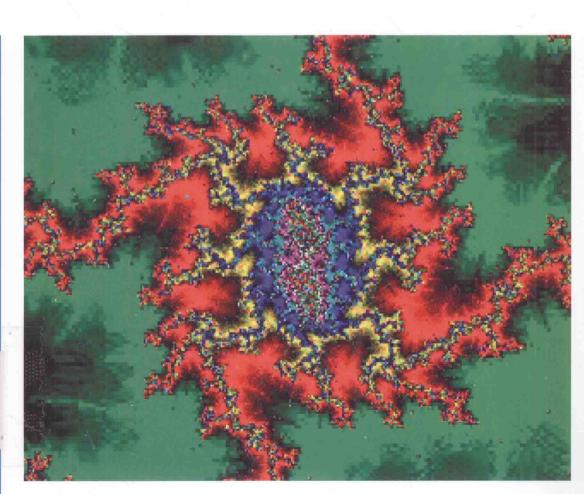
Reviews of Nonlinear Dynamics and Complexity

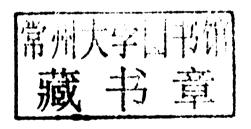
Volume 3



Reviews of Nonlinear Dynamics and Complexity

Volume 3

Edited by Heinz Georg Schuster





WILEY-VCH Verlag GmbH & Co. KGaA

The Editor

Prof. Dr. Heinz Georg Schuster University of Kiel

schuster@theo-physik.uni-kiel.de

Editorial Board

Christoph Adami

California Institute of Technology Pasadena

Stefan Bornholdt

University of Bremen

Wolfram Just

Queen Mary University of London

Kunihiko Kaneko

University of Tokyo

Ron Lifshitz

Tel Aviv University

Ernst Niebur

Johns Hopkins University Baltimore

Günter Radons

Technical University of Chemnitz

Technical University of Berlin

Hong Zhao

Xiamen University

Eckehard Schöll

All books published by Wiley-VCH are carefully produced. Nevertheless, authors, editors, and publisher do not warrant the information contained in these books, including this book, to be free of errors. Readers are advised to keep in mind that statements, data, illustrations, procedural details or other items may inadvertently be inaccurate.

Library of Congress Card No.: applied for

British Library Cataloguing-in-Publication Data

A catalogue record for this book is available from the British Library.

the Deutsche Nationalbibliothek The Deutsche Nationalbibliothek lists this publication in the Deutsche Nationalbibliografie; detailed

Bibliographic information published by

bibliographic data are available on the Internet at http://dnb.d-nb.de

© 2010 WILEY-VCH Verlag GmbH & Co. KGaA, Weinheim

All rights reserved (including those of translation into other languages). No part of this book may be reproduced in any form - by photoprinting, microfilm,

or any other means - nor transmitted or translated into a machine language without written permission from the publishers. Registered names, trademarks, etc. used in this book, even when not specifically marked as such, are not to be considered unprotected by law.

Printed in the Federal Republic of Germany Printed on acid-free paper

Typesetting Uwe Krieg, Berlin Printing and Bookbinding Strauss GmbH,

Mörlenbach

ISBN: 978-3-527-40945-7

Preface

Following the appearance of the first two very successful volumes of **Reviews of Nonlinear Dynamics and Complexity**, it is now my pleasure to introduce the third volume, beginning with an outline of the aims and purpose of this new series.

Nonlinear behavior is ubiquitous in nature and ranges from fluid dynamics, via neural and cell dynamics, to the dynamics of financial markets. The most prominent feature of nonlinear systems is that small external disturbances can induce large changes in behavior. This can and has been used for effective feedback control in many systems, from lasers to chemical reactions and the control of nerve cells and heartbeats. A new hot topic involves nonlinear effects that appear on the nanoscale. Nonlinear control of the atomic force microscope has improved its accuracy by orders of magnitude. The nonlinear electromechanical oscillations of nano-tubes, the turbulence and mixing of fluids in nano-arrays and the nonlinear effects in quantum dots are further examples.

