A new chaotic system with line of equilibria: dynamics, passive control and circuit design

Aceng Sambas¹, Mustafa Mamat², Ayman Ali Arafa³ Gamal M Mahmoud⁴,
Mohamad Afendee Mohamed⁵, W. S. Mada Sanjaya⁶

¹Department of Mechanical Engineering, Universitas Muhammadiyah Tasikmalaya, Indonesia
²³Faculty of Informatics and Computing, Universiti Sultan Zainal Abidin, Kuala Terengganu, Malaysia
⁴Department of Mathematics, Faculty of Science, Sohag University, Egypt
⁵Department of Mathematics, Faculty of Science, Assiut University, Egypt
⁶Department of Physics, Universitas Islam Negeri Sunan Gunung Djati Bandung, Indonesia

ABSTRACT

A new chaotic system with line equilibrium is introduced in this paper. This system consists of five terms with two transcendental nonlinearities and two quadratic nonlinearities. Various tools of dynamical system such as phase portraits, Lyapunov exponents, Kaplan-Yorke dimension, bifurcation diagram and Poincaré map are used. It is interesting that this system has a line of fixed points and can display chaotic attractors. Next, this paper discusses control using passive control method. One example is given to insure the theoretical analysis. Finally, for the new chaotic system, an electronic circuit for realizing the chaotic system has been implemented. The numerical simulation by using MATLAB 2010 and implementation of circuit simulations by using MultiSIM 10.0 have been performed in this study.

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1. INTRODUCTION

Discovering chaotic attractor is an important issue in chaotic systems. We can classify two kinds of chaotic attractors: self-excited attractors and hidden attractors [1-2]. The chaotic system such as Lorenz system [3], Rössler [4], Lü [5], Chen [6], Rucklidge [7] Sprott [8] etc. belongs to the self-excited attractors. The chaotic systems with hidden attractors are divided into three parts: (a) system with no equilibria [9] (b) system with stable equilibria [10] and (c) system with infinite number of equilibria [11]. Hidden attractors have been used in applied models such as a model of the phase-locked loop (PLL) [12], aircraft flight control systems [13], drilling system actuated by induction motor [14], Lorenz–like system describing convective fluid motion in rotating cavity [15] and a multilevel DC/DC converter [16].

Motivated by the major work of Jafari and Sprott, researchers focused on chaotic systems with line of equilibria. The nine simple chaotic flows with line of equilibria were proposed by Jafari and Sprott [17]. Five novel chaotic system with a line of equilibria and two parallel lines were proposed by Li and Sprott [18]. Li and Sprott have presented chaotic systems with a line of equilibria and two perpendicular lines of equilibria by using signum functions and absolute–value functions [19]. In addition, Li et al reported a hyperchaotic system with an infinite number of equilibria and circuit design [20]. Hyperchaos and horseshoe in a 4D memristive system with a line of equilibria were proposed in [21]. The simplest 4-D chaotic system...
2. DYNAMICAL ANALYSIS OF A NEW CHAOTIC SYSTEM WITH LINE OF EQUILIBRIA

In this part, inspired by the method and structure proposed in [19], we present a new chaotic system as:

\[
\begin{align*}
\dot{x} &= yz, \\
\dot{y} &= x|x|-y|y|, \\
\dot{z} &= a|x|-by^2,
\end{align*}
\]

(1)

where \(x, y, z\) are state variables \(a\) and \(b\) are positive system parameters. Here the parameter \(a\) is a control parameter to control the amplitude and frequency of all variables.

The new chaotic system (1) exhibits chaotic behavior as shown in Figure 1

\[a = 1.6, b = 0.8,\]

(2)

and with the initial conditions

\[x(0) = 0.2, y(0) = 0.2, z(0) = 0.2.\]

(3)

The fourth order Runge–Kutta method is used for employing the numerical simulations. Moreover the Lyapunov exponents of the new system (1) are calculated using Wolf algorithm [42].

\[LE_1 = 0.11026, LE_2 = 0, LE_3 = -1.66103\]

(4)

As seen in Figure 2 (a). A positive Lyapunov exponent reveals the presence of chaotic system. Simulation is run for 50,000 seconds.

