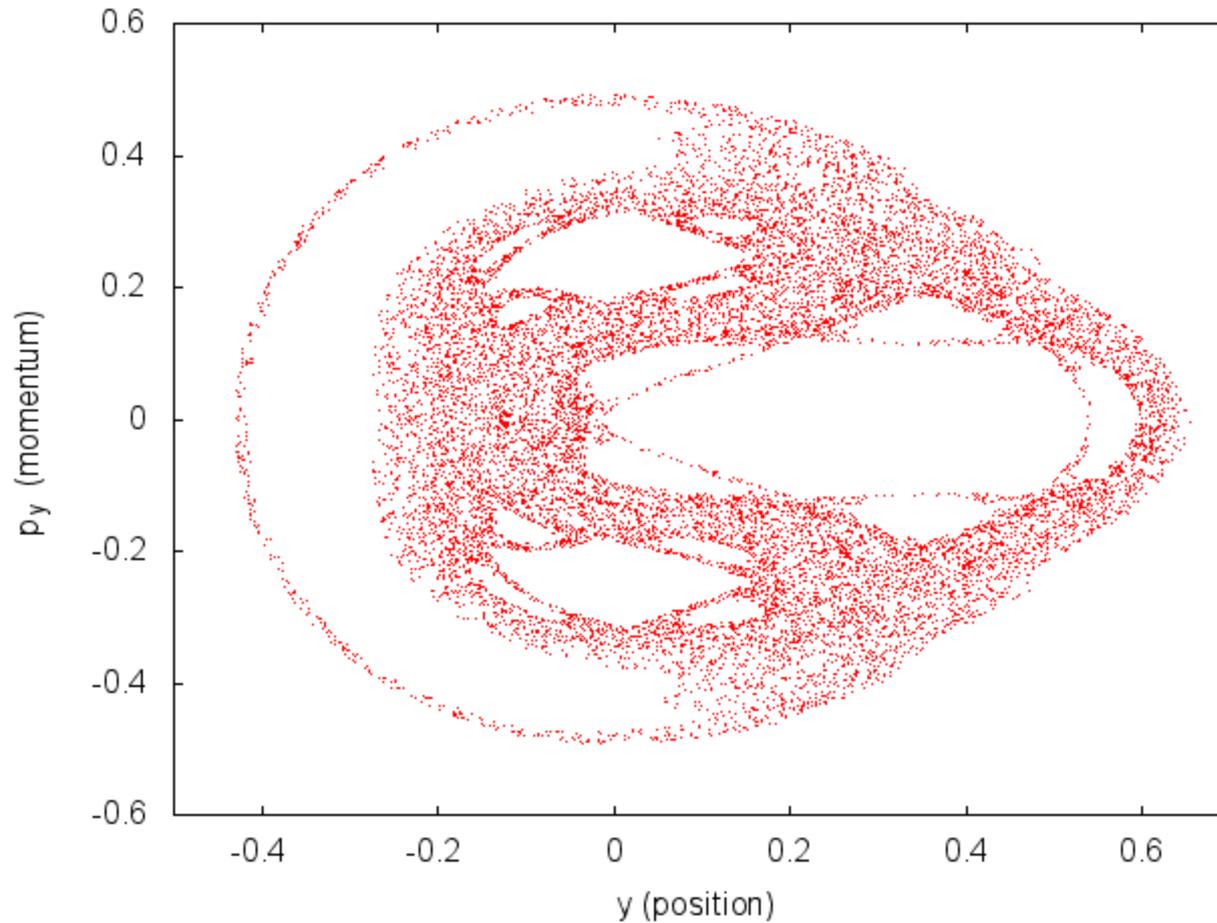


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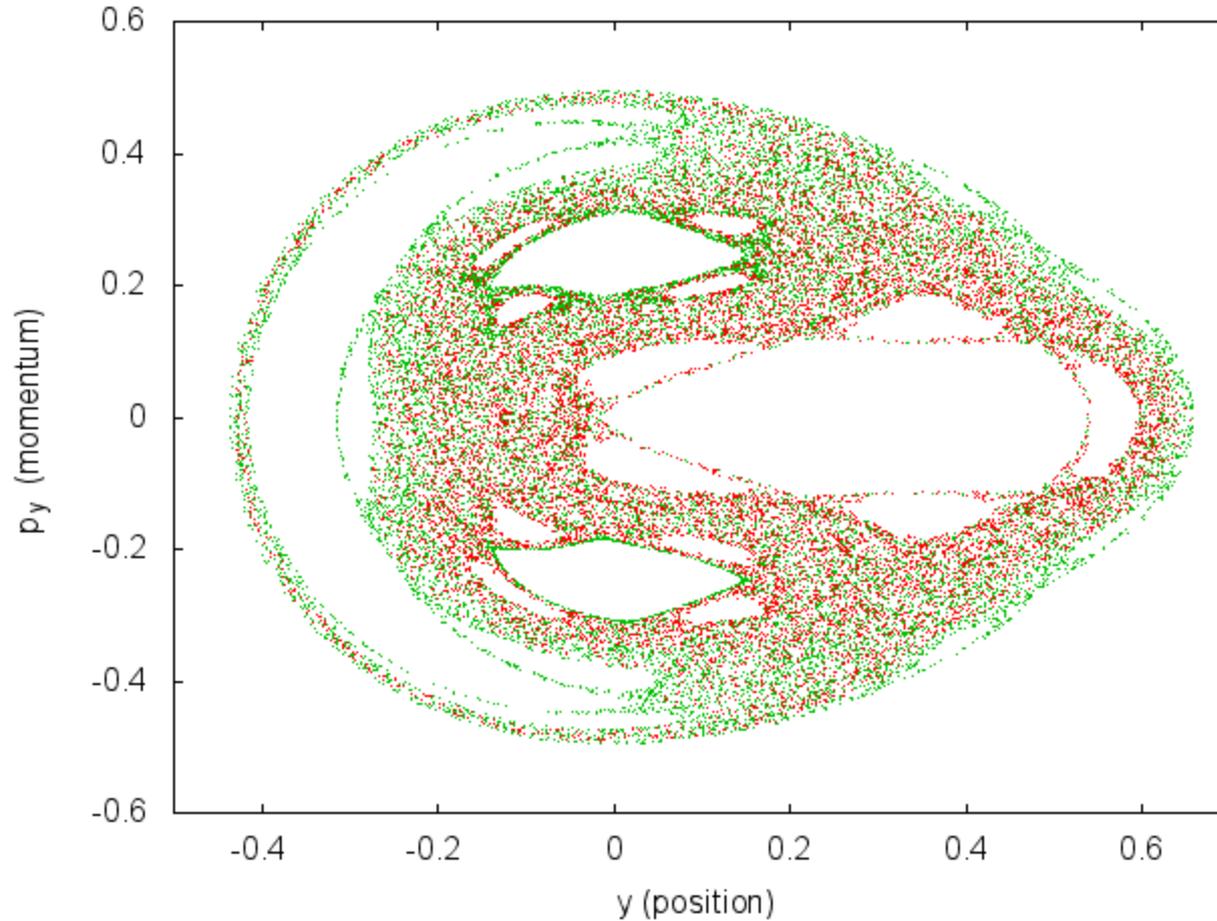
In this sense **an  $N+1$  degree of freedom Hamiltonian system corresponds to a  $2N$ -dimensional map.**

# Hénon-Heiles system: PSS ( $x=0$ )



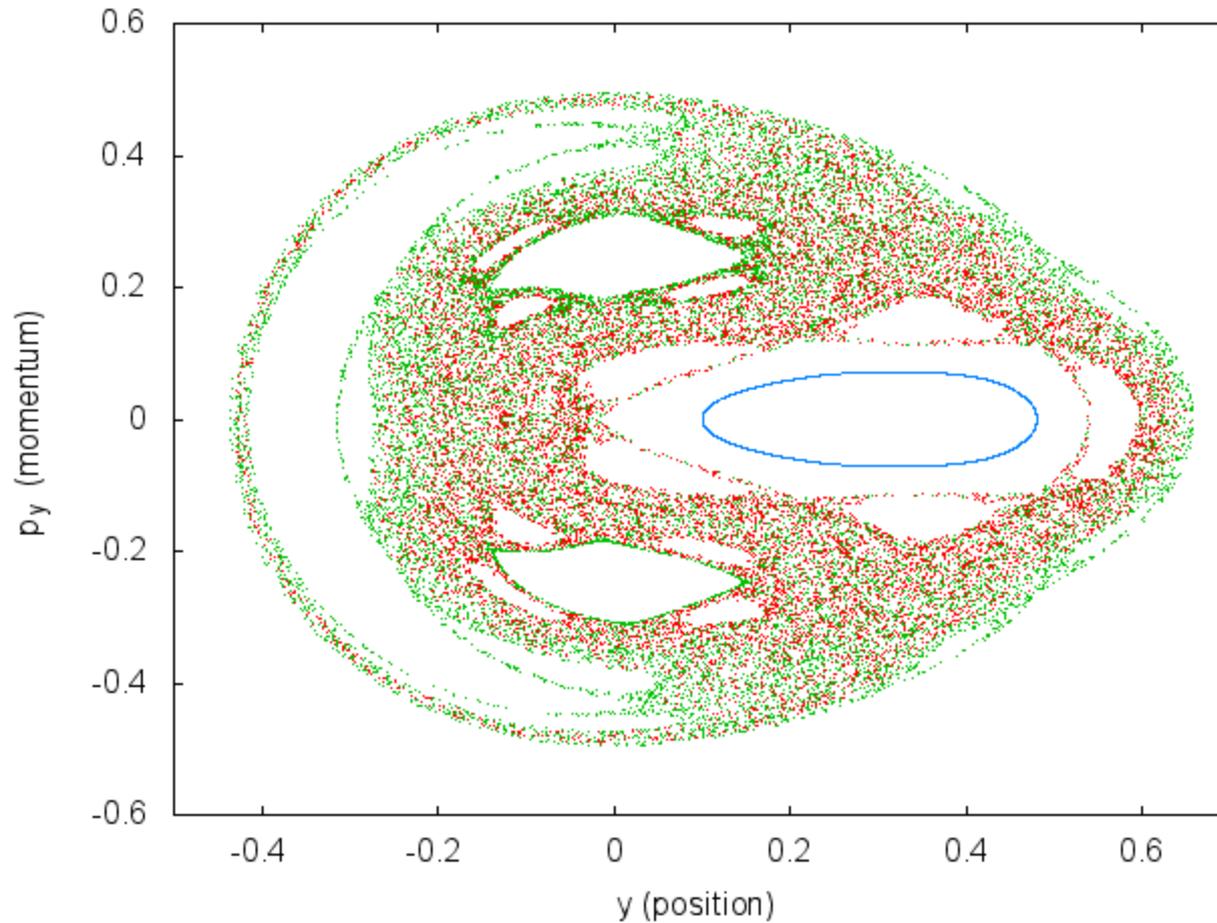
**Chaotic orbit**

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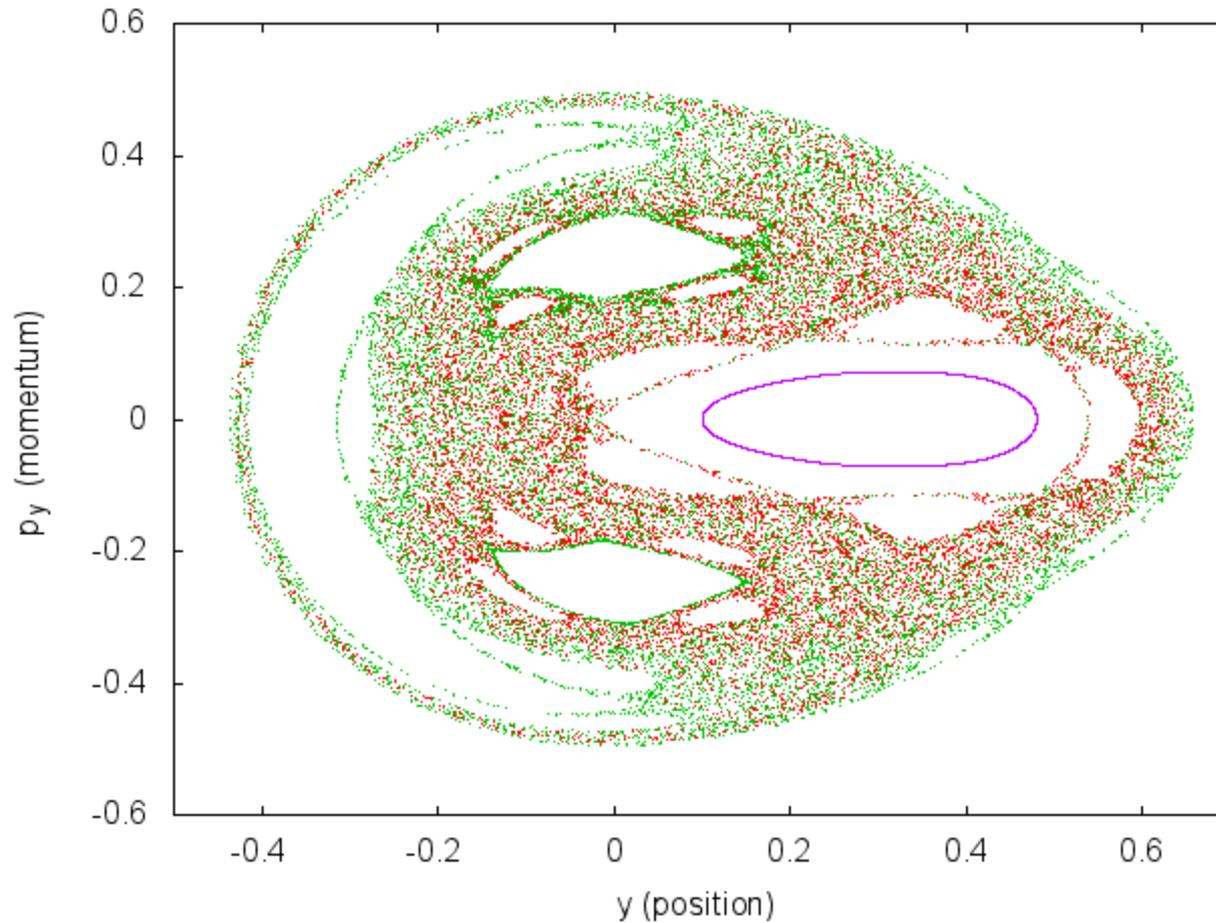
**Chaotic orbit** - **Perturbed chaotic orbit**

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**Chaotic orbit** - **Perturbed chaotic orbit**  
**Regular orbit**

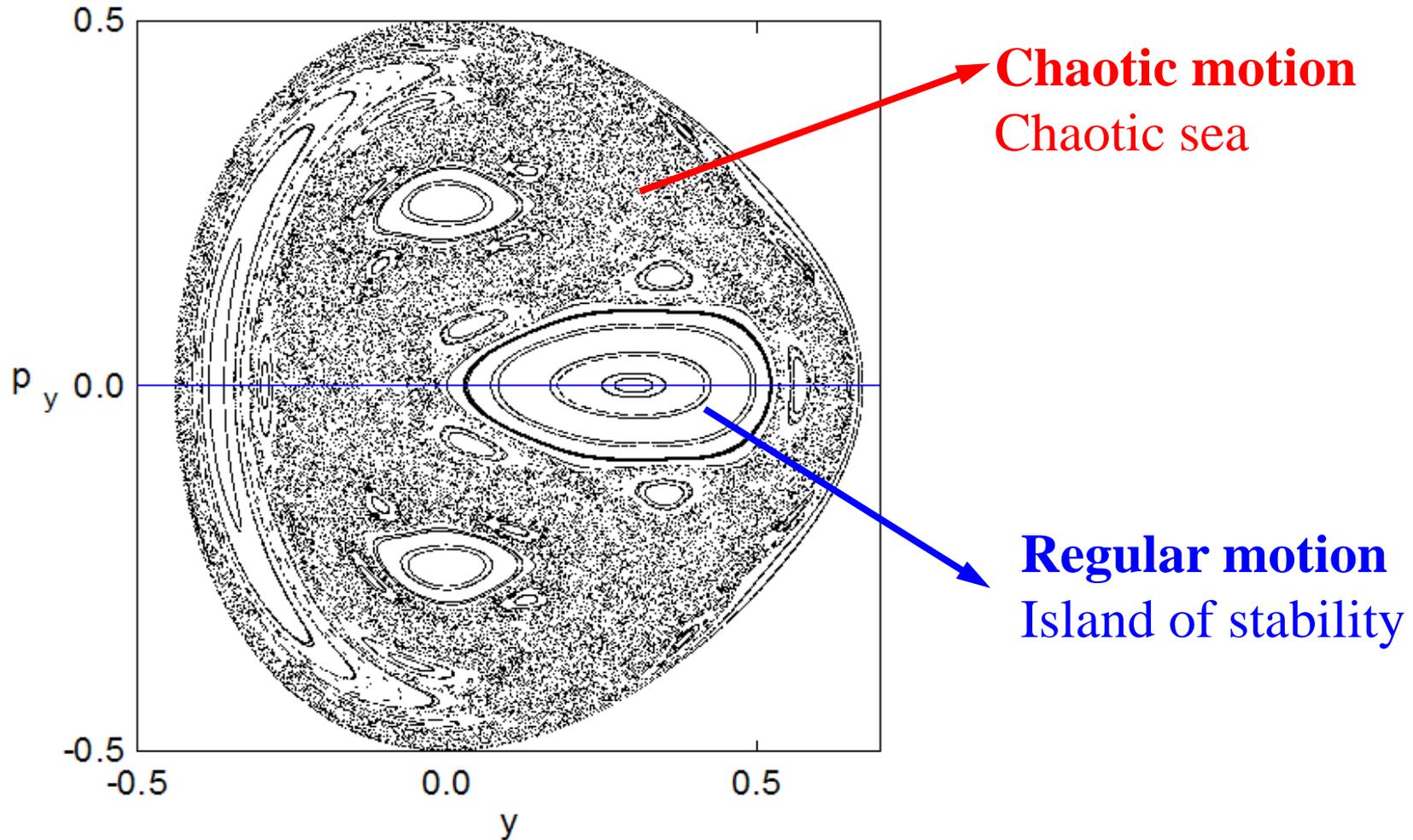
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**Chaotic orbit** - **Perturbed chaotic orbit**