Complex systems consist of large networks of coupled nonlinear devices. The observation that scale-free networks describe the behavior of the internet, cell metabolisms, financial markets and economic and ecological systems, has led to new discoveries concerning their behavior, such as damage control, optimal spread of information, or the detection of new functional modules that are pivotal for their description and control.

This shows that the field of **Nonlinear Dynamics and Complexity** consists of a large body of theoretical and experimental work with many applications, which is nevertheless governed and held together by some very basic principles, such as control, networks and optimization. The individual topics are definitely interdisciplinary, which makes it difficult for researchers to discover the new solutions – which

Reviews of Nonlinear Dynamics and Complexity. Edited by Heinz Georg Schuster Copyright © 2010 WILEY-VCH Verlag GmbH & Co. KGaA, Weinheim ISBN: 978-3-527-40945-7

could be most relevant for them - that have been found by their scientific neighbors. Therefore, its seems that there is an urgent need to provide Reviews of Nonlinear Dynamics and Complexity where researchers or newcomers to the field can find the most important recent results, described in a fashion which breaks down the barriers between the disciplines.

This third volume contains new topics ranging from chaotic computing, via random dice tossing and stochastic limit-cycle oscillators, to a number theoretic example of self-organized criticality, wave localization in complex networks and anomalous diffusion. I would like to thank all the authors for their excellent contributions. If readers take some inspiration for their further research from these interdisciplinary reviews, then this volume will have fully served its purpose.

I am grateful to all members of the Editorial Board, and the staff of Wiley-VCH, for their excellent help, and would like to invite my colleagues to contribute to the next volumes.

Kiel, January 2010

Heinz Georg Schuster

List of Contributors

Richard Berkovits

Minerva Center and Department of Physics Bar Ilan University Ramat-Gan 52900 Israel berkoy@mail.biu.ac.il

William L. Ditto

Arizona State University
Harrington Department of
Bioengineering
Tempe, AZ 85287-9309
USA
and
Control Dynamics Inc. 1662
101st Place SE
Bellevue, WA 98004
USA
william.ditto@bme.ufl.edu

Lukas Jahnke

Martin-Luther-Universität Halle-Wittenberg Institut für Physik von-Seckendorff-Platz 1 06120 Halle (Saale) Germany

Jan W. Kantelhardt

Martin-Luther-Universität Halle-Wittenberg Institut für Physik von-Seckendorff-Platz 1 06120 Halle (Saale) Germany jan.kantelhardt@physik.uni-halle.de

Rainer Klages

Queen Mary University of London School of Mathematical Sciences Mile End Road London E1 4NS UK r.klages@qmul.ac.uk

Lucas Lacasa

Universidad Politécnica de Madrid Departamento de Matemática Aplicada y Estadística ETSI Aeronáuticos Plaza Cardenal Cisneros 3 28040, Madrid Spain

Bartolo Luque

Universidad Politécnica de Madrid Departamento de Matemática Aplicada y Estadística ETSI Aeronáuticos Plaza Cardenal Cisneros 3 28040, Madrid Spain

Abraham Miliotis

University of Florida Department of Biomedical Engineer-Gainesville, FL 326611-6131 USA

K. Murali

Anna University Department of Physics Chennai 600 025 India

Octavio Miramontes Vidal

Universidad Nacional Autónoma de México Instituto de Física Circuito de la Investigación Científica Ciudad Universitaria CP 04510, México, D.F. Mexico octavio@fisica.unam.mx

Jan Nagler

and Self-Organization Bunsenstraße 10 37073 Göttingen Germany and Georg-August-University Göttingen Institute for Nonlinear Dynamics Bunsenstrasse 10 37073 Göttingen Germany jan@nld.ds.mpg.de

Max-Planck-Institute for Dynamics

Peter H. Richter

University of Bremen Institute for Theoretical Physics Otto-Hahn-Allee 28334 Bremen Germany

Sudeshna Sinha

The Institute of Mathematical Sciences **CIT Campus** Taramani Chennai 600 113 India