The Kaplan-Yorke dimension of the new chaotic system (1) is calculated as

\[D_{KY} = 2 + \frac{LE_1 + LE_2}{|LE_1|} = 2.066\]

(5)

Therefore, system (1) is really chaotic with fractional dimension.

a. Fix \(a=1.6\) and vary \(b\):

For this case \(b=0.46\), the Lyapunov exponents for system (1) are: \(LE_1=0.0230, LE_2=-0.0169, LE_3=-2.4458\). It is clear that (1) has chaotic attractors for \(b\geq0.46\). For \(b = 0.45\), the Lyapunov exponents for system (1) are: \(LE_1=0.0223, LE_2=-0.0284, LE_3=-2.4847\). Thus, periodic behavior can be seen in the system for \(b < 0.46\).
b. Fix \( b = 0.8 \) and vary \( a \)

For \( a = 0.1 \), the Lyapunov exponents for system (1) are: \( LE_1 = 0.0063 \), \( LE_2 = -0.0053 \), \( LE_3 = -0.1072 \). It is clear that (1) has chaotic attractors for \( a \geq 0.1 \) and for \( a = 0.09 \), the Lyapunov exponents for system (1) are: \( LE_1 = 0.0048 \), \( LE_2 = -0.0078 \), \( LE_3 = -0.1048 \). Thus, periodic behavior can be seen in the system for \( a < 0.09 \).

The bifurcation diagram and Lyapunov exponent spectrum of new chaotic system (1) for \( a = 1.6 \), \( b = 0.8 \) and initial conditions \( x(0) = 0.2 \), \( y(0) = 0.2 \), \( z(0) = 0.2 \) are plotted in Figures 2(b) and 2(c), respectively. As shown in Figures 2(b) and 2(c), the system (1) has periodic behavior or chaotic behavior by varying the value of the parameter \( b \). When the value of \( b < 0.46 \), system (1) exhibits periodic state and when \( b \geq 0.46 \), the system (1) shows complex behavior. In addition, the Poincaré map of the system (1) in Figure 2(d) also reflects properties of chaos.

Figure 1. Numerical simulation results using MATLAB, for \( a = 1.6 \) and \( b = 0.8 \), in (a) \( x-y \) plane, (b) \( y-z \) plane, (c) \( x-z \) plane and (d) \( x-y-z \) plane

Figure 2 Complex analysis of new chaotic system (1) using MATLAB for \( a = 1.6 \)

(a) The Lyapunov exponents of the new system (1) (b) Bifurcation diagram of the new chaotic system (1) with \( b \) as varying parameter
3. EQUILIBRIUM AND STABILITY

The equilibrium points of the new chaotic system (1) are obtained by solving the following system.

\[
\begin{align*}
0 &= yz \\
0 &= x |x| - y |y| \\
0 &= a |x| - by^2
\end{align*}
\]

System (1) has a line equilibrium \(E_x = (0,0,z)\) and four nontrivial fixed points which are \((\pm \frac{a}{b}, \pm \frac{a}{b}, 0)\) and \((\pm \frac{a}{b}, \mp \frac{a}{b}, 0)\). The Jacobian matrix of the system (1) is given by

\[
J = \begin{bmatrix}
0 & z & y \\
|x| + x \cdot \text{sign}(x) & -|y| + y \cdot \text{sign}(y) & 0 \\
a \cdot \text{sign}(x) & -2b \cdot y & 0
\end{bmatrix}
\]

The characteristic equation can be written as

\[
\lambda^3 + (|x| + x \cdot \text{sign}(x)) \lambda^2 + (-z |x| - (ay + xz) \cdot \text{sign}(x)) \lambda + 2by^2 |x| - axy + (2bxy^2 - ayz) \cdot \text{sign}(x) = 0
\]

It is clear that the eigenvalues for system (1) at the line equilibrium \(E_x\) are \(\lambda_1 = \lambda_2 = \lambda_3 = 0\).

System (1) has four equilibrium points at \(E_{1,2}(\pm 2, \pm 2, 0)\), \(E_{3,4}(\mp 2, \mp 2, 0)\) with \(a=1.6\) and \(b=0.8\). The eigenvalues at \(E_1\) are

\[
\lambda_1 = -5.11488, \lambda_{2,3} = 0.55744 \pm 1.48046i
\]