**Regular orbit** - **Perturbed regular orbit**

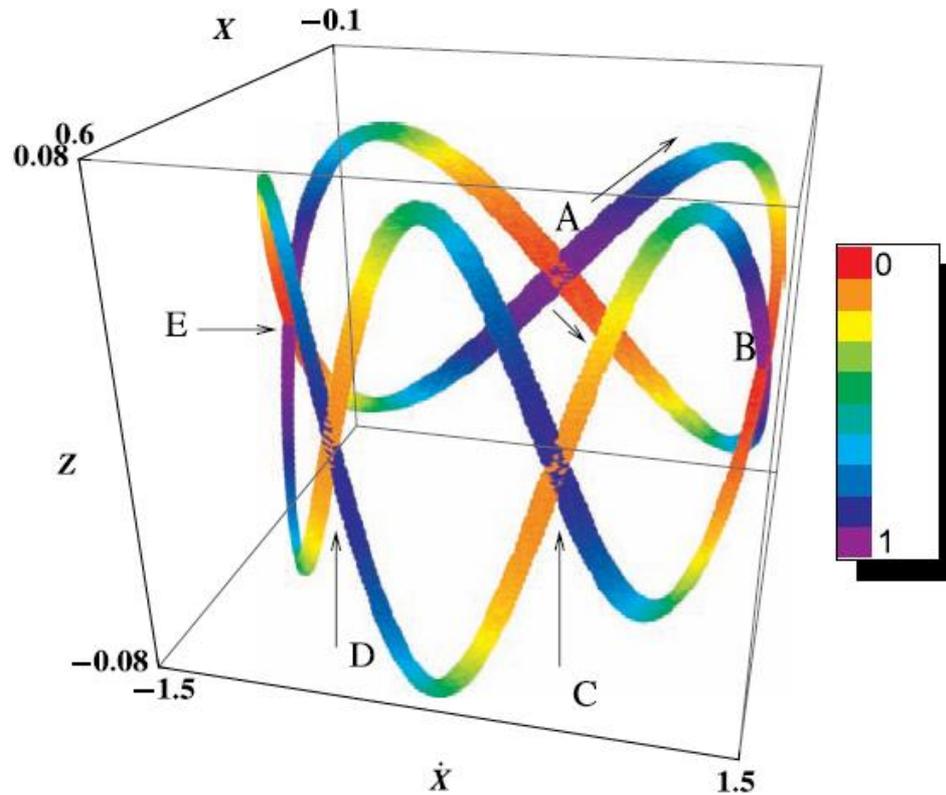
# Hénon-Heiles system: PSS ( $x=0$ )



# The color and rotation (CR) method

For 3 degree of freedom Hamiltonian systems and 4 dimensional symplectic maps:

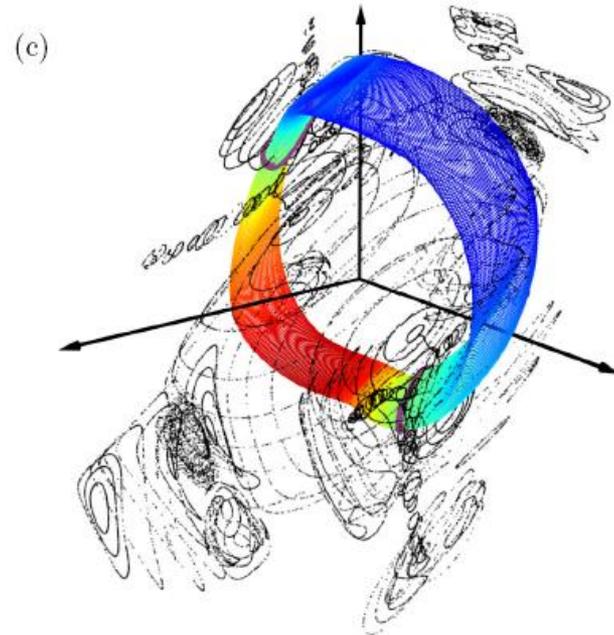
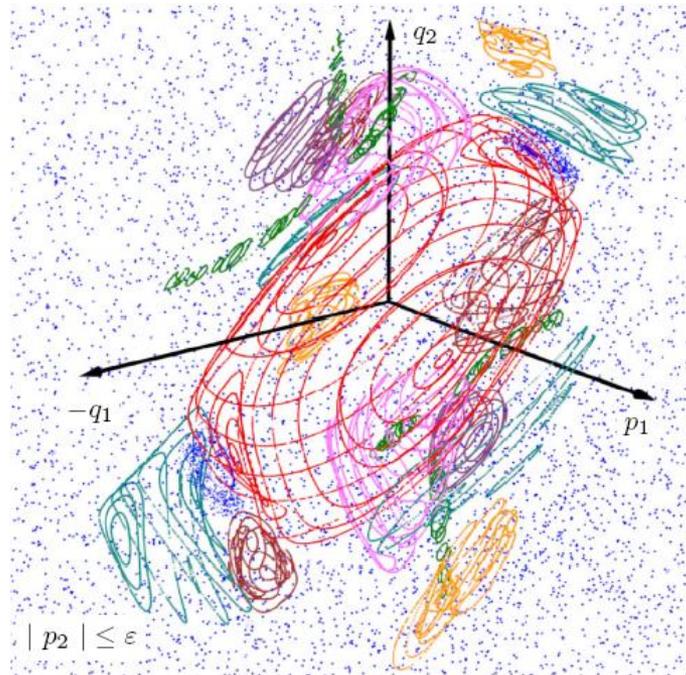
**We consider the 3D projection of the PSS and use color to indicate the 4<sup>th</sup> dimension.**



# The 3D phase space slices (3PSS) technique

For 3 degree of freedom Hamiltonian systems and 4 dimensional symplectic maps:

We consider thin 3D phase space slices of the 4D phase space (e.g.  $|p_2| \leq \epsilon$ ) and present intersections of orbits with these slices.



# Chaos detection techniques

- **Based on the visualization of orbits**
  - ✓ **Poincaré Surface of Section (PSS)**
  - ✓ **the color and rotation (CR) method**
  - ✓ **the 3D phase space slices (3PSS) technique**
- **Based on the numerical analysis of orbits**
  - ✓ **Frequency Map Analysis**
  - ✓ **0-1 test**



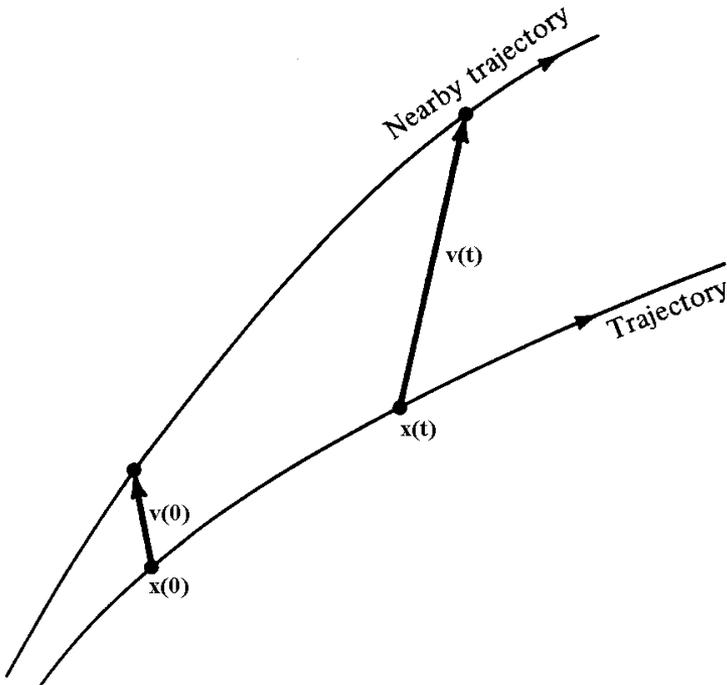
# Chaos detection techniques

- **Based on the visualization of orbits**
  - ✓ Poincaré Surface of Section (PSS)
  - ✓ the color and rotation (CR) method
  - ✓ the 3D phase space slices (3PSS) technique
- **Based on the numerical analysis of orbits**
  - ✓ Frequency Map Analysis
  - ✓ 0-1 test
- **Chaos indicators based on the evolution of deviation vectors from a given orbit**
  - ✓ Maximum Lyapunov Exponent
  - ✓ Fast Lyapunov Indicator (FLI) and Orthogonal Fast Lyapunov Indicators (OFLI and OFLI2)
  - ✓ Mean Exponential Growth Factor of Nearby Orbits (MEGNO)
  - ✓ Relative Lyapunov Indicator (RLI)
  - ✓ **Smaller ALignment Index – SALI**
  - ✓ **Generalized ALignment Index – GALI**

# Variational Equations

We use the notation  $\mathbf{x} = (q_1, q_2, \dots, q_N, p_1, p_2, \dots, p_N)^T$ . The **deviation vector** from a given orbit is denoted by

$$\mathbf{v} = (\delta x_1, \delta x_2, \dots, \delta x_n)^T, \text{ with } n=2N$$



The time evolution of  $\mathbf{v}$  is given by the so-called **variational equations**:

$$\frac{d\mathbf{v}}{dt} = -\mathbf{J} \cdot \mathbf{P} \cdot \mathbf{v}$$

where

$$\mathbf{J} = \begin{pmatrix} \mathbf{0}_N & -\mathbf{I}_N \\ \mathbf{I}_N & \mathbf{0}_N \end{pmatrix}, \quad P_{ij} = \frac{\partial^2 \mathbf{H}}{\partial x_i \partial x_j} \quad i, j = 1, 2, \dots, n$$

# Symplectic Maps

Consider an **2N-dimensional symplectic map T**. In this case we have **discrete time**.

The evolution of an **orbit** with initial condition

$$P(0) = (x_1(0), x_2(0), \dots, x_{2N}(0))$$

is governed by the **equations of map T**

$$P(i+1) = T P(i) \quad , \quad i = 0, 1, 2, \dots$$

The evolution of an initial **deviation vector**

$$v(0) = (\delta x_1(0), \delta x_2(0), \dots, \delta x_{2N}(0))$$

is given by the corresponding **tangent map**

$$v(i+1) = \left. \frac{\partial T}{\partial P} \right|_i \cdot v(i) \quad , \quad i = 0, 1, 2, \dots$$

# Maximum Lyapunov Exponent

Roughly speaking, the Lyapunov exponents of a given orbit characterize the **mean exponential rate of divergence** of trajectories surrounding it.

Consider an orbit in the  $2N$ -dimensional phase space with **initial condition**  $\mathbf{x}(0)$  and an **initial deviation vector from it**  $\mathbf{v}(0)$ . Then the mean exponential rate of divergence is:

$$\text{mLCE} = \sigma_1 = \lim_{t \rightarrow \infty} \frac{1}{t} \ln \frac{\|\vec{v}(t)\|}{\|\vec{v}(0)\|}$$

$\sigma_1 = 0 \rightarrow$  Regular motion

$\sigma_1 \neq 0 \rightarrow$  Chaotic motion

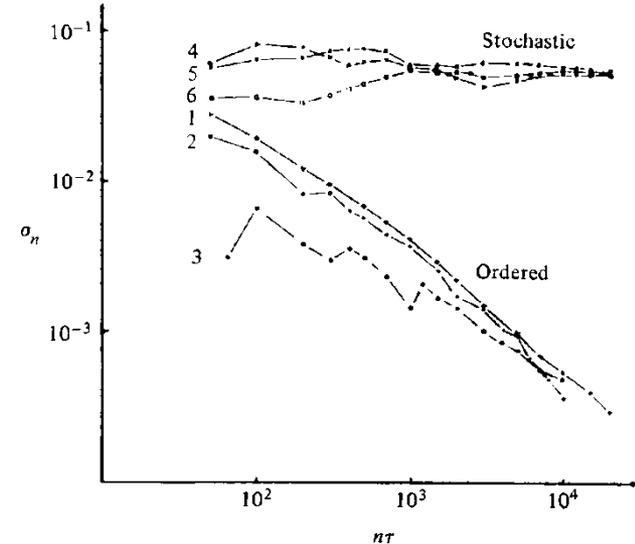
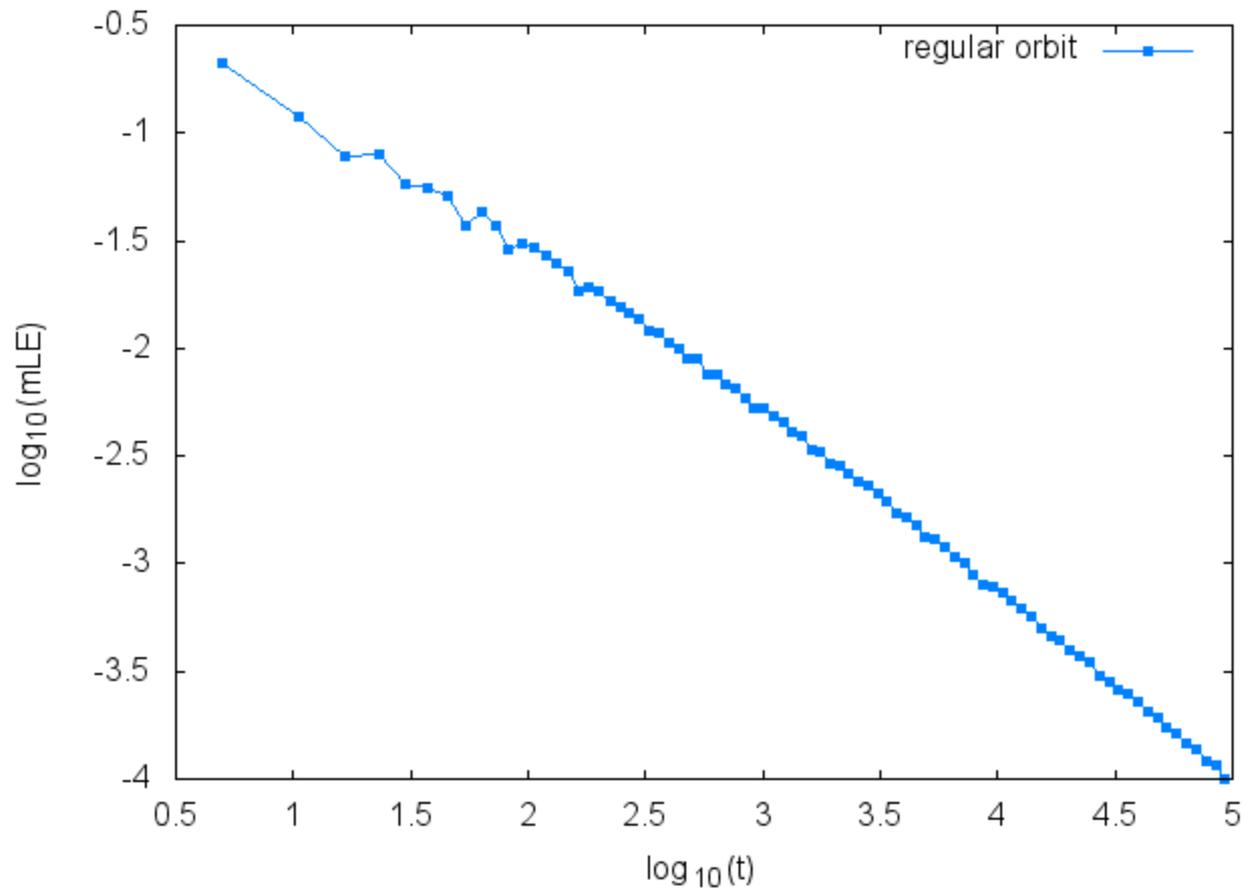


Figure 5.7. Behavior of  $\sigma_n$  at the intermediate energy  $E = 0.125$  for initial points taken in the ordered (curves 1–3) or stochastic (curves 4–6) regions (after Benettin *et al.*, 1976).

If we start with more than one linearly independent deviation vectors they will **align to the direction defined by the largest Lyapunov exponent** for chaotic orbits.