Kazuyuki Yoshimura

NTT Communication Science Laboratories 2-4, Hikaridai Seika-cho, Soraku-gun Kyoto 619-0237 Japan kazuyuki@cslab.kecl.ntt.co.jp

Contents

Preface XI

List of Contributors XIII

1	The Chaos Computing Paradigm 1 William I. Ditto Abraham Miliotic V. Munali and Sudochna
	William L. Ditto, Abraham Miliotis, K. Murali, and Sudeshna Sinha
1.1	Brief History of Computers 1
1.2	The Conceptualization, Foundations, Design and
	Implementation of Current Computer Architectures 2
1.3	Limits of Binary Computers and Alternative Approaches to
	Computation: What Lies Beyond Moore's Law? 3
1.4	Exploiting Nonlinear Dynamics for Computations 4
1.5	General Concept 5
1.6	Continuous-Time Nonlinear System 8
1.7	Proof-of-Principle Experiments 10
1.7.1	Discrete-Time Nonlinear System 10
1.7.2	Continuous-Time Nonlinear System 13
1.8	Logic from Nonlinear Evolution: Dynamical Logic
	Outputs 16
1.8.1	Implementation of Half- and Full-Adder Operations 17
1.9	Exploiting Nonlinear Dynamics to Store and Process
	Information 18
1.9.1	Encoding Information 19
1.9.2	Processing Information 21
1.9.3	Representative Example 24
1.9.4	Implementation of the Search Method with Josephson
	Junctions 25
1.9.5	Discussions 28

Reviews of Nonlinear Dynamics and Complexity. Edited by Heinz Georg Schuster Copyright © 2010 WILEY-VCH Verlag GmbH & Co. KGaA, Weinheim ISBN: 978-3-527-40945-7

1.10	VLSI Implementation of Chaotic Computing Architectures: Proof of Concept 30			
1.11	Conclusions 32			
	References 34			
2	How Does God Play Dice? 37			
	Jan Nagler and Peter H. Richter			
2.1	Introduction 37			
2.2	Model 38			
2.2.1	Bounce Map with Dissipation 40			
2.3	Phase Space Structure: Poincaré Section 41			
2.4	Orientation Flip Diagrams 46			
2.5	Bounce Diagrams 53			
2.6	Summary and Conclusions 56			
2.7	Acknowledgments 57			
	References 58			
3	Phase Reduction of Stochastic Limit-Cycle Oscillators 59			
	Kazuyuki Yoshimura			
3.1	Introduction 59			
3.2	Phase Description of Oscillator 61			
3.3	Oscillator with White Gaussian Noise 62			
3.3.1	Stochastic Phase Equation 63			
3.3.2	Derivation 65			
3.3.3	Steady Phase Distribution and Frequency 68			
3.3.4	Numerical Examples 69			
3.4	Oscillator with Ornstein–Uhlenbeck Noise 72			
3.4.1	Generalized Stochastic Phase Equation 72			
3.4.2	Derivation 75			
3.4.3	Steady Phase Distribution and Frequency 77			
3.4.4	Numerical Examples 78			
3.4.5	Phase Equation in Some Limits 81			
3.5	Noise effect on entrainment 85			
3.5.1	Periodically Driven Oscillator with White Gaussian Noise 85			
3.5.2	Periodically Driven Oscillator with Ornstein-Uhlenbeck			
	Noise 87			
3.5.3	Conjecture 88			
3.6	Summary 89			
	References 90			