Here \(\lambda_1\) is an negative real number, while \(\lambda_2\) and \(\lambda_3\) are a pair of complex conjugate eigenvalues with positive real parts. Thus, the equilibrium \(E_1\) is a saddle-focus point, which is unstable. For the second equilibrium \(E_2(\pm 2, -2, 0)\), the eigenvalues are identical to those of \(E_1\). Similarly, for the equilibrium \(E_{3,4}\). The eigenvalues are

\[
\lambda_1 = -4.93056, \lambda_{2,3} = 0.465279 \pm 2.75167i
\]

which also are unstable.
4. THE THEORY OF PASSIVE CONTROL

Consider the following differential:

\[ \begin{align*}
    \dot{u} &= \Lambda(u) + Y(u) \theta, \\
    v &= \Delta(u),
\end{align*} \]  

where \( u \in \mathbb{R}^n \) is state variable, \( \Lambda(u) \) and \( Y(u) \) are the smooth vector fields, \( \theta \in \mathbb{R}^m \) is the control function, \( n > m \) and \( \Delta(u) \) is a smooth mapping.

Definition 1 [26, 43] If the matrix \( L_\Delta \Delta(0) = \frac{\partial \Delta}{\partial u} Y(u) \) is nonsingular, system (11) is said to have relative degree \([1, 1, ..., 1]\) at \( u = 0 \).

Definition 2 [26, 43] System (11) is said to be \( C^r \)-passive if there exists a \( C^r \)-positive real valued function \( V(u), V(0) = 0 \), called storage function, such that \( \forall \ t \geq 0 \), the following dissipation inequality holds:

\[ V(u) - V(0) \leq \int_0^t \Theta^T(s) v(s) ds. \]  

The parametric version of the normal form of system (11) can be written as follows:

\[ \begin{align*}
    \dot{\zeta} &= \phi_0(\zeta) + \chi(\zeta, v) v, \\
    \dot{v} &= \varphi(\zeta, v) + \mu(\zeta, v) \theta,
\end{align*} \]  

where a new coordinate of the system (13) is \((\zeta, v)\), locally defined in the neighborhood of the origin, \( \zeta \in \mathbb{R}^{n-m} \) and \( \mu(\zeta, v) \) is nonsingular for all \((\zeta, v)\) in the neighborhood of the origin [26, 43].

Remark 1 Setting \( v = 0 \) in system (13), yields the zero dynamic system:

\[ \dot{\zeta} = \phi_0(\zeta), \]  

where the stability of zero dynamics is a necessary condition for passivity control design.

Definition 3 [26, 43] Suppose \( L_\Delta \Delta(0) \) is nonsingular, then system (11) is said to be minimum phase if its zero dynamics is asymptotically stable. In other words, there exists the function \( W(\zeta) \) (called Lyapunov function of \( \phi_0(\zeta) \)) which is positive-definite and differentiable in \( \zeta \) such that:

\[ \frac{\partial W(\zeta)}{\partial \zeta} \phi_0(\zeta) \leq 0, \]  

\( \forall \zeta \) in a neighborhood of \( \zeta = 0 \).

Theorem 1 [26, 44] If the system (11) is a minimum phase system, the system (12) will be equivalent to a passive system and asymptotically stabilized at an equilibrium point if we let the local feedback control as follows:

\[ \theta = \mu^{-1}(\zeta, v) \left(-\varphi(\zeta, v) - \left(\frac{\partial W(\zeta)}{\partial \zeta} \chi(\zeta, v)\right)^T - \gamma v + \beta\right), \]  

where \( \gamma \) is a positive real value and \( \beta \) is an external signal vector that is connected with the reference input.

System (17) after control as shown in Figure 3.
5. THE CONTROL OF SYSTEM (1) USING PASSIVE CONTROL

To control system (1), we add the control function to the first equation. So, the controller system can be written as:

\[
\begin{align*}
\dot{u}_1 &= u_2u_3 + \theta, \\
\dot{u}_2 &= u_1|u_1| - u_2|u_2|, \\
\dot{u}_3 &= a|u_1| - bu_2^2.
\end{align*}
\] (17)

The main goal is to design an appropriate controller function \(\theta\) to stabilize system (17).

**Theorem 2** If we choose the controller as follows

\[
\theta = -u_2u_3 - u_2|u_1| - \gamma u_1 + \beta,
\]

where \(\gamma\) is a positive real constant, then the chaotic system (17) will be asymptotically stabilized at the fixed point.