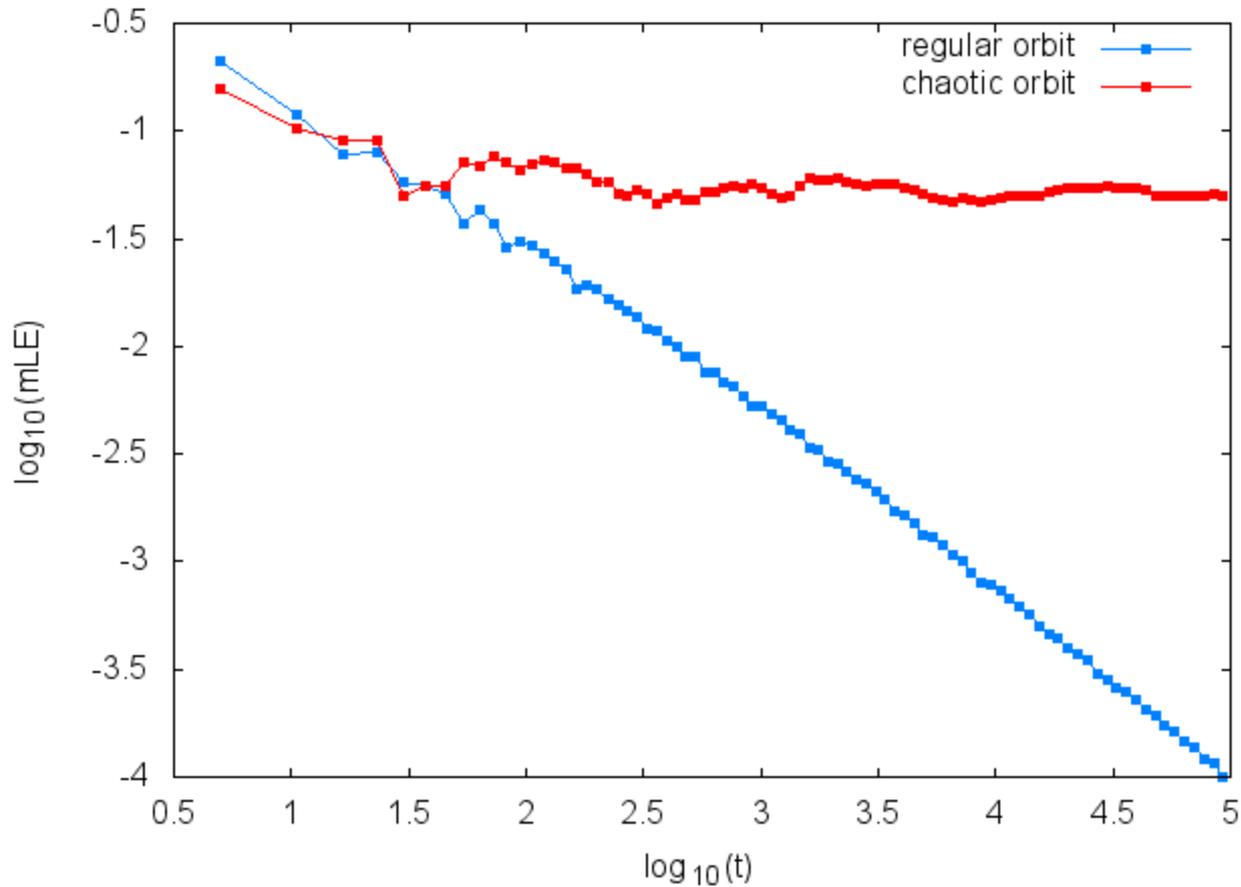
# Maximum Lyapunov Exponent

Hénon-Heiles system: **Regular orbit**



# Maximum Lyapunov Exponent

Hénon-Heiles system: **Regular orbit** and **Chaotic orbit**



**The  
Smaller ALignment Index  
(SALI)  
method**

# Definition of the SALI

We follow the evolution in time of two different initial deviation vectors ( $\mathbf{v}_1(0)$ ,  $\mathbf{v}_2(0)$ ), and define the SALI (**Ch.S. 2001, J. Phys. A**) as:

$$\text{S A L I}(t) = \min \left\{ \left\| \hat{\mathbf{v}}_1(t) + \hat{\mathbf{v}}_2(t) \right\|, \left\| \hat{\mathbf{v}}_1(t) - \hat{\mathbf{v}}_2(t) \right\| \right\}$$

where

$$\hat{\mathbf{v}}_1(t) = \frac{\mathbf{v}_1(t)}{\|\mathbf{v}_1(t)\|}$$

When the two vectors become **collinear**

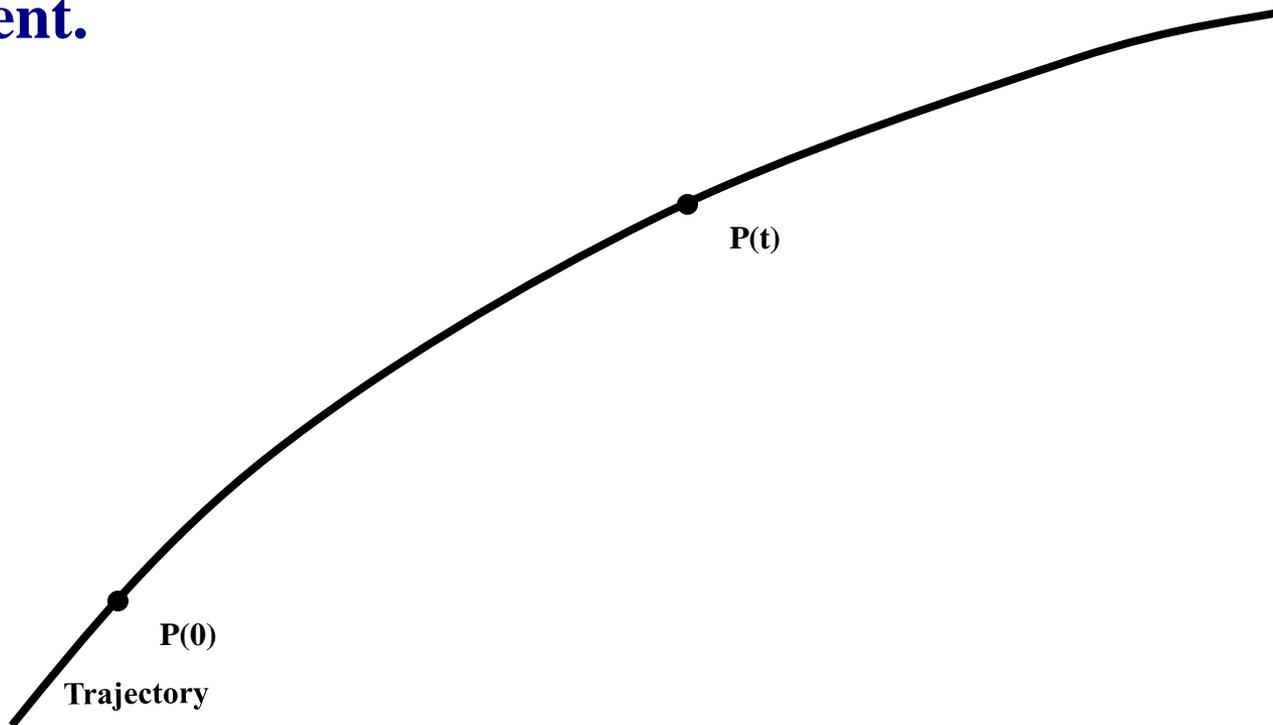
$$\text{SALI}(t) \rightarrow 0$$

# Behavior of the SALI for chaotic motion

For chaotic orbits the two initially different deviation vectors tend to coincide with the direction defined by the maximum Lyapunov exponent.

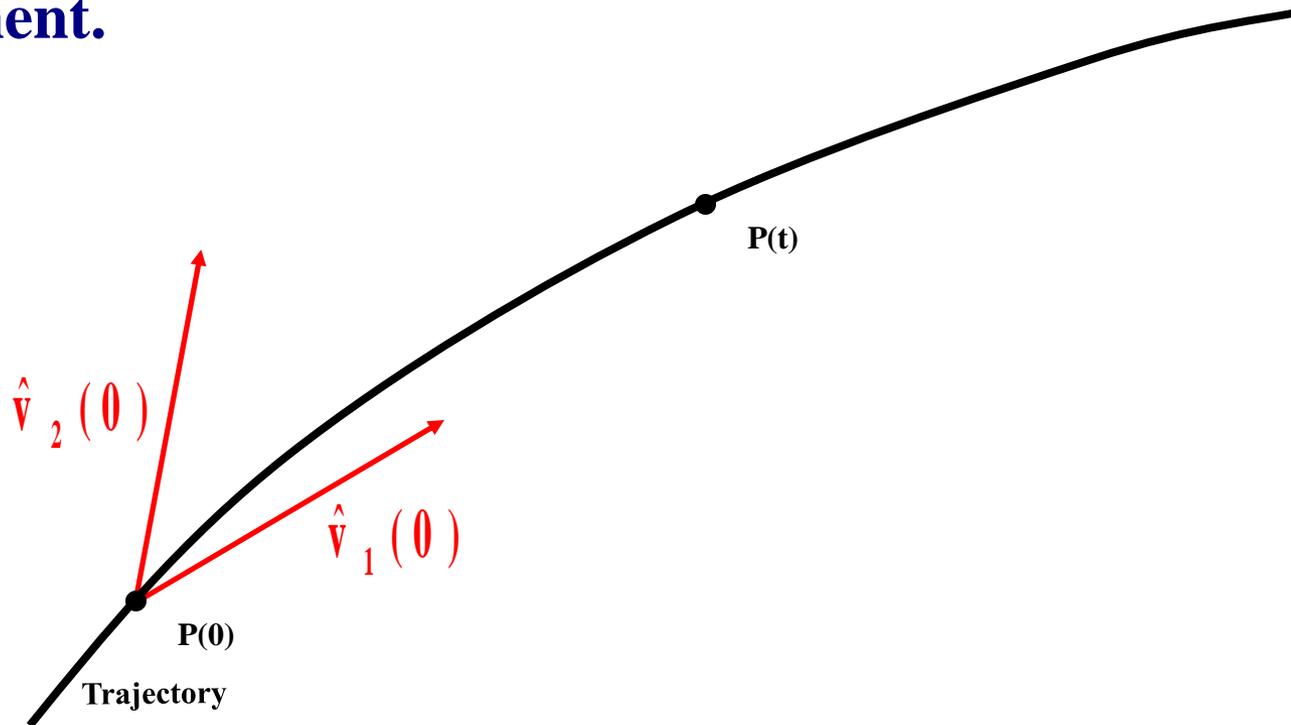
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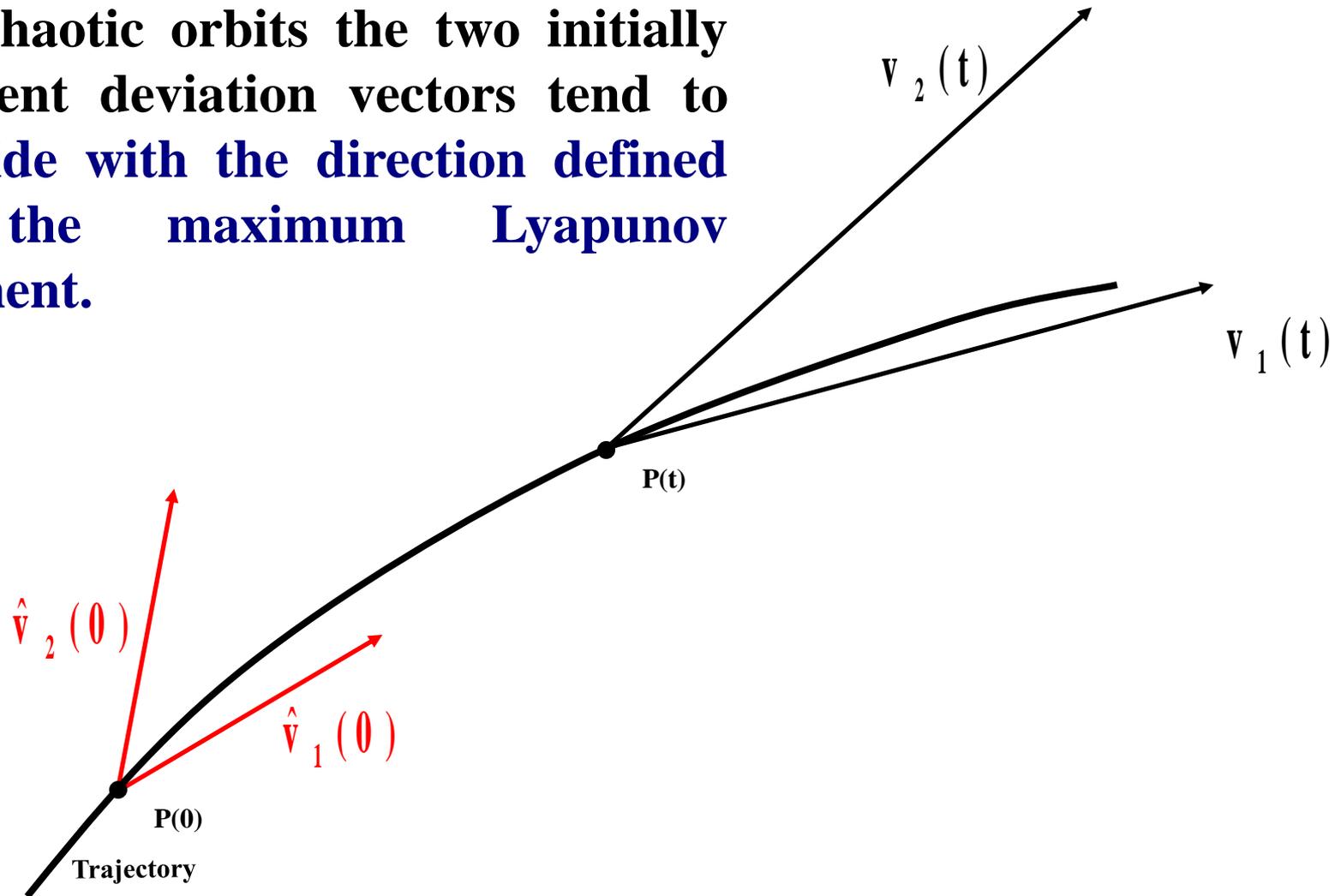
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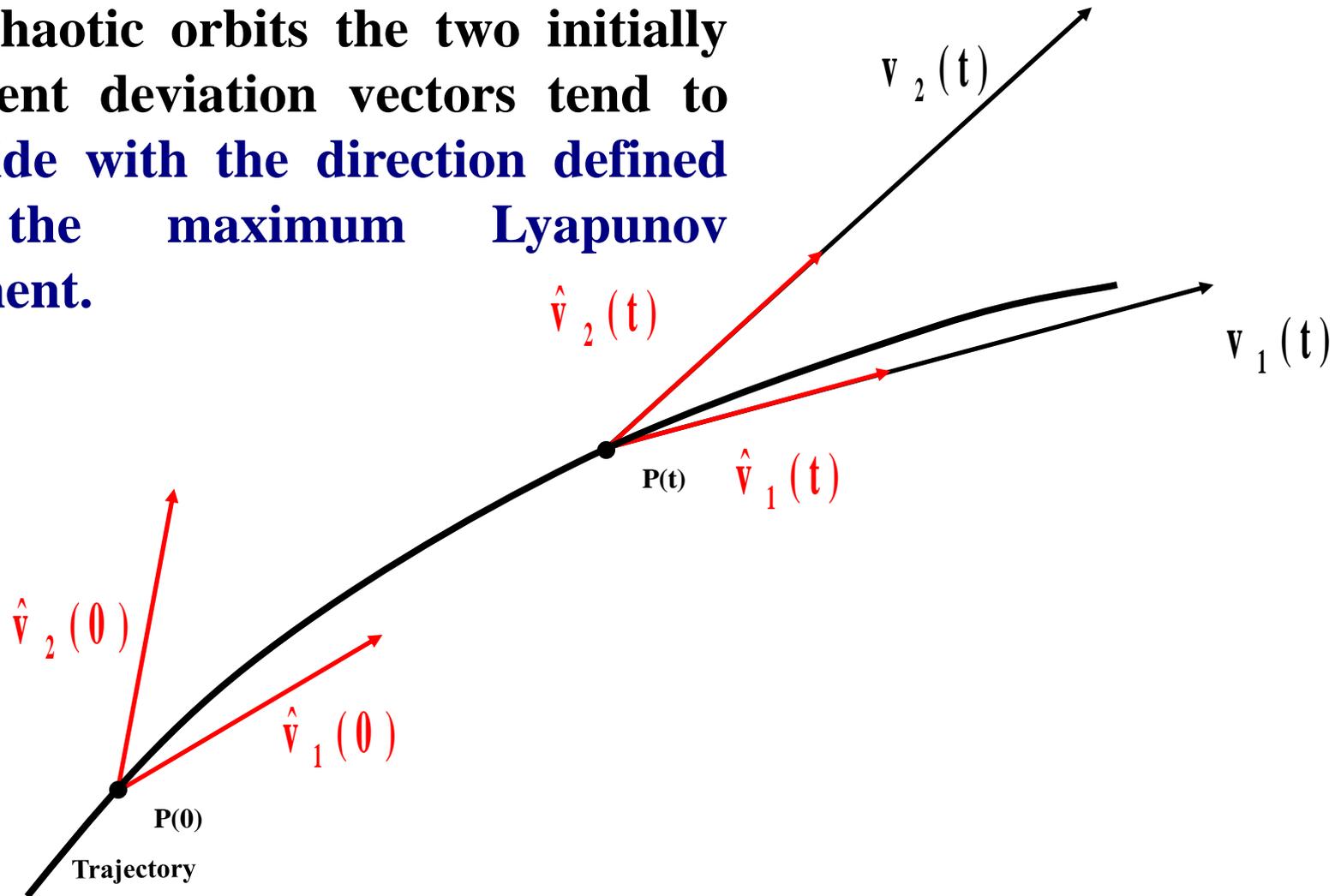
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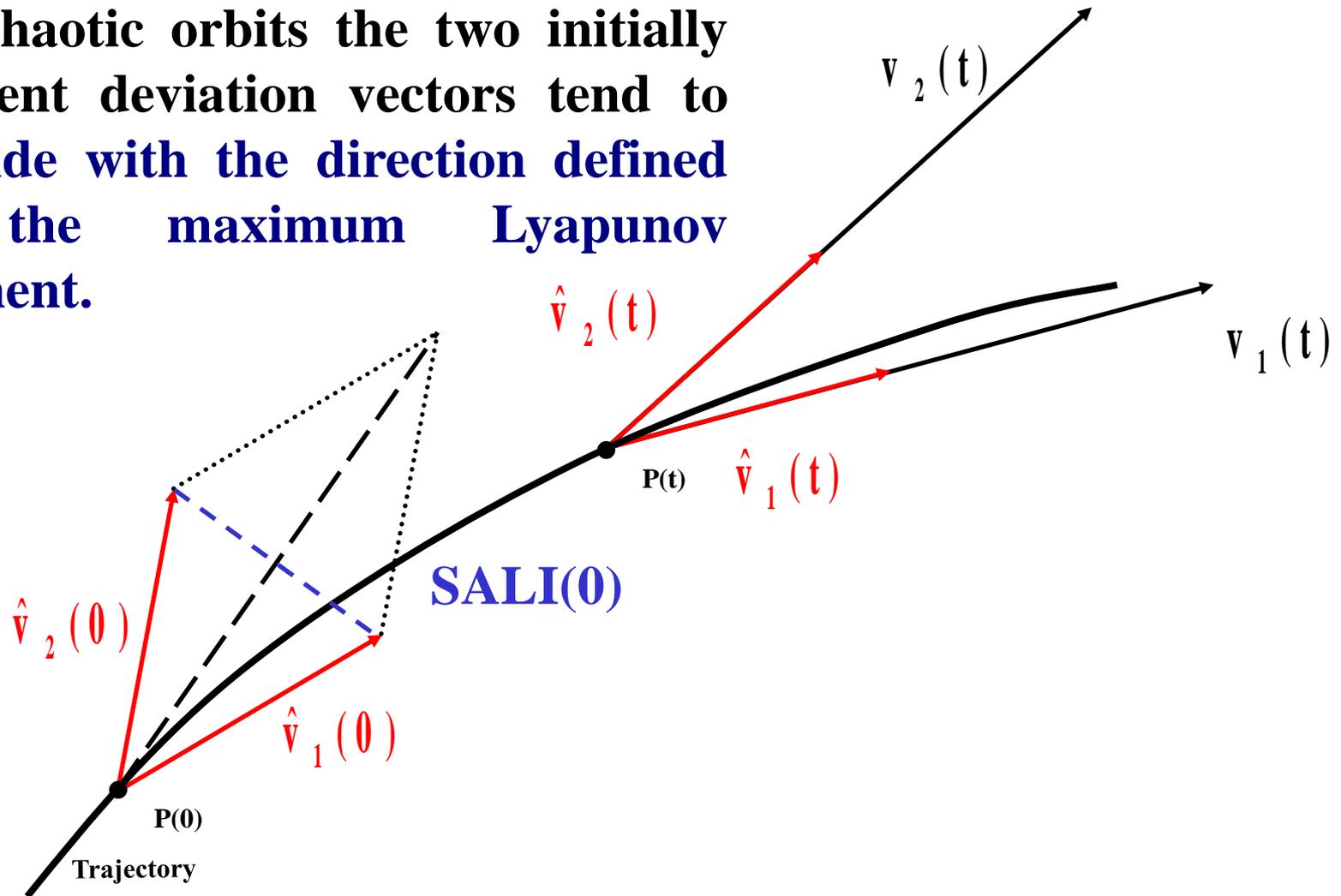
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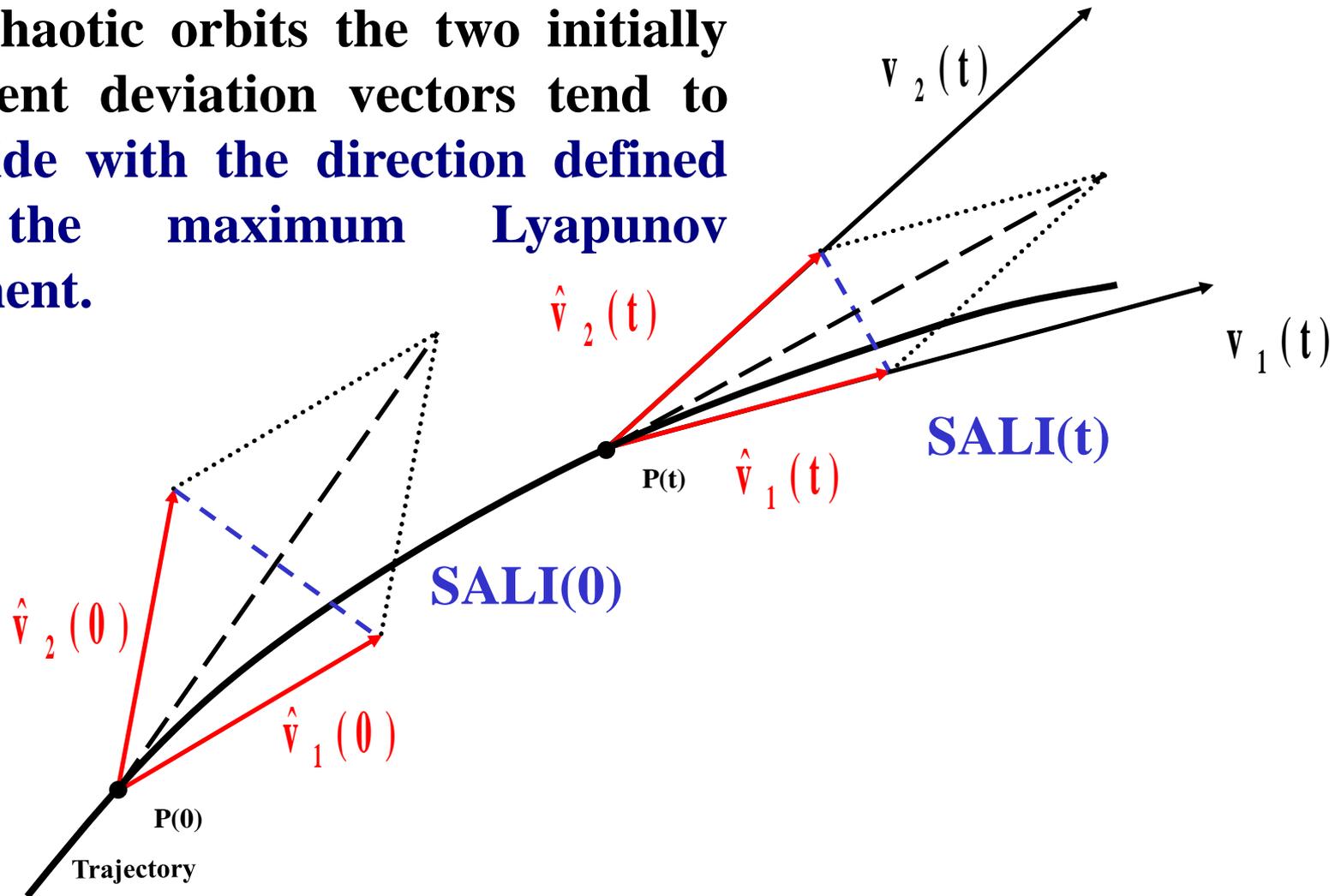
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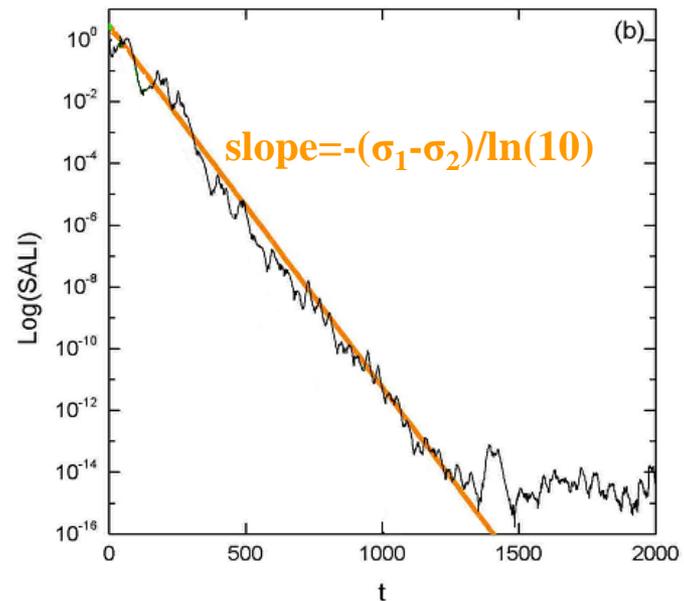
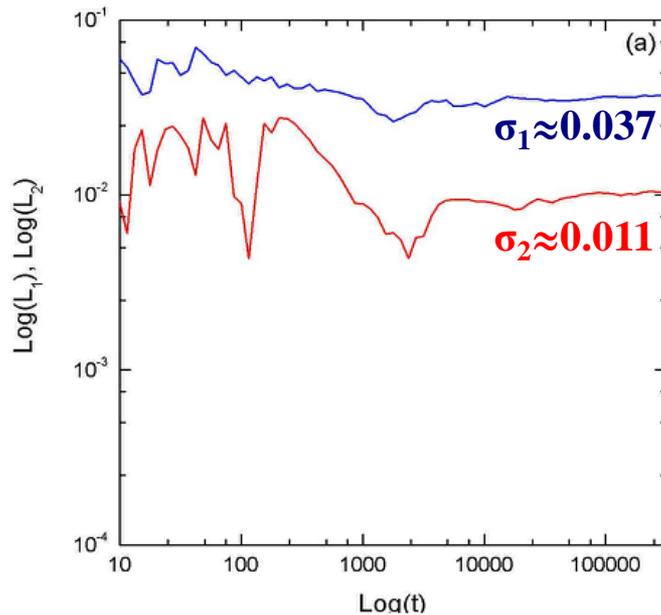