4	Complex Systems, numbers and Number Theory 91 Lucas Lacasa, Bartolo Luque, and Octavio Miramontes				
4.1	A Statistical Pattern in the Prime Number Sequence 93				
4.1.1	Benford's Law and Generalized Benford's Law 93				
4.1.2	Are the First-Digit Frequencies of Prime Numbers Benford				
1.1.2	Distributed? 95				
4.1.3	Prime Number Theorem Versus Size-Dependent Generalized				
1.1.0	Benford's Law 98				
4.1.4	The Primes Counting Function $L(N)$ 99				
4.1.5	Remarks 101				
4.2	Phase Transition in Numbers: the Stochastic Prime Number				
	Generator 101				
4.2.1	Phase Transition 105				
4.2.1.1	Network Image and Order Parameter 105				
4.2.1.2	Annealed Approximation 107				
4.2.1.3	Data Collapse 110				
4.2.2	Computational Complexity 111				
4.2.2.1	Worst-Case Classification 112				
4.2.2.2	Easy-Hard-Easy Pattern 113				
4.2.2.3	Average-Case Classification 116				
4.3	Self-Organized Criticality in Number Systems: Topology				
	Induces Criticality 117				
4.3.1	The Division Model 118				
4.3.2	Division Dynamics and SOC 118				
4.3.3	Analytical Developments: Statistical Physics Versus Number				
	Theory 121				
4.3.4	A More General Class of Models 124				
4.3.5	Open Problems and Remarks 125				
4.4	Conclusions 125				
	References 126				
5	Wave Localization Transitions in Complex Systems 131				
	Jan W. Kantelhardt, Lukas Jahnke, and Richard Berkovits				
5.1	Introduction 131				
5.2	Complex Networks 133				
5.2.1	Scale-Free and Small-World Networks 134				
5.2.2	Clustering 137				
5.2.3	Percolation on Networks 138				
5.2.4	Simulation of Complex Networks 139				
5.3	Models with Localization–Delocalization Transitions 142				

5.3.1	Standard Anderson Model and Quantum Percolation 142				
5.3.2	Vibrational Excitations and Oscillations 144				
5.3.3	Optical Modes in a Network 146				
5.3.4	Anderson Model with Magnetic Field 148				
5.4	Level Statistics 149				
5.4.1	Random Matrix Theory 149				
5.4.2	Level Statistics for Disordered Systems 151				
5.4.3	Corrected Finite-Size Scaling 153				
5.4.4	Finite-Size Scaling with Two Parameters 155				
5.5	Localization–Delocalization Transitions in Complex				
	Networks 156				
5.5.1	Percolation Networks 157				
5.5.2	Small-World Networks without Clustering 158				
5.5.3	Scale-Free Networks with Clustering 159				
5.5.4	Systems with Constant and Random Magnetic Field 161				
5.6	Conclusion 163				
	References 165				
6	From Deterministic Chaos to Anomalous Diffusion 169				
	Rainer Klages				
6.1	Introduction 169				
6.2	Deterministic Chaos 170				
6.2.1	Dynamics of Simple Maps 171				
6.2.2	Ljapunov Chaos 173				
6.2.3	Entropies 178				
6.2.4	Open Systems, Fractals and Escape Rates 185				
6.3	Deterministic Diffusion 192				
6.3.1	What is Deterministic Diffusion? 193				
6.3.2	Escape Rate Formalism for Deterministic Diffusion 197				
6.3.2.1	The Diffusion Equation 197				
6.3.2.2	Basic Idea of the Escape Rate Formalism 198				
6.3.2.3	2.3 The Escape Rate Formalism Worked out for a Simple				
	Map 200				
6.4	Anomalous Diffusion 205				
6.4.1	Anomalous Diffusion in Intermittent Maps 206				
6.4.1.1	What is Anomalous Diffusion? 206				
6.4.1.2	Continuous Time Random Walk Theory 209				
6.4.1.3	A Fractional Diffusion Equation 213				
6.4.2	Anomalous Diffusion of Migrating Biological Cells 216				
6.4.2.1	Cell Migration 216				

6.4.2.2	Experimental Results		
6.4.2.3	Theoretical	Modeling	219
6.5	Summary	223	
	References	224	

Color Figures 229

Index 241

1

The Chaos Computing Paradigm

William L. Ditto, Abraham Miliotis, K. Murali, and Sudeshna Sinha

1.1 Brief History of Computers

The timeline of the history of computing machines can probably be traced back to early calculation aids, varying in sophistication from pebbles or notches carved in sticks to the abacus, which was used as early as 500 B.C.! Throughout the centuries computing machines became more powerful, progressing from Napier's Bones and the slide rule, to mechanical adding machines and on to the modern day computer revolution.

