

Detecting strange attractors in turbulence

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$y : M \rightarrow \mathbb{R}$ is a smooth function (observable). What can you know about φ_t on M from y ?

Theorem 1 Let M be compact and m -dimensional. $\varphi \in \text{Diff}(M)$ and $y : M \rightarrow \mathbb{R}$ smooth. Then, it is a generic property that the map $\Phi : M \rightarrow \mathbb{R}^{2m+1}$:

$$\Phi(x) = (y(x), y(\varphi(x)), \dots, y(\varphi^{2m+1}(x))) \quad (0.0.1)$$

is an embedding at least C^2 .

Technical conditions further required:

(i) If x is periodic, its period is less than $2m + 1$, all eigenvalues of $d\varphi^k$ are different and distinct from 1.

(ii) No two fixed points of φ gives the same y .

(iii) For Φ to be an immersion near a fixed point x the covectors $dy, d(y\varphi), \dots, d(y\varphi^{2m})$ span $T_x^*(M)$.¹

Generically, we assume $\Phi(x)$ restricted to a compact V of periodic points is an embedding whenever (φ, y) is in a small set U . We wish to show that for some $(\varphi, y) \in U$ Φ is embedding.

First we show this is immersion, and then show it is injective. At any x the components of $dy = dx_i \frac{\partial y}{\partial x_i}$ may be perturbed independently, so immersion may be realized. Next, we make Φ injective by perturbation.

<https://www.youtube.com/watch?v=6i57udsPKms&frags=pl%2Cwn> good

Takens' paper

0.0.1 Differential topological rudiments

M and N are manifolds and $\dim M = m < n = \dim N$. If $F : M \rightarrow N$ is C^1 , then $N \setminus f(M)$ is dense in N .

M and N are manifolds and $\dim M = m > n = \dim N$. If $F : M \rightarrow N$ is C^1 , and submersive² at every point, then $F^{-1}(p)$ is a submanifold in M with dimension $m - n$.

0.0.2 Takens' embedding theorem

Let M be a compact manifold of dimension m . Let $\phi \in \text{Diff}^2(M)$ (dynamics) and $y : M \rightarrow \mathbb{R}$ be C^2 (observable). Then, $\Phi_{(\phi, y)} : M \rightarrow \mathbb{R}^{2m+1}$ defined as

$$\Phi_{(\phi, y)} = (y(x), y(\phi(x)), \dots, y(\phi^m(x))). \quad (0.0.2)$$

is, generically,³ an embedding.

A version for a given diffeo ϕ .

Let $\phi \in \text{Diff}(M)$ with

(i) only finitely many periodic points of period less than or equal to $2m$

¹The condition on dy means that $dy = dx_i \frac{\partial y}{\partial x_i}$

² $DF : T_p M \rightarrow T_{F(p)} N$ is surjective.

³open dense

(ii) At periodic points of period k the eigenvalues of ϕ^k are all distinct. Then, $\Phi_{(\phi,y)}$ is embedding.

0.0.3 Obvious continuity properties

$\mathcal{F} : y \rightarrow \Phi_{(\phi,y)}$ is continuous.

0.0.4 Obvious openness

Let $K \subset M$ be compact. The set of y such that $\Phi_{(\phi,y)}$ is immersive⁴ (or injectively so) on K is open in $C^2(M, \mathbb{R})$.

0.0.5 Denseness proof

Given $y \in C^2(M, \mathbb{R})$, in its any nbh is y' such that $\Phi_{(\phi,y')}$ is an embedding of M .

Note first that **0.0.4** implies that if y is immersive, then y' in its sufficiently small nbh are all immersive. That is, (injective) immersiveness is not destroyed by perturbation.

(i) Periodic orbits of small periods make $\Phi_{(\phi,y)}$ degenerate. However, if there is only finitely many undesirable periodic orbits we can kill them with arbitrarily small perturbation of y . This is not enough; we must maintain y to be immersive at all the periodic points. $D(y(\phi^s)) = DyD(\phi^s)$ must have rank = dim M . This is possible only if $D(\phi^s)$ has this property.

(ii) Make Φ immersive. M is separated into a finite number of parts, so that the map is basically \mathbb{R}^{2m} into \mathbb{R}^{2m+1} . (chart to chart). Perturb y on each patch.

(iii) Make Φ embedding on orbital segments. Let us call $o = \{x, \phi x, \dots, \phi^{2m}x\}$ the orbital segment of x . If there is another orbital segment o' of x' that overlaps with o , it could make period $4m$ orbits. Thus, $o_2 = \{x, \phi x, \dots, \phi^{4m}x\}$ and make all the points of the orbital segments are separated by a nbh X_x of x such that $\phi^j(X_x)$ ($j = 0, 1, \dots, 4m$) are disjoint. Next, Since M is compact, choose a finite cover that can separate all the orbital segments.

(iv) injective immersion on M .

⁴ $DF : T_p M \rightarrow T_{F(p)} N$ is injective (F need not be). That is, rank $DF = \dim M$.