# Behavior of the SALI for chaotic motion

We test the validity of the approximation  $\text{SALI} \propto e^{-(\sigma_1 - \sigma_2)t}$  (Ch.S., Antonopoulos, Bountis, Vrahatis, 2004, J. Phys. A) for a chaotic orbit of the 3D Hamiltonian

$$H = \sum_{i=1}^3 \frac{\omega_i}{2} (q_i^2 + p_i^2) + q_1^2 q_2 + q_1^2 q_3$$

with  $\omega_1=1$ ,  $\omega_2=1.4142$ ,  $\omega_3=1.7321$ ,  $H=0.09$

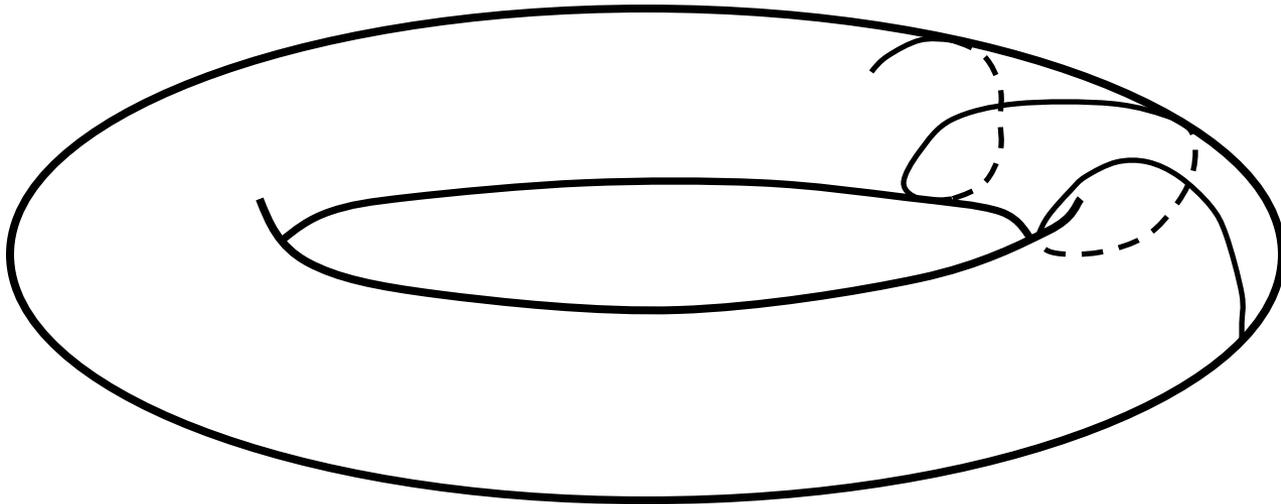


# Behavior of the SALI for **regular motion**

Regular motion occurs on a torus and two different initial deviation vectors **become tangent to the torus, generally having different directions.**