The 'first generation' of modern computers, were based on wired circuits containing vacuum valves and used punched cards as the main storage medium. The next major step in the history of computing was the invention of the transistor, which replaced the inefficient valves with a much smaller and more reliable component. Transistorized (still bulky) computers, normally referred to as 'Second Generation', dominated the late 1950s and early 1960s.

The explosion in the use of computers began with 'Third Generation' computers. These relied on the integrated circuit or microchip. Large-scale integration of circuits led to the development of very small processing units. Fourth generation computers were developed, using a microprocessor to locate much of the computer's processing abilities on a single (small) chip, allowing the computers to be smaller and faster than ever before. Although processing power and storage capacities have increased beyond all recognition since the 1970s the underlying technology of LSI (large-scale integration) or VLSI (very-large-scale integration) microchips has remained basically the same, so it is widely regarded that most of today's computers still belong to the fourth generation.

Reviews of Nonlinear Dynamics and Complexity. Edited by Heinz Georg Schuster Copyright © 2010 WILEY-VCH Verlag GmbH & Co. KGaA, Weinheim ISBN: 978-3-527-40945-7

One common thread in the history of computers, be it the abacus or Charles Babbage's mechanical 'anlytical engine' or modern microprocessors, is this: computing machines reflect the physics of the time and are driven by progress in the understanding of the physical world.

1.2 The Conceptualization, Foundations, Design and Implementation of **Current Computer Architectures**

Computation can be actually defined as finding a solution to a problem from given inputs by means of an algorithm. This is what the theory of computation, a subfield of computer science and mathematics, deals with. For thousands of years computing was done with pen and paper, or chalk and slate, or mentally, sometimes with the aid of tables.

The theory of computation began early in the twentieth century, before modern electronic computers had been invented. One of the farreaching ideas in the theory is the concept of a Turing machine, which stores characters on an infinitely long tape, with one square at any given time being scanned by a read/write head. Basically, a Turing machine is a device that can read input strings, write output strings and execute a set of stored instructions at a time. The Turing machine demonstrated both the theoretical limits and potential of computing systems and is a cornerstone of modern day digital computers.

The first computers were hardware-programmable. To change the function computed, one had to reconnect the wires or even build a new computer. John von Neumann suggested using Turing's Universal Algorithm. The function computed can then be specified by just giving its description (program) as part of the input rather than by changing the hardware. This was a radical idea which changed the course of computing.

Modern day computers still largely implement binary digital computing which is based on Boolean algebra; the logic of the true and false. Boolean algebra shows how you can calculate anything (within some epistemological limits) with a system of two discrete values. Boolean logic became a fundamental component of modern computer architecture, and is remarkable for its sheer conceptual simplicity. For instance, it can be rigorously shown that any logic gate can be obtained by adequate connection of NOR or NAND gates (i.e. any boolean circuit can be built using NOR/NAND gates alone). This implies that the capacity for universal computing can simply be demonstrated by the implementation of the fundamental NOR or NAND gates [1].

1.3 Limits of Binary Computers and Alternative Approaches to Computation: What Lies Beyond Moore's Law?

The operation of any computing machine is necessarily a physical process, and this crucially determines the possibilities and limitations of the computing device. For the past 20 years, the throughput of digital computers has increased at an exponential rate. Fuelled by (seemingly endless) improvements in integrated-circuit technology, the exponential growth predicted by Moore's law has held true. But Moore's Law will come to an end as chipmakers will hit a wall when it comes to shrinking the size of transistors, one of the chief methods of making chips that are smaller, more powerful and cheaper than their predecessors.

As conventional chip manufacturing technology runs into physical limits in the density of circuitry and signal speed, which sets limits to binary logic switch scaling, alternatives to semiconductor-based binary digital computers are emerging. Apart from analogue VLSI, these include bio-chips, which are based on materials found in living creatures; optical computers that live on pure light; and quantum computers that depend on the laws of quantum mechanics in order to perform, in theory, tasks that ordinary computers cannot.