**Proof.** Clearly, \(L_1\Delta(0) = 1\), where

\[
\Delta = u_1, \quad Y = [1,0,0]^T,
\]

so according to definition 1, system (17) has relative degree \([1, 1, \ldots, 1]\). Let \(\zeta_1 = u_2, \zeta_2 = u_3, v = u_1\), the (17) can be rewritten as:

\[
\begin{align*}
\dot{\zeta}_1 &= v|v| - \zeta_1|\zeta_1|, \\
\dot{\zeta}_2 &= a|v| - b\zeta_1^2, \\
\dot{v} &= \zeta_1\zeta_2 + \theta.
\end{align*}
\] (20)

Comparing (20) by (13) one has

\[
\begin{align*}
\phi_0(\zeta) &= [-\zeta_1|\zeta_1| - b\zeta_2^2]^T, \\
\chi(\zeta, v) &= [|v| a \text{sign}(v)]^T, \\
\varphi(\zeta, v) &= \zeta_1\zeta_2, \\
\mu(\zeta, v) &= 1.
\end{align*}
\] (21)
Let
\[ W(\zeta) = \frac{1}{2}z^2, \]  
with \( W(0) = 0 \), then we have
\[ \dot{W}(\zeta) = \frac{\partial W(\zeta)}{\partial \zeta} \dot{\zeta} = \frac{\partial W(\zeta)}{\partial \zeta} \phi_0(\zeta) \]
\[ = \begin{bmatrix} \zeta_1 \\ 0 \end{bmatrix} \begin{bmatrix} -c_1 \zeta_1 \\ -b\zeta_1^2 \end{bmatrix} = -\zeta_1^2 |\zeta_1| \leq 0. \]  

Regarding to definition 3, system (17) is minimum phase system. Consequently, based on theorem 1, one can design the controller as
\[ \theta = -\zeta_1 \zeta_2 - \zeta_1 |u| - \gamma u + \beta, \]  

Namely
\[ \theta = -u_2 u_3 - u_2 |u_4| - \gamma u_4 + \beta. \]  

Remark [26] the attractors of the new chaotic system (17) after control are converted to non-trivial equilibrium \( E_1 \) point if \( \beta = 2\gamma + 2 \). For the numerical simulation, the fourth-order Runge-Kutta method is used to solve the system of differential (17), with step size equal 0.001 in numerical simulations. By taking \( \gamma \) equals to 0.2 and the initial conditions of (17) are \( u_1(0) = 1, u_2(0) = 3, u_3 = 0.4 \). As expected, one can observe that the trajectories of the new chaotic system (17) asymptotically stabilized at equilibrium point \( E_1 \) as illustrated in Figure 3.

6. CIRCUIT DESIGN OF THE NEW CHAOTIC SYSTEM

Chaos phenomenon is widely applied in the field of engineering. Specifically, electronic circuits [44-50], secure communication [51], robotic [52], random bits generator [53], and voice encryption [54]. In this section, we describe a possible circuit to implement new chaotic system with line of equilibria (1) as presented in Figure 4. The circuit consists of twenty-one resistors, three capacitors, three integrators (U1A-U3A), three inverting amplifiers (U4A-U6A), four operational amplifiers (U7A-U10A) for absolute nonlinearity, which are implemented with the operational amplifier TL082CD. The circuit has two diodes (D1 (1N4148), D2(1N4148), which provide the signal \(|Y|\), two diodes (D3 (1N4148), D4(1N4148) which produce the signal \(|X|\) and four multipliers (AD633JN). In this study, a linear scaling is considered as follows:
\[
\begin{align*}
\dot{x} &= 2yz \\
y &= 2x |x| - 2y |y| \\
\dot{z} &= a |x| - 2by^2
\end{align*}
\]  

By applying Kirchhoff’s circuit laws, the corresponding circuital equations of the designed circuit can be written as
\[
\begin{align*}
\dot{x} &= \frac{1}{C_1 R_1} yz \\
y &= \frac{1}{C_2 R_2} x |x| - \frac{1}{C_3 R_3} y |y| \\
\dot{z} &= \frac{1}{C_1 R_1} x |x| - \frac{1}{C_4 R_4} y^2
\end{align*}
\]  

We choose the values of the circuital elements as: \( R_1 = R_2 = R_3 = 20 \text{ k}\Omega, R_4 = R_5 = 25 \text{ k}\Omega, R_6 = R_7 = R_8 = R_9 = R_{10} = R_{11} = R_{12} = R_{13} = R_{14} = R_{15} = R_{16} = R_{17} = R_{18} = R_{19} = R_{20} = R_{21} = 10 \text{ k}\Omega, C_1 = C_2 = C_3 = 10 \text{ nF} \)

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In system (27), the variables $x$, $y$ and $z$ correspond to the voltages in the outputs of the integrators U1A-U3A. The supplies of all active devices are ±15 volt. The MultiSIM projections of chaotic attractors with line equilibria are described in Figures 5 (a-c). The numerical simulations with MATLAB see Figure 1 are similar with the circuitual ones see Figure 5.