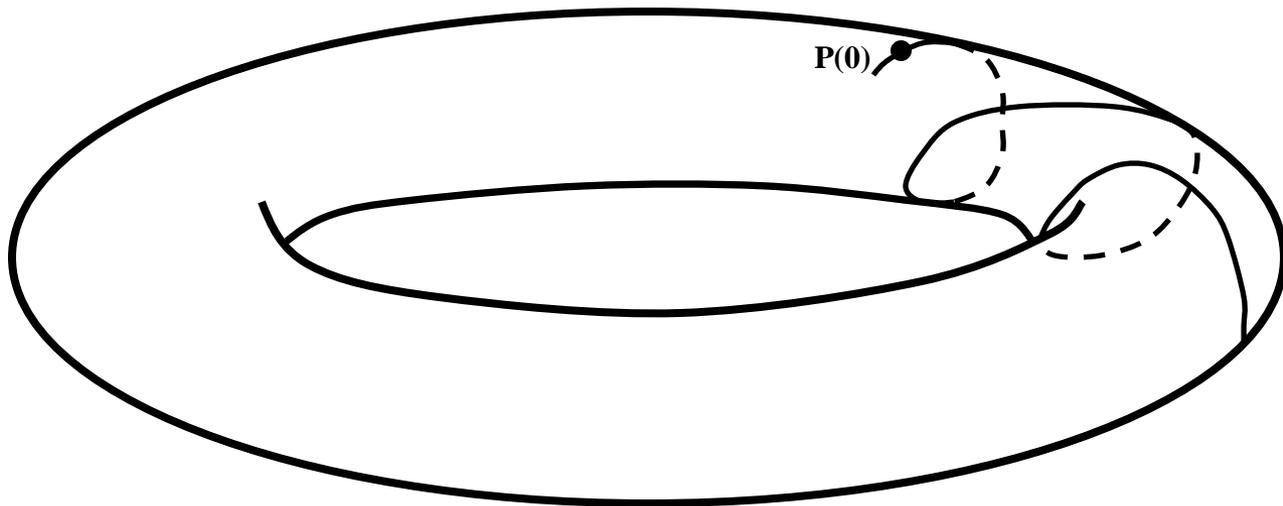
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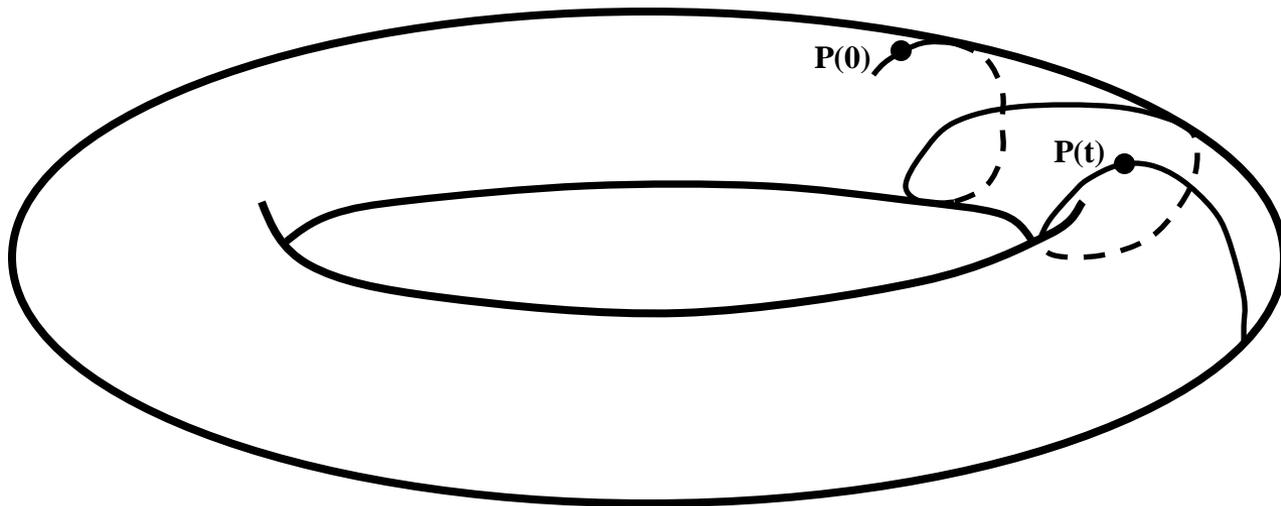
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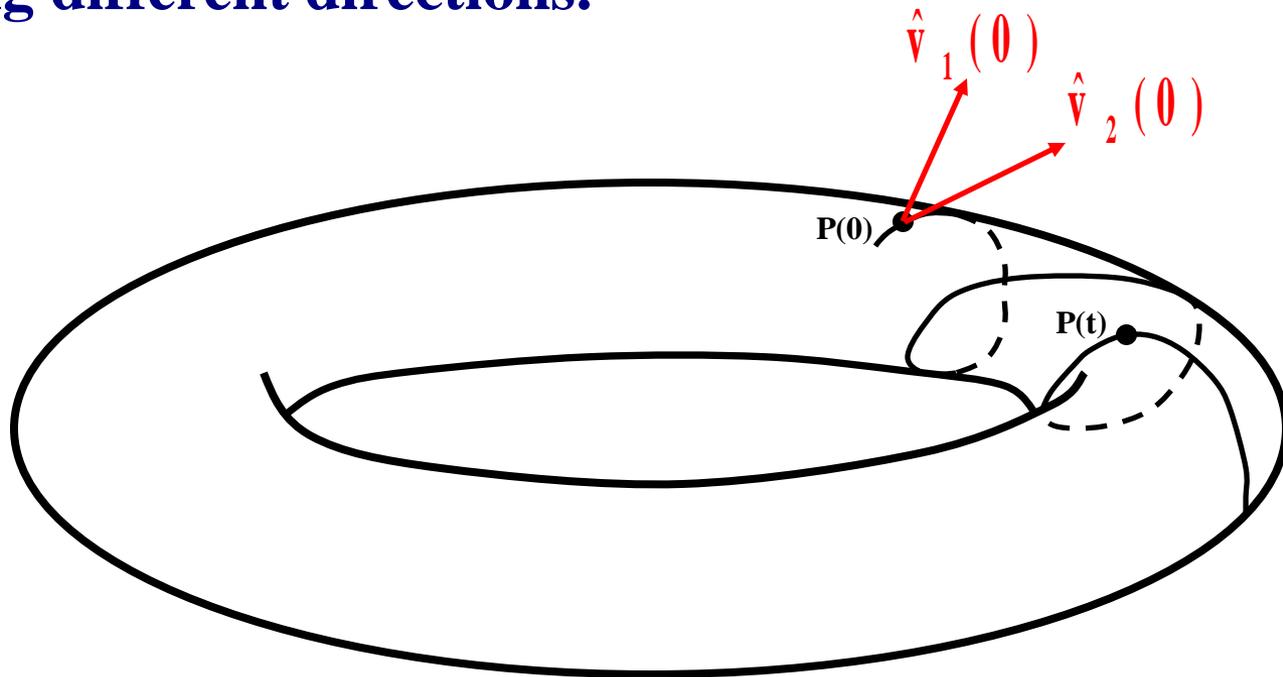
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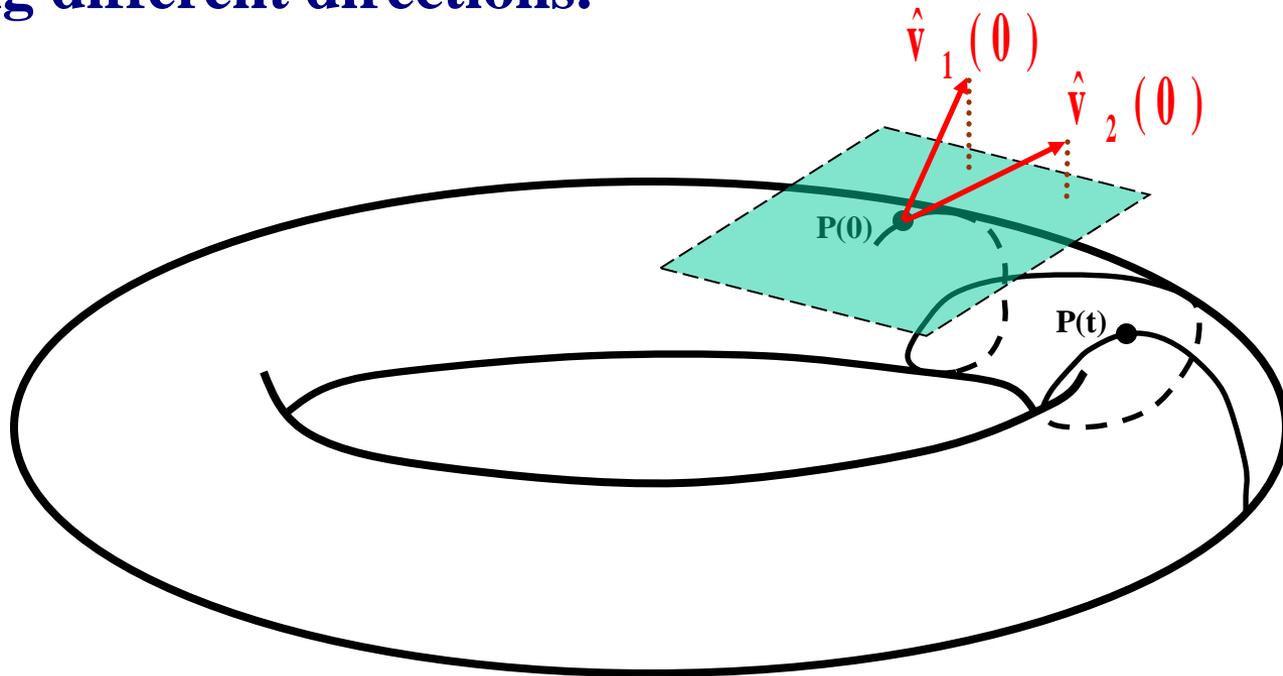
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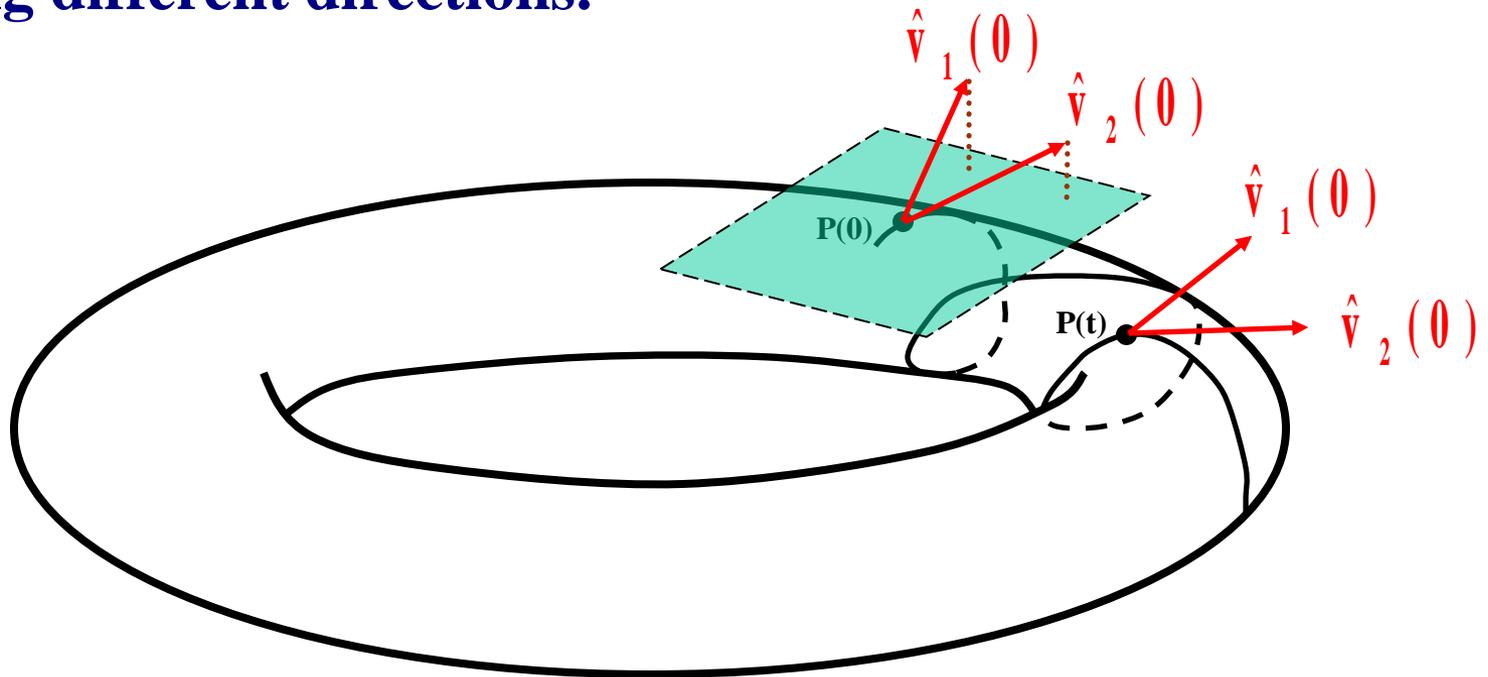
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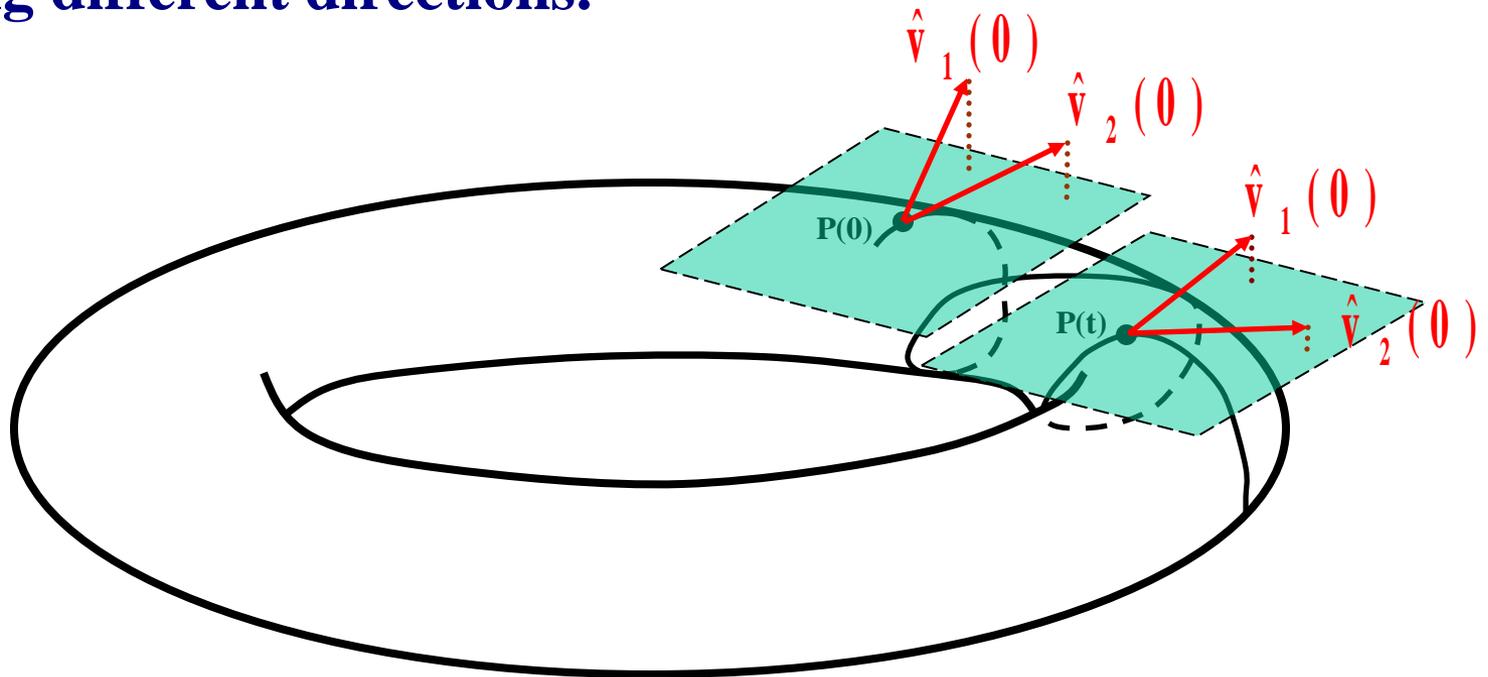
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# Behavior of the SALI for regular motion

Regular motion occurs on a torus and two different initial deviation vectors become tangent to the torus, generally having different directions.



# Applications – Hénon-Heiles system

As an example, we consider the 2D Hénon-Heiles system:

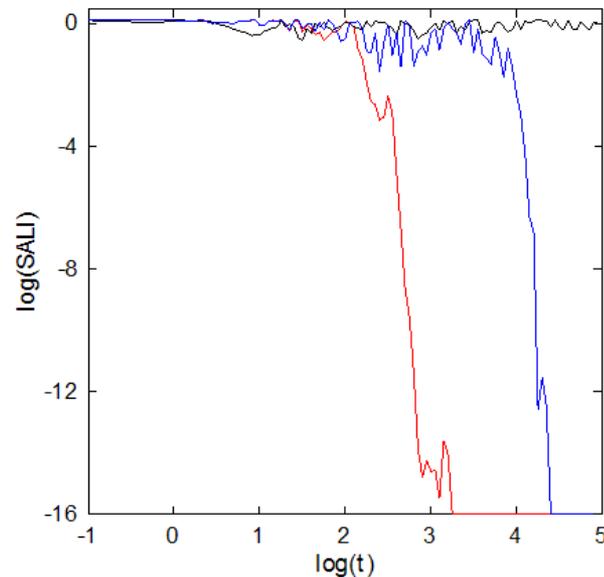
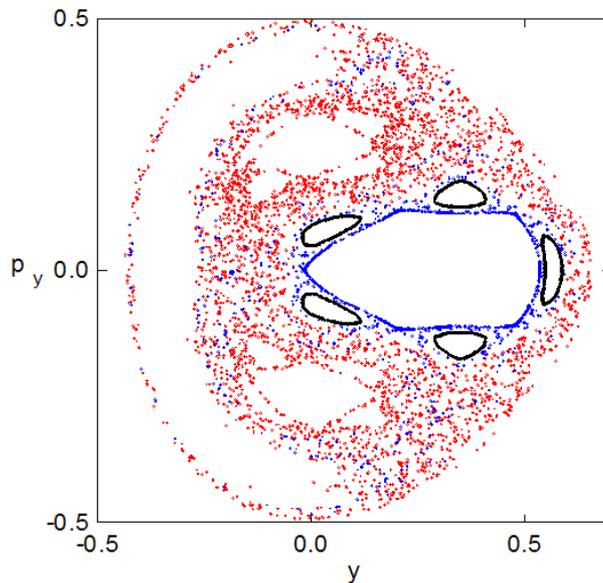
$$H_2 = \frac{1}{2}(p_x^2 + p_y^2) + \frac{1}{2}(x^2 + y^2) + x^2y - \frac{1}{3}y^3$$

For  $E=1/8$  we consider the orbits with initial conditions:

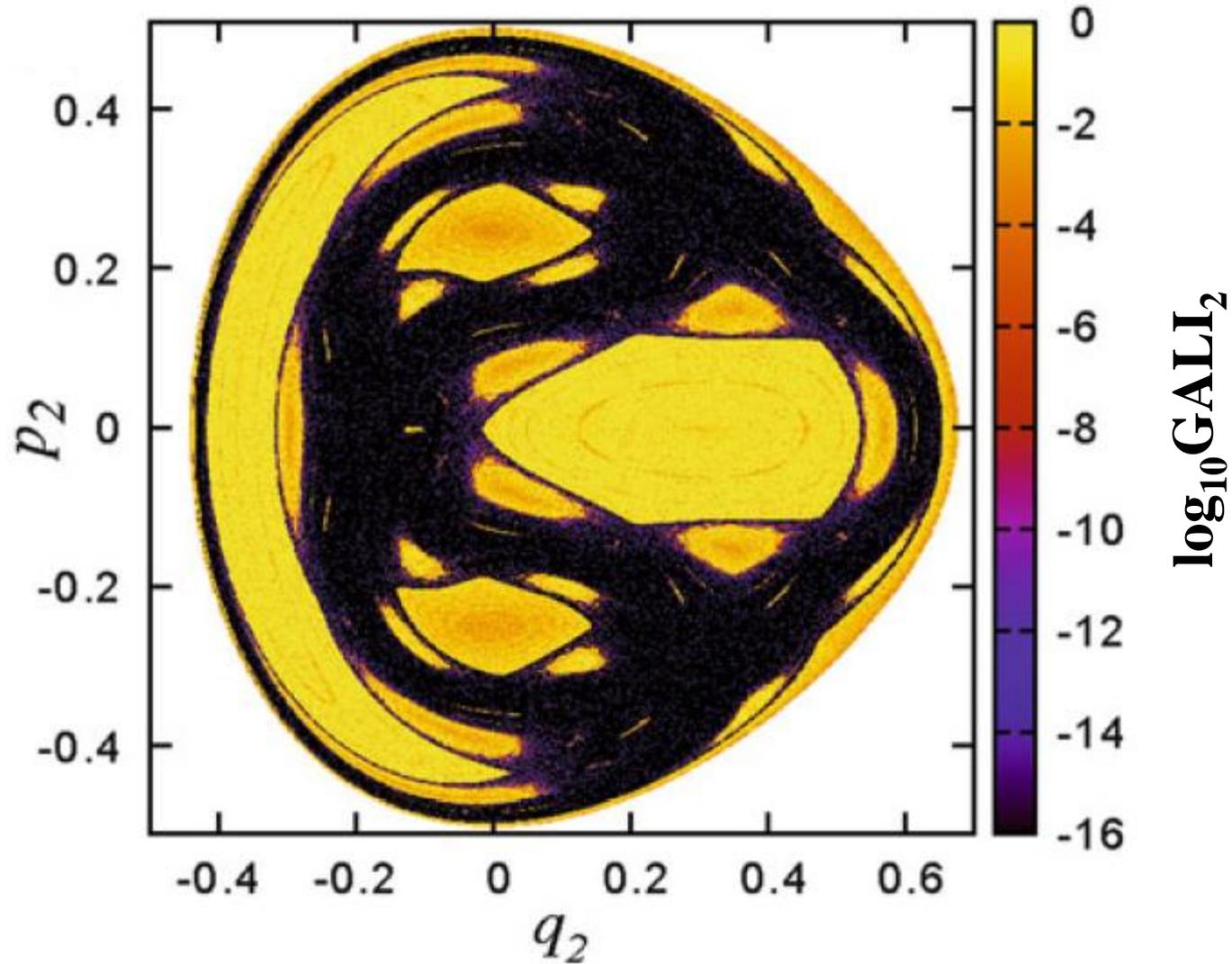
Regular orbit,  $x=0$ ,  $y=0.55$ ,  $p_x=0.2417$ ,  $p_y=0$

Chaotic orbit,  $x=0$ ,  $y=-0.016$ ,  $p_x=0.49974$ ,  $p_y=0$

Chaotic orbit,  $x=0$ ,  $y=-0.01344$ ,  $p_x=0.49982$ ,  $p_y=0$



# Applications – Hénon-Heiles system



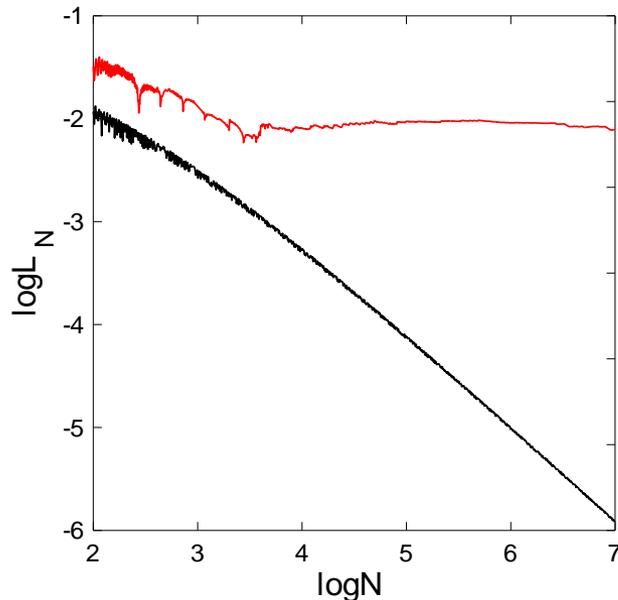
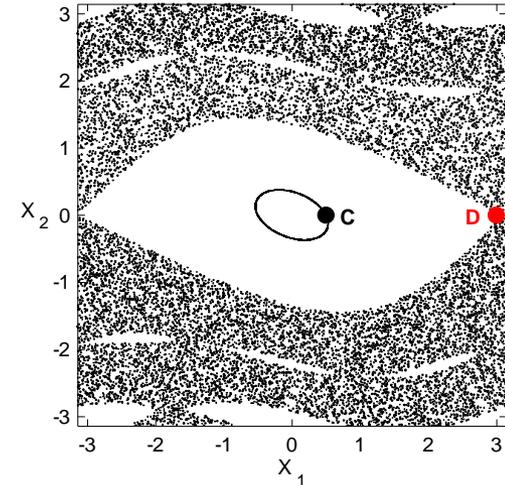
# Applications – 4D map

$$\begin{aligned} \mathbf{x}'_1 &= \mathbf{x}_1 + \mathbf{x}_2 \\ \mathbf{x}'_2 &= \mathbf{x}_2 - \nu \sin(\mathbf{x}_1 + \mathbf{x}_2) - \mu [1 - \cos(\mathbf{x}_1 + \mathbf{x}_2 + \mathbf{x}_3 + \mathbf{x}_4)] \\ \mathbf{x}'_3 &= \mathbf{x}_3 + \mathbf{x}_4 \\ \mathbf{x}'_4 &= \mathbf{x}_4 - \kappa \sin(\mathbf{x}_3 + \mathbf{x}_4) - \mu [1 - \cos(\mathbf{x}_1 + \mathbf{x}_2 + \mathbf{x}_3 + \mathbf{x}_4)] \end{aligned} \quad (\text{mod } 2\pi)$$

For  $\nu=0.5$ ,  $\kappa=0.1$ ,  $\mu=0.1$  we consider the orbits:

*regular orbit C* with initial conditions  $x_1=0.5$ ,  $x_2=0$ ,  $x_3=0.5$ ,  $x_4=0$ .