Neurobiologically inspired computing, quantum computing and DNA computing differ in many respects, but they are similar in that their aim, unlike conventional digital computers, is to utilize at the basic level some of the computational capabilities inherent in the basic, analogue, laws of physics. Further, understanding of biological systems, has triggered the question: what lessons do the workings of the human mind offer for computationally hard problems? Thus the attempt is to create machines that benefit from the basic laws of physics and which are not just constrained by them.

Here we review another emerging computing paradigm: one which exploits the richness and complexity inherent in nonlinear dynamics. This endeavour also falls into the above class, as it seeks to extend the possibilities of computing machines by utilizing the physics of the device.

1.4 Exploiting Nonlinear Dynamics for Computations

We would now like to paraphrase the classic question 'What limits do the laws of classical physics place on computation' to read 'What opportunities do the laws of physics offer computation'.

It was proposed in 1998 that chaotic systems might be utilized to design computing devices [2]. In the early years the focus was on proof-of-principle schemes that demonstrated the capability of chaotic elements to do universal computing. The distinctive feature of this alternative computing paradigm was that it exploited the sensitivity and pattern formation features of chaotic systems.

In subsequent years there has been much research activity to develop this paradigm [3-17]. It was realized that one of the most promising directions of this computing paradigm was its ability to exploit a single chaotic element to reconfigure into different logic gates through a threshold-based morphing mechanism [3, 4]. In contrast to a conventional field programmable gate array element [18], where reconfiguration is achieved through switching between multiple single-purpose gates, reconfigurable chaotic logic gates (RCLGs) are comprised of chaotic elements that morph (or reconfigure) logic gates through the control of the pattern inherent in their nonlinear element. Two input RCLGs have recently been realized and shown to be capable of reconfiguring between all logic gates in discrete circuits [5-7]. Additionally, such RCLGs have been realized in prototype VLSI circuits (0.13 µm CMOS, 30 MHz clock cycles). Further, reconfigurable chaotic logic gates arrays (RCGA) which morph between higher-order functions such as those found in a typical arithmetic logic unit (ALU), have also been designed [17].

In this review we first recall the theoretical concept underlying the reconfigurable implementation of all fundamental logical operations utilizing nonlinear dynamics [3]. We also describe specific realizations of the theory in chaotic electrical circuits. Then we present recent results of a method for obtaining logic output from a nonlinear system using the time evolution of the state of the system. Finally we discuss a method for storing and processing information by exploiting nonlinear dynamics. We conclude with a brief discussion of some ongoing technological implementations of these ideas.

1.5 **General Concept**

We outline below a theoretical method for obtaining all basic logic gates with a single nonlinear system. The broad aim here is to use the rich temporal patterns embedded in a nonlinear time series in a controlled manner to obtain a computing device that is flexible and reconfigurable.

Consider a chaotic element (our chaotic chip or chaotic processor) whose state is represented by a value x. In our scheme all the basic logic gate operations (NAND, NOR, XOR, AND, OR, XNOR and NOT) involve the following steps:

1) Inputs:

 $x \rightarrow x_0 + X_1 + X_2$ for 2-input logic operations, such as the NAND, NOR, XOR, AND, OR and XNOR operations, and

 $x \to x_0 + X$ for 1-input operations, such as the NOT operation.

Here x_0 is the initial state of the system, and

$$X = 0$$
 when $I = 0$

and

$$X = V_{\text{in}}$$
 when $I = 1$

where V_{in} is a positive constant.

- 2) Dynamical update, i.e. $x \rightarrow f(x)$ where f(x) is a nonlinear function.
- 3) Threshold mechanism to obtain output *Z*:

$$Z = 0$$
 if $f(x) \le E$, and

$$Z = f(x) - E$$
 if $f(x) > E$

where *E* is a monitoring threshold.