Figure 4. Schematic of the proposed new chaotic system by using MultiSIM
7. CONCLUSION
A new chaotic system with line of equilibria has been investigated. The proposed new chaotic system has rich dynamics as confirmed by eigenvalue structure, chaotic attractors, Lyapunov exponents, bifurcation diagram and Poincaré map. In addition, the possibility of passive control of a new chaotic system with line of equilibria has been analyzed and confirmed. Moreover, electronic circuit has been implemented and tested using the MultiSIM software. Comparison of the oscilloscope output and numerical simulations using MATLAB, showed good qualitative agreement between the chaotic system and circuit design. Further analyses like engineering application on robotic, random bits generator and secure communication system are interesting issues for future work.

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Figures 5. The phase portraits of new chaotic system (1) observed on the oscilloscope in different planes (a) x-y plane, (b) y-z plane and (c) x-z plane by MultiSIM

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**BIOGRAPHIES OF AUTHORS**

**Aceng Sambas** is currently a Lecturer at the Muhammadiyah University of Tasikmalaya, Indonesia since 2015. He received his M.Sc in Mathematics from the Universiti Sultan Zainal Abidin (UniSZA), Malaysia in 2015. His current research focuses on dynamical systems, chaotic signals, electrical engineering, computational science, signal processing, robotics, embedded systems and artificial intelligence.

**Mustafa Mamat** is currently a Professor and the Dean of Graduate School at Universiti Sultan Zainal Abidin (UniSZA), Malaysia since 2013. He was first appointed as a Lecturer at the Universiti Malaysia Terengganu (UMT) in 1999. He obtained his PhD from the UMT in 2007 with specialization in optimization. Later on, he was appointed as a Senior Lecturer in 2008 and then as an Associate Professor in 2010 also at the UMT. To date, he has successfully supervised more than 60 postgraduate students and published more than 150 research papers in various international journals and conferences. His research interests include conjugate gradient methods, steepest descent methods, Broyden’s family and quasi-Newton methods.

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Ayman A. Arafa is currently a Lecturer at Sohag University, Egypt. After earning his Bachelor’s degree of Sciences (Major: Mathematics) (excellent with honor degree) (May-2009), he has awarded a Master degree in Mathematics, Dynamical Systems (July-2013), from the Faculty of Science, Sohag University, Sohag, Egypt. He received his PhD in Mathematics from Sohag University in 2018. He is interested in Dynamical systems, time delay dynamical systems, chaos, bifurcation.

Gamal M. Mahmoud got his Ph. D. degree from Clarkson University, Potsdam, New York 1987. The areas of research and interest are Nonlinear Dynamical Systems (both real and complex systems), Stochastic Systems (both real and complex systems), difference Equations, and Nonlinear Differential Equations. He has joint research with active groups from different universities of USA, Germany, Italy, Greece, Spain, Japan, Egypt and China. He organized and participated many international conferences in several countries. He gave several lectures in different countries, e.g. USA, Japan, Germany, Italy, Greece, China, Egypt, United Arab Emirates, Syria and Saudi Arabia. He published more than 65 papers in I.S.I Journals and 16 papers in Int. Conferences and other journals. He is an editor of many Scientific journals. (H-index =22, Citations =1518 (Scopus, 65 Cited Documents-up to 1-1-2018))

Mohamad Afendee Mohamed received his PhD in Mathematical Cryptography in 2011 and currently serves as an associate professor at Universiti Sultan Zainal Abidin. His research interests include both theoretical and application issues in the domain of data security, and mobile and wireless networking.

Mada Sanjaya WS received his Ph.D in Mathematics from the University Malaysia Terengganu, Malaysia in 2012. He was first appointed as a Lecturer at the UIN Sunan Gunung Djati Bandung, Indonesia in 2009. His research interests include nonlinear dynamical systems, chaotic systems, artificial intelligence, soft computing and robotic systems.