*chaotic orbit D* with initial conditions  $x_1=3$ ,  $x_2=0$ ,  $x_3=0.5$ ,  $x_4=0$ .



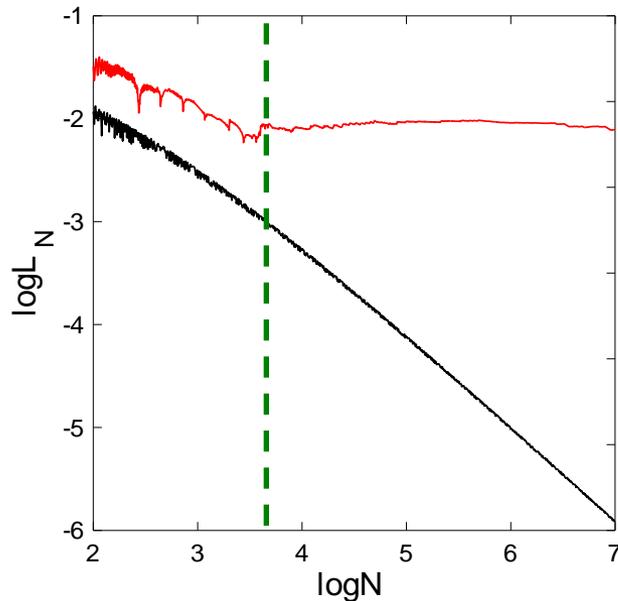
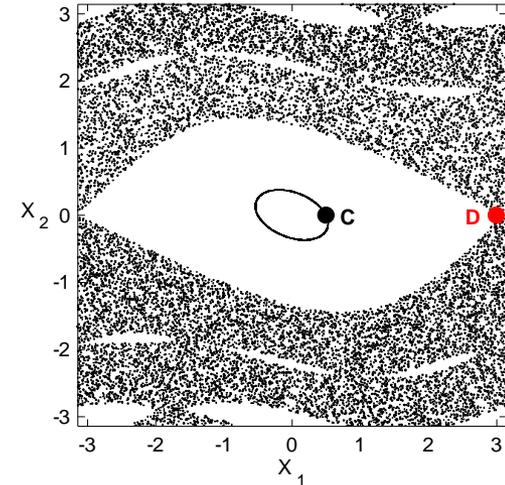
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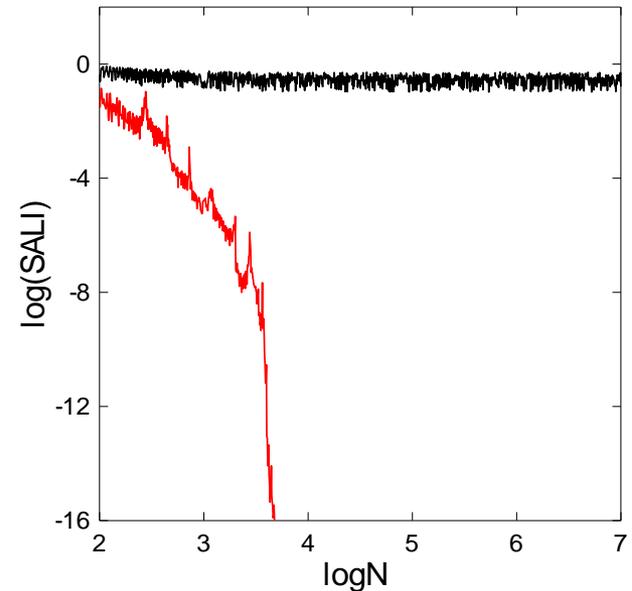
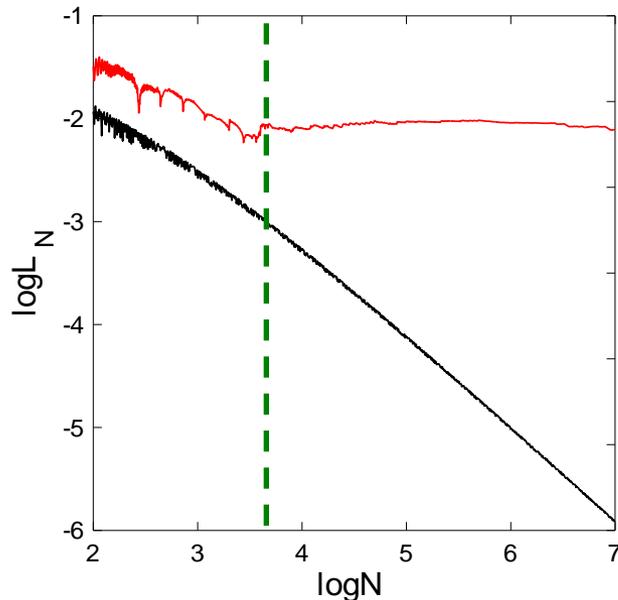
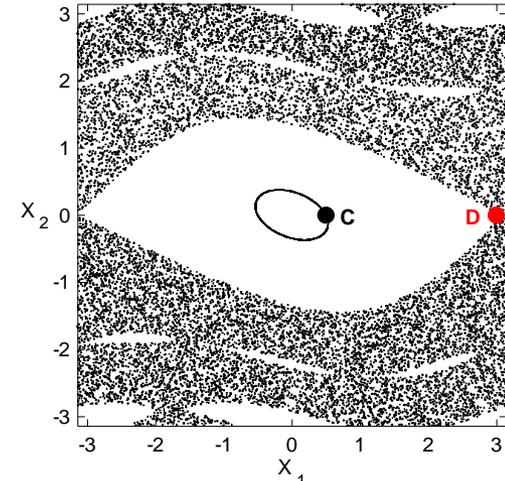
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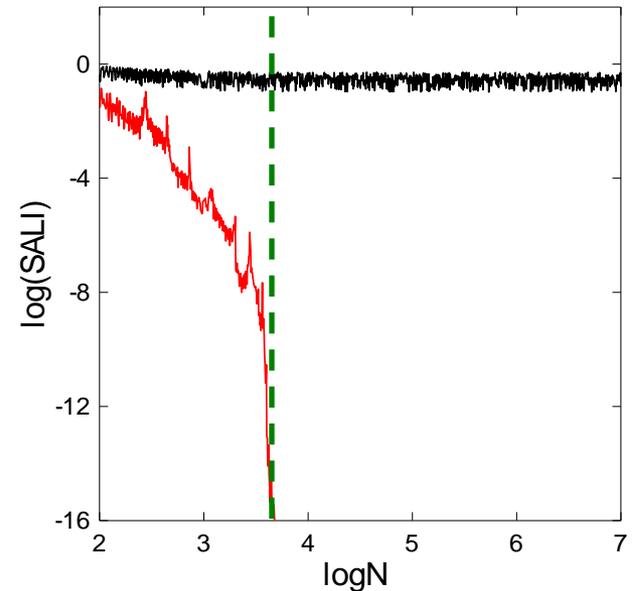
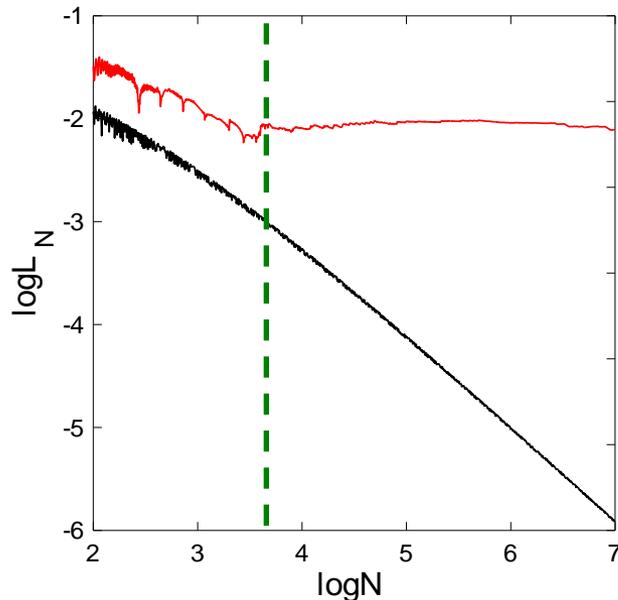
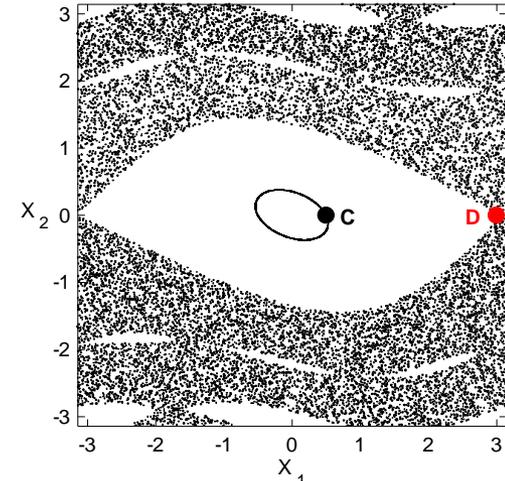
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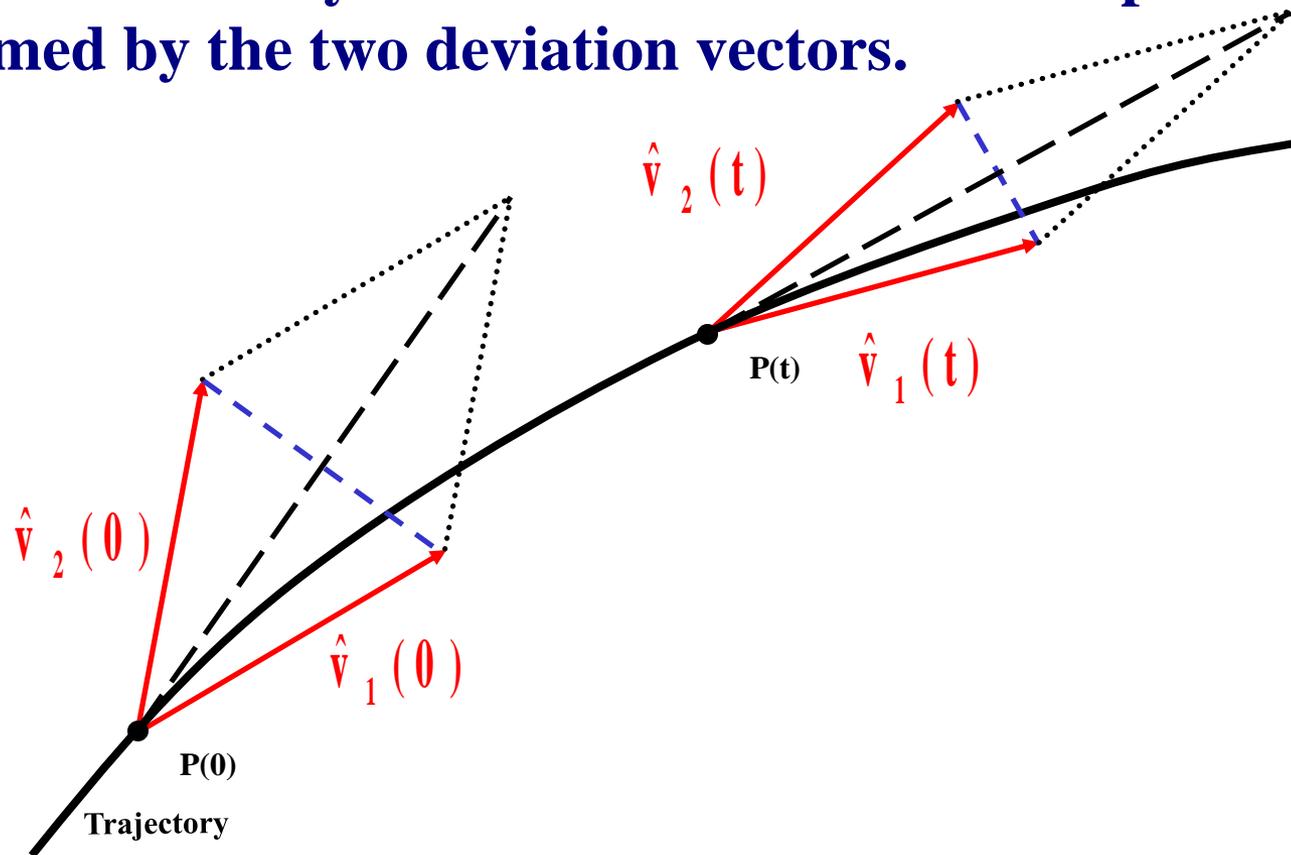
**The  
Generalized ALignment Indices  
(GALIs)  
method**

# Definition of the Generalized Alignment Index (GALI)

**SALI effectively measures the 'area' of the parallelogram formed by the two deviation vectors.**

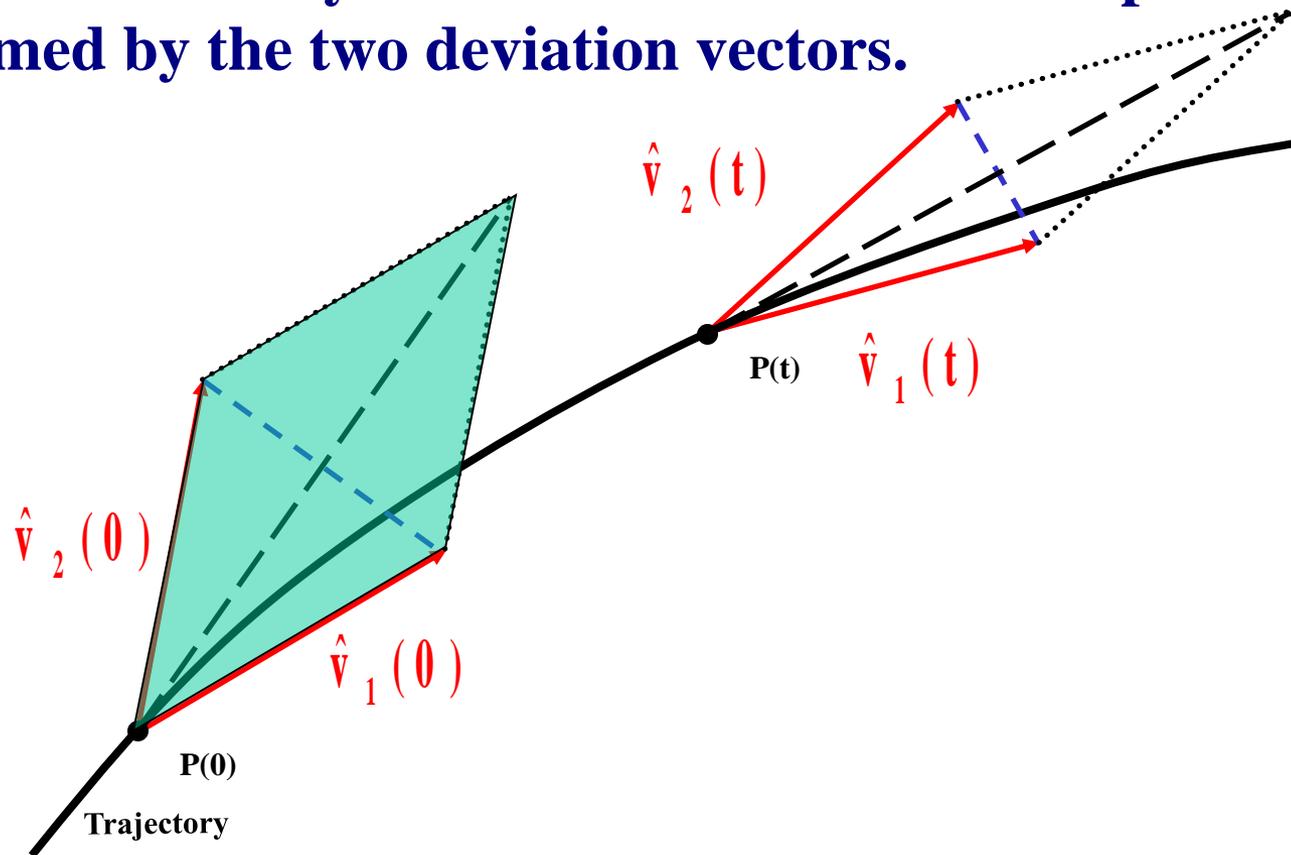
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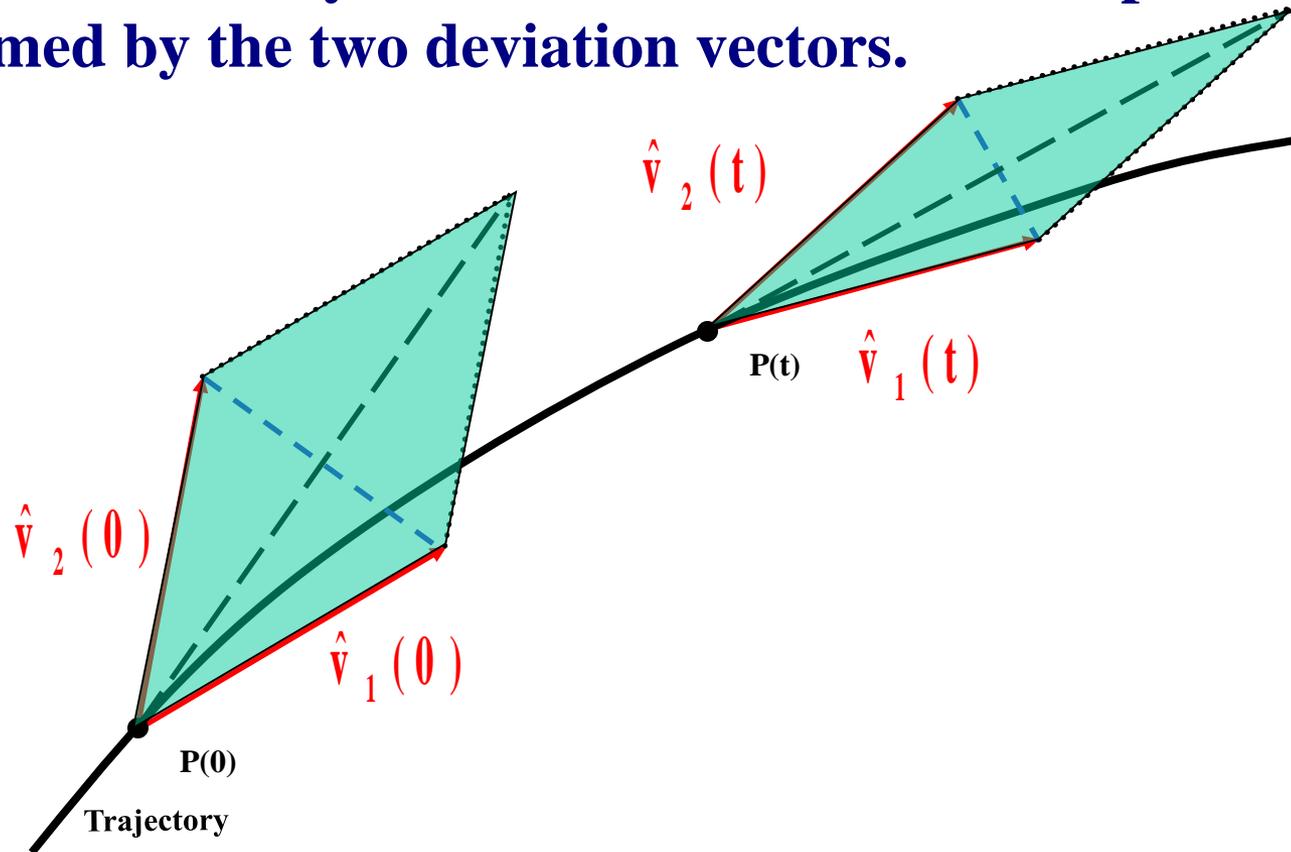
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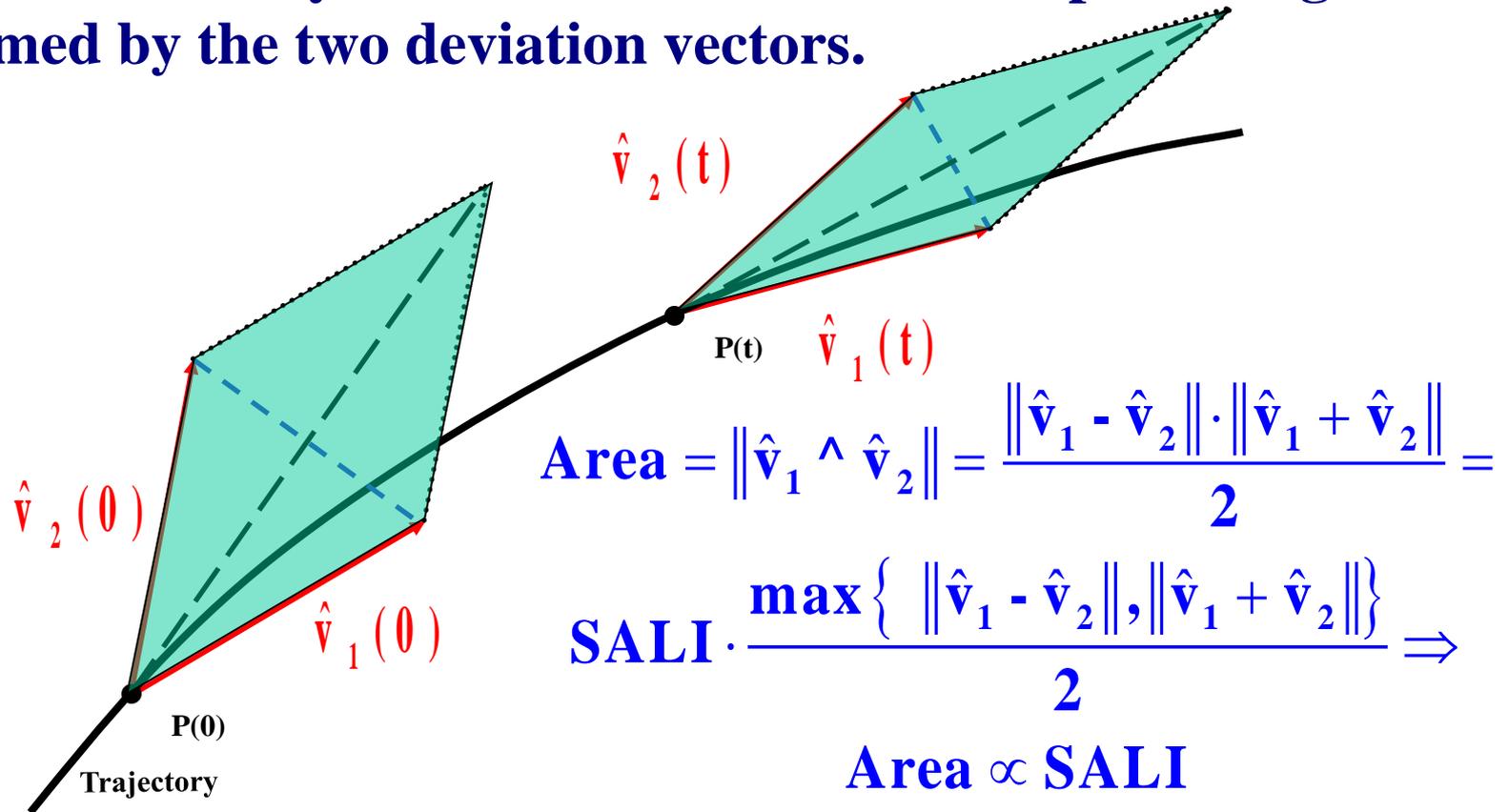
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# Definition of the GALI

In the case of an  $N$  degree of freedom Hamiltonian system or a  $2N$  symplectic map we follow the evolution of

$k$  deviation vectors with  $2 \leq k \leq 2N$ ,

and define (Ch.S., Bountis, Antonopoulos, 2007, Physica D) the Generalized Alignment Index (GALI) of order  $k$  :

$$\text{G A L I}_k(t) = \left\| \hat{v}_1(t) \wedge \hat{v}_2(t) \wedge \dots \wedge \hat{v}_k(t) \right\|$$

where

$$\hat{v}_1(t) = \frac{\mathbf{v}_1(t)}{\|\mathbf{v}_1(t)\|}$$

# Behavior of the $GALI_k$ for chaotic motion

$GALI_k$  ( $2 \leq k \leq 2N$ ) tends exponentially to zero with exponents that involve the values of the first  $k$  largest Lyapunov exponents  $\sigma_1, \sigma_2, \dots, \sigma_k$ :

$$G A L I_k (t) \propto e^{-[(\sigma_1 - \sigma_2) + (\sigma_1 - \sigma_3) + \dots + (\sigma_1 - \sigma_k)]t}$$

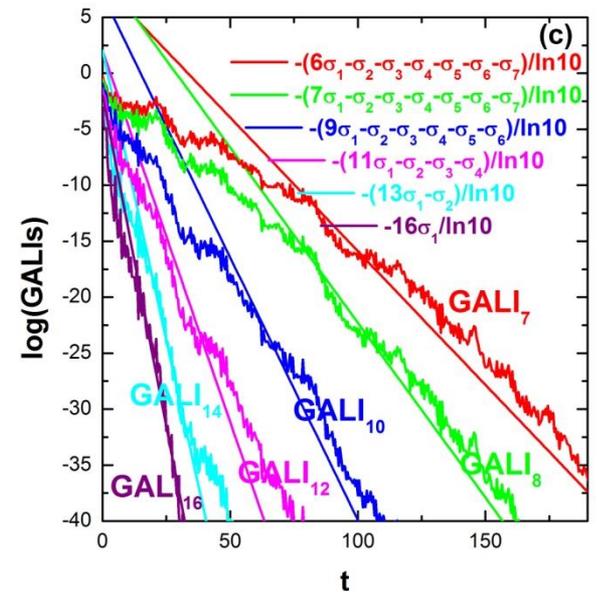
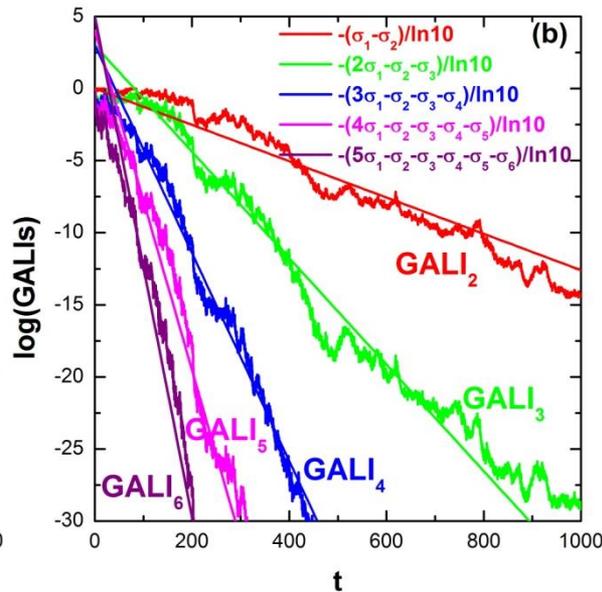
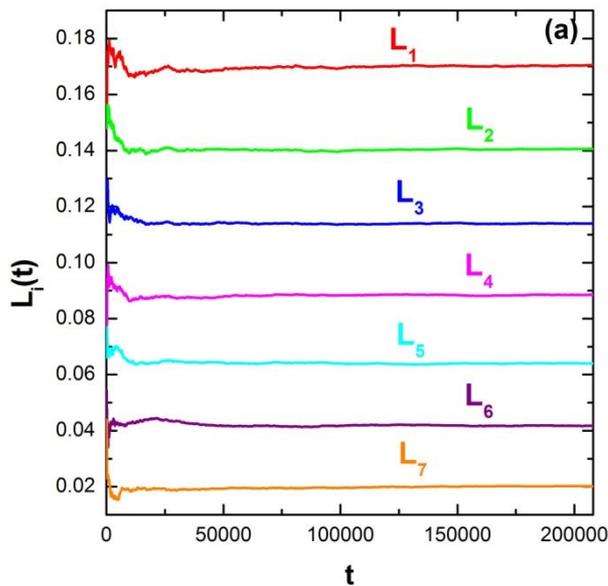
The above relation is valid even if some Lyapunov exponents are equal, or very close to each other.

# Behavior of the $GALI_k$ for chaotic motion

**N particles Fermi-Pasta-Ulam (FPU) system:**

$$H = \frac{1}{2} \sum_{i=1}^N p_i^2 + \sum_{i=0}^N \left[ \frac{1}{2} (q_{i+1} - q_i)^2 + \frac{\beta}{4} (q_{i+1} - q_i)^4 \right]$$

with fixed boundary conditions,  $N=8$  and  $\beta=1.5$ .



# Behavior of the $GALI_k$ for regular motion

If the motion occurs on an  $s$ -dimensional torus with  $s \leq N$  then the behavior of  $GALI_k$  is given by (Ch.S., Bountis, Antonopoulos, 2008, Eur. Phys. J. Sp. Top.):

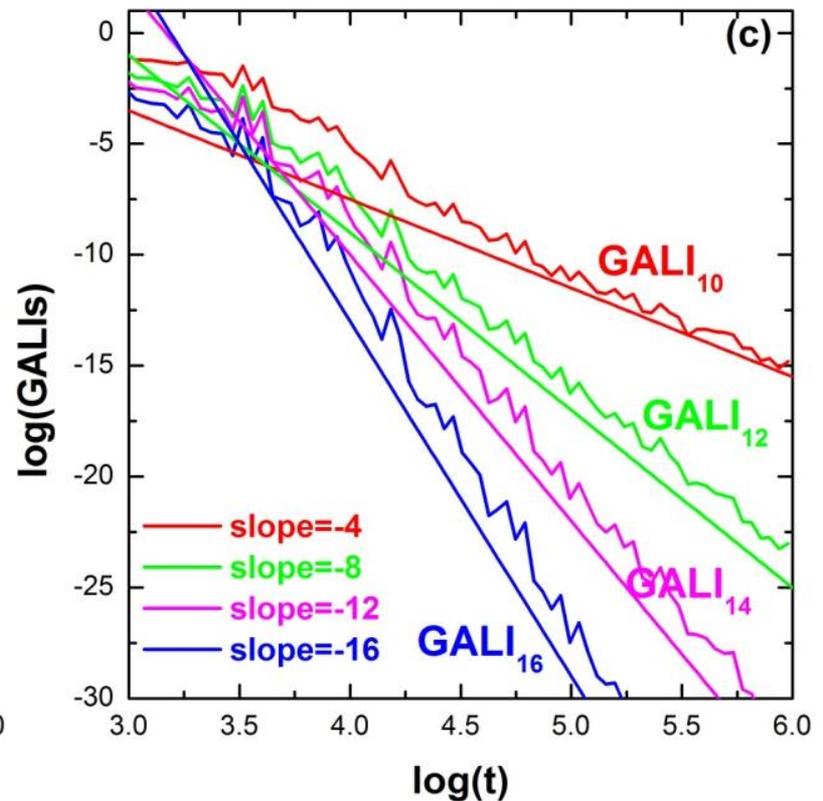
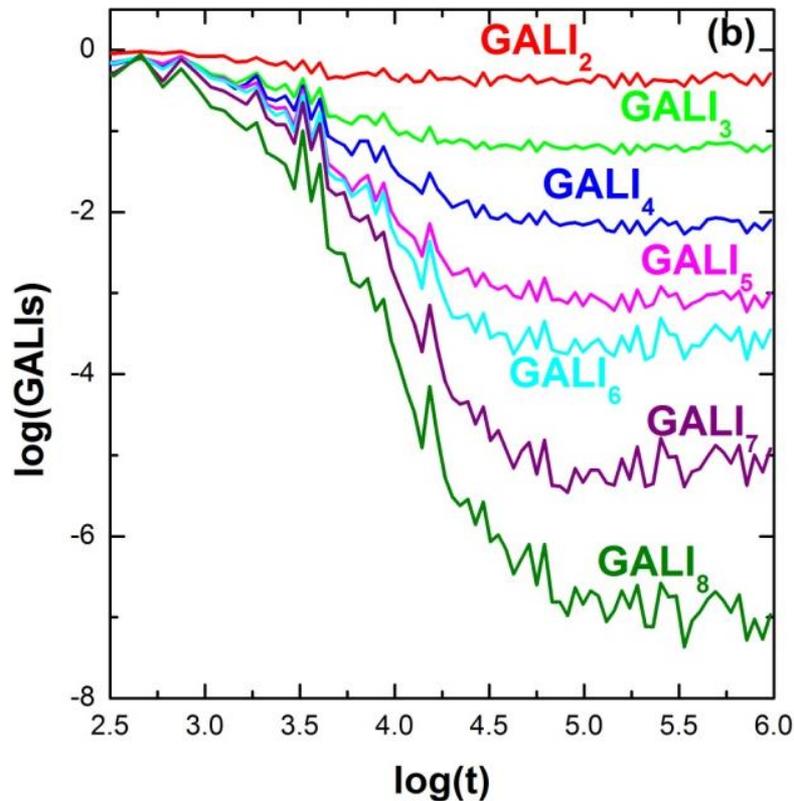
$$GALI_k(t) \propto \begin{cases} \text{constant} & \text{if } 2 \leq k \leq s \\ \frac{1}{t^{k-s}} & \text{if } s < k \leq 2N - s \\ \frac{1}{t^{2(k-N)}} & \text{if } 2N - s < k \leq 2N \end{cases}$$

while in the common case with  $s=N$  we have :

$$GALI_k(t) \propto \begin{cases} \text{constant} & \text{if } 2 \leq k \leq N \\ \frac{1}{t^{2(k-N)}} & \text{if } N < k \leq 2N \end{cases}$$

# Behavior of the $GALI_k$ for regular motion

**N=8 FPU system**



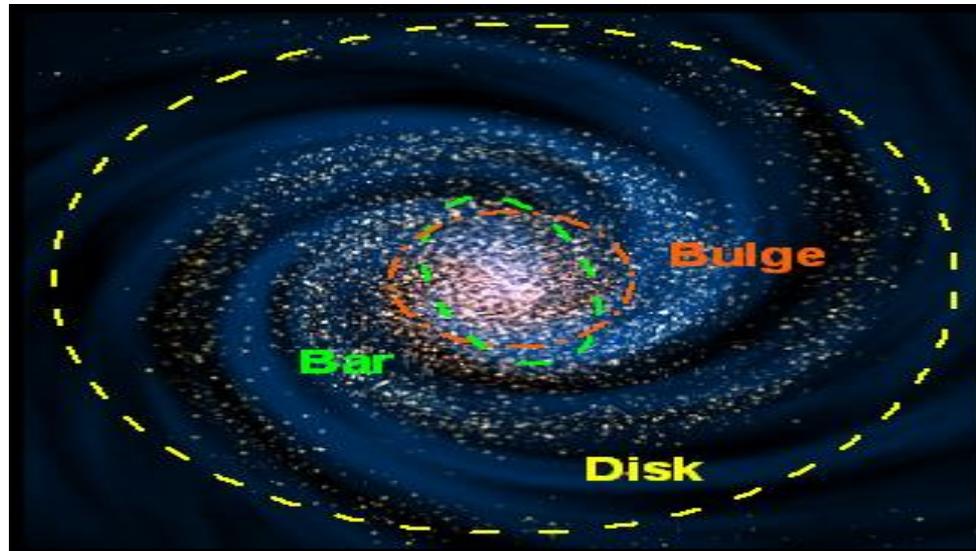
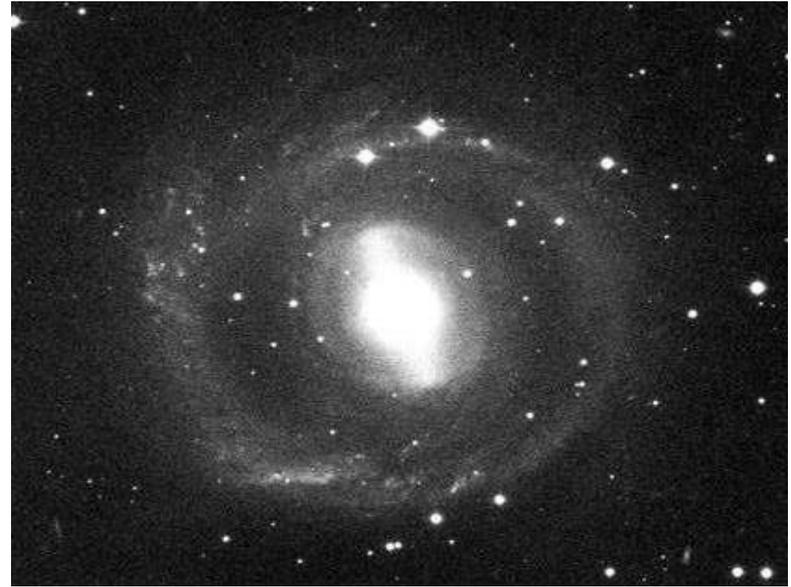
# **A time-dependent Hamiltonian system**

# Barred galaxies

NGC 1433



NGC 2217



# Barred galaxy model

The 3D bar rotates around its short  $z$ -axis ( $x$ : long axis and  $y$ : intermediate). The Hamiltonian that describes the motion for this model is:

$$H = \frac{1}{2}(p_x^2 + p_y^2 + p_z^2) + V(x, y, z) - \Omega_b(xp_y - yp_x) \equiv \text{Energy}$$

This model consists of the superposition of potentials describing an **axisymmetric** part and a **bar** component of the galaxy (**Manos, Bountis, Ch.S., 2013, J. Phys. A**).

**a) Axisymmetric component:**

**i) Plummer sphere:**

$$V_{\text{sphere}}(x, y, z) = -\frac{GM_S}{\sqrt{x^2 + y^2 + z^2 + \epsilon_s^2}}$$

**ii) Miyamoto–Nagai disc:**

$$V_{\text{disc}}(x, y, z) = -\frac{GM_D}{\sqrt{x^2 + y^2 + (A + \sqrt{B^2 + z^2})^2}}$$

**b) Bar component:**  $V_{\text{bar}}(x, y, z) = -\pi Gabc \frac{\rho_c}{n+1} \int_{\lambda}^{\infty} \frac{du}{\Delta(u)} (1 - m^2(u))^{n+1}$ ,

**(Ferrers bar)**

$$\rho_c = \frac{105}{32\pi} \frac{GM_B}{abc}$$

where  $m^2(u) = \frac{x^2}{a^2 + u} + \frac{y^2}{b^2 + u} + \frac{z^2}{c^2 + u}$ ,  $\Delta^2(u) = (a^2 + u)(b^2 + u)(c^2 + u)$ ,

$n$ : positive integer ( $n = 2$  for our model),  $\lambda$ : the unique positive solution of  $m^2(\lambda) = 1$

**Its density is:**

$$\rho = \begin{cases} \rho_c (1 - m^2)^n, & \text{for } m \leq 1 \\ 0, & \text{for } m > 1 \end{cases}, \text{ where } m^2 = \frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2}, \text{ } a > b > c \text{ and } n = 2.$$

# Time-dependent barred galaxy model

The 3D bar rotates around its short  $z$ -axis ( $x$ : long axis and  $y$ : intermediate). The Hamiltonian that describes the motion for this model is:

$$H = \frac{1}{2}(p_x^2 + p_y^2 + p_z^2) + V(x, y, z, t) - \Omega_b(xp_y - yp_x) \equiv \text{Energy}$$

This model consists of the superposition of potentials describing an **axisymmetric** part and a **bar** component of the galaxy (Manos, Bountis, Ch.S., 2013, J. Phys. A).

**a) Axisymmetric component:**

$$M_S + M_B(t) + M_D(t) = 1, \text{ with } M_B(t) = M_B(0) + \alpha t$$

**i) Plummer sphere:**

$$V_{\text{sphere}}(x, y, z) = -\frac{GM_S}{\sqrt{x^2 + y^2 + z^2 + \epsilon_s^2}}$$

**ii) Miyamoto–Nagai disc:**

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**(Ferrers bar)**

$$\rho_c = \frac{105}{32\pi} \frac{GM_B(t)}{abc}$$

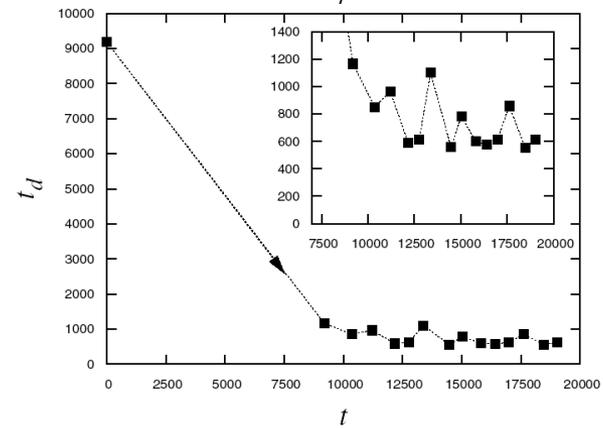
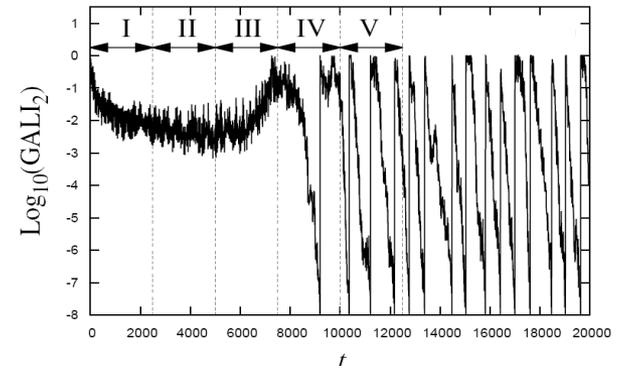
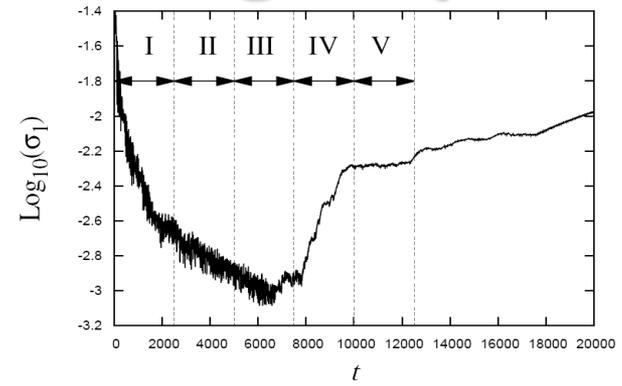
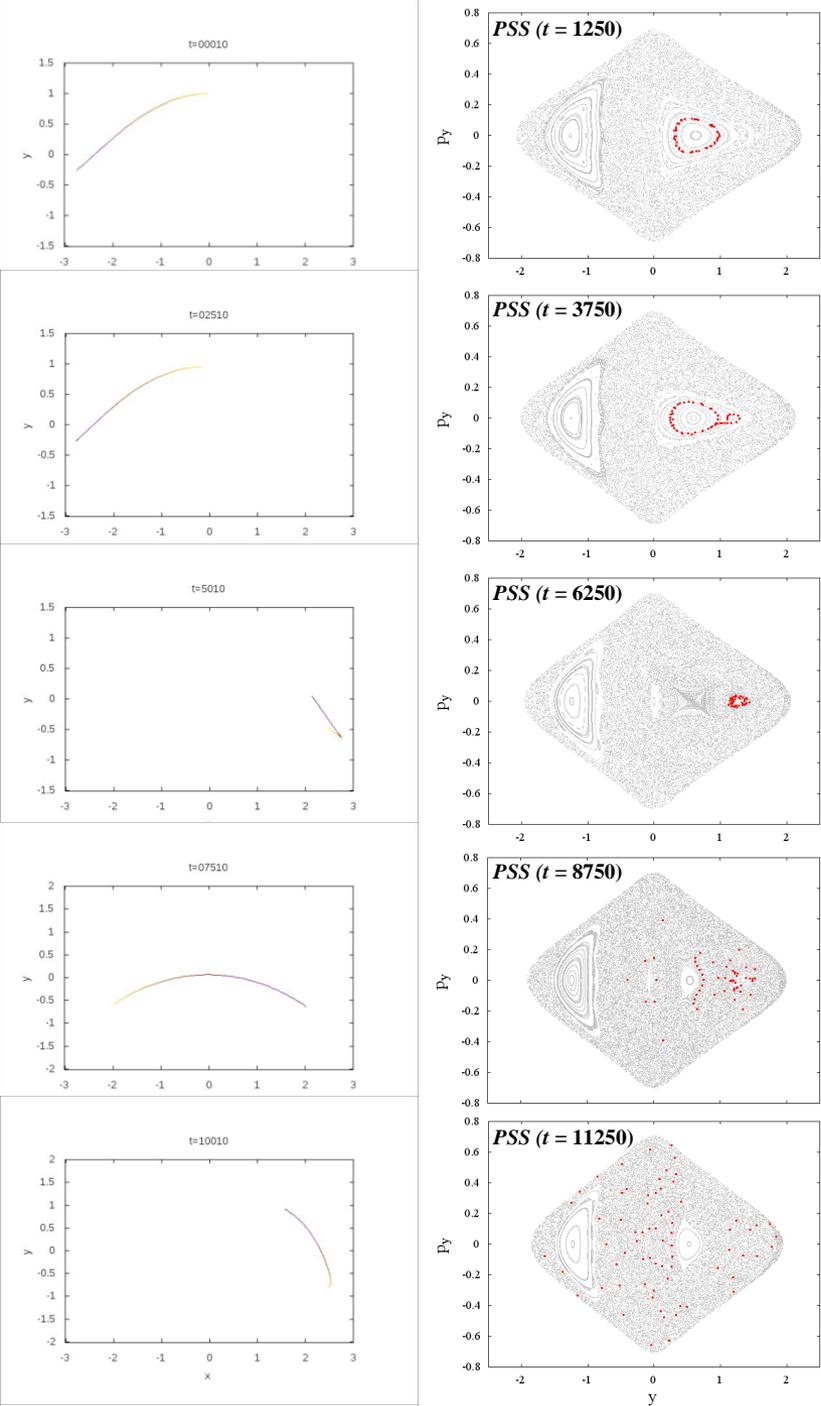
where  $m^2(u) = \frac{x^2}{a^2 + u} + \frac{y^2}{b^2 + u} + \frac{z^2}{c^2 + u}$ ,  $\Delta^2(u) = (a^2 + u)(b^2 + u)(c^2 + u)$ ,

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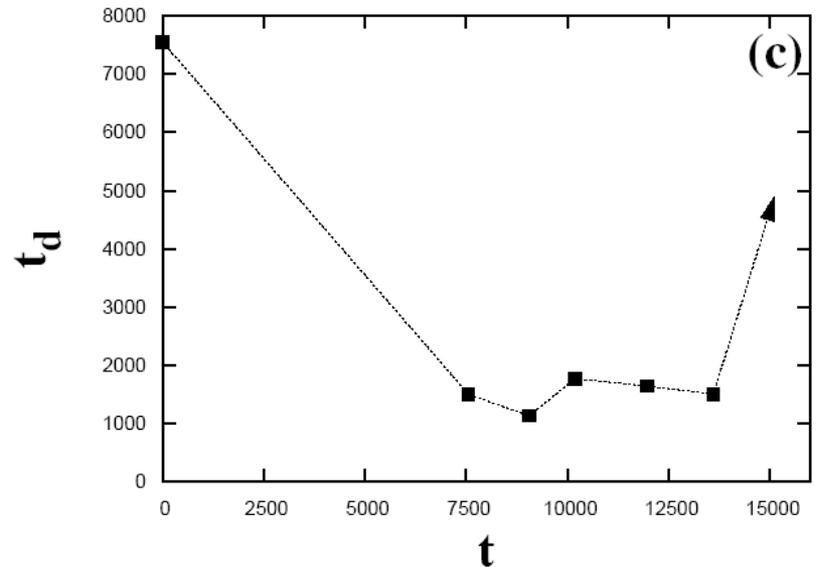
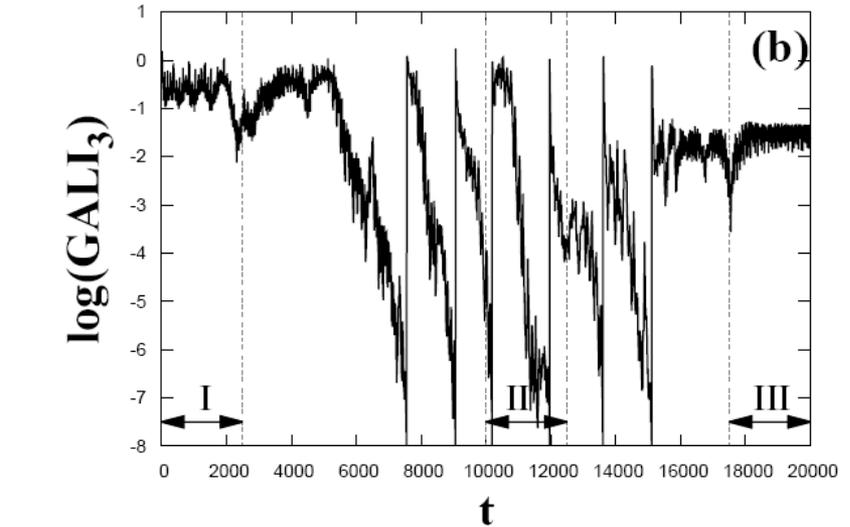
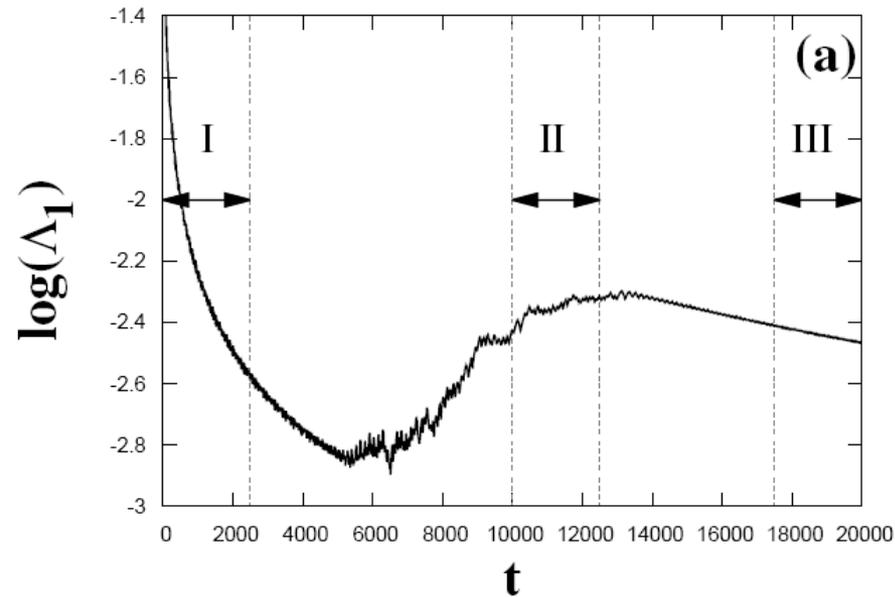
$$\rho = \begin{cases} \rho_c (1 - m^2)^n, & \text{for } m \leq 1 \\ 0, & \text{for } m > 1 \end{cases}, \text{ where } m^2 = \frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2}, \text{ } a > b > c \text{ and } n = 2.$$

# Time-dependent 2D barred galaxy model



# Time-dependent 3D barred galaxy model

## Interplay between chaotic and regular motion



# Summary

- We discussed methods of chaos detection based on
  - ✓ the visualization of orbits
  - ✓ the numerical analysis of orbits
  - ✓ the evolution of deviation vectors (variational equations – tangent map)

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- $GALI_k$  indices :
  - ✓ can **distinguish rapidly and with certainty between regular and chaotic motion**
  - ✓ can be used to characterize **individual orbits as well as "chart" chaotic and regular domains** in phase space
  - ✓ can identify regular **motion on low-dimensional tori**
  - ✓ are perfectly suited for **studying the global dynamics of multidimensional systems, as well as of time-dependent models**

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