Fractal Properties of Robust Strange Nonchaotic Attractors in Maps of Two or More Dimensions

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We consider the existence of robust strange nonchaotic attractors (SNA’s) in a simple class of quasiperiodically forced systems. Rigorous results are presented demonstrating that the resulting attractors are strange in the sense that their box-counting dimension is $N + 1$ while their information dimension is $N$. We also show how these properties are manifested in numerical experiments.

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I. INTRODUCTION

The phrase strange nonchaotic attractor (SNA) refers to an attractor which is nonchaotic in the sense that its orbits are not exponentially sensitive to perturbation (i.e., none of the Lyapunov exponents are positive), but the attractor is strange in the sense that its phase space structure has nontrivial fractal properties. Past studies indicate that SNA’s are typical in nonlinear dynamical systems that are quasiperiodically forced. Here by a typical behavior we mean that the behavior occurs for a positive measure set of parameter values. Alternatively, if parameters are chosen at random from an ensemble with smooth probability density, then the probability of choosing parameters that yield a typical behavior is not zero. The description of a behavior as typical is to be contrasted with the stronger statement that a behavior is robust. In particular, we say a behavior of a system is robust if it persists under sufficiently small perturbations; i.e., there exist a positive value $\delta$ such that the robust behavior occurs for all systems that can be obtained by perturbation of the original system by an amount less than $\delta$. Thus all robust behaviors are also typical, but not vice versa.

With respect to SNA’s, examples where they are typical but not robust have been extensively studied [2, 3, 4]. An example of this type is the quasiperiodically forced circle map given by the system [3]:

$$
\theta_{n+1} = [\theta_n + \omega] \mod 2\pi, \tag{1a}
$$

$$
\varphi_{n+1} = [\varphi_n + \omega + \varepsilon \sin \varphi_n + C \cos \theta_n] \mod 2\pi, \tag{1b}
$$

where $\Omega \equiv \omega/2\pi$ is irrational. Other examples of typical nonrobust SNA’s involving differential equations have also been studied [2, 4, 5]. Numerical evidence [3, 4] and analysis based on a correspondence [2, 4, 5] with Anderson localization in a quasiperiodic potential leads to an understanding of the typical but nonrobust nature of SNA’s in these examples: In particular, it is found that SNA’s exist on a positive Lebesgue measure Cantor set in parameter space. In the case of Eq. (1), for example, consider the rotation number

$$
W = \lim_{n \to \infty} (\varphi_n - \varphi_0)/(2\pi n), \tag{2}
$$

where for this limit $\varphi_n$ is not computed modulo $2\pi$. For fixed $\omega$, $\varepsilon > 0$, and $C > 0$, a plot of $W$ versus $\omega$ yields an incomplete devil’s staircase, a nondecreasing graph consisting of intervals of $\omega$ where $W(\omega)$ is constant and with increase of $W(\omega)$ occurring only on a Cantor set of positive measure. For small $\varepsilon$, the values of $\omega$ on the Cantor set correspond to orbits that are three frequencies quasiperiodic, but for larger $\varepsilon$ they correspond to SNA’s. Because an arbitrarily small perturbation of $\omega_1$ from a value in the Cantor set can result in a value of $\omega_1$ outside the Cantor set, these SNA’s are not robust. On the other hand, because the Cantor set of $\omega_1$ values has positive Lebesgue measure (‘positive length’), these attractors are typical for [3].

Other studies suggest that there are situations where SNA’s are robust [1, 2, 3, 4, 5, 6, 7, 8]. The experiment of Ditto et al. [1] on a quasiperiodically forced magnetoelastic ribbon produced evidence of a SNA, and the existence of this SNA appeared to be stable to parameter perturbations. The original paper where the existence of SNA’s in quasiperiodically forced systems was first discussed [6] gives numerical evidence of robust SNA’s. In addition, the effect of quasiperiodic perturbations on a system undergoing a periodic doubling cascade has been investigated, and evidence has been presented suggesting that, after a finite number of torus doublings, a robust SNA results [7, 8].

Thus there seems to be two types of SNA’s: typical, nonrobust SNA’s, and robust SNA’s. In this paper we study a class of models exhibiting robust SNA’s. The model class that we study is particularly interesting because it allows the possibility of rigorous analysis. In particular, we are able to prove, under the mild hypothesis that a certain Lyapunov exponent is negative, that the attractor is strange and nonchaotic. Since other cases of SNA’s are likely to be accessible only to study by numerical means, it is worthwhile to investigate our, more well-understood models, numerically. By doing this we gain insight into the applicability and limitations of numerical techniques for the study of SNA’s.

In this paper we consider quasiperiodically forced maps which can be motivated by consideration of a system of ordinary differential equations in the form $d\mathbf{x}/dt = \mathbf{F}(\mathbf{x}, \xi, \theta^{(1)}, \theta^{(2)}, \cdots, \theta^{(N)})$, where $\mathbf{F}$ is $2\pi$ periodic in the
angles $\xi$ and $\theta^{(i)}$, which are given by $\xi = \omega \xi + \xi_0$, $\theta^{(i)} = \omega_i \phi^{(i)} + \theta_0^{(i)}$ and $\omega_0, \omega_0^{(i)}, \ldots, \omega_0^{(N)}$ are incommensurate. Sampling the state of the system at discrete times $t_n$ given by $\xi = 2n \pi$, we obtain a mapping of the form:

$$
\begin{align*}
\theta^{(i)}_{n+1} &= \left[\theta^{(i)}_n + \omega^{(i)}\right] \mod 2\pi, \\
x_{n+1} &= \tilde{F}(x_n, \theta^{(1)}_n, \theta^{(2)}_n, \ldots, \theta^{(N)}_n),
\end{align*}
$$

where $x_n = x(t_n)$, $\omega^{(i)} = 2\pi \omega_0^{(i)}/\omega_0$, and there exist no set of integers $(m^{(0)}, m^{(1)}, \ldots, m^{(N)})$ for which $\sum_{i=1}^{N} m^{(i)} \omega^{(i)} = 2\pi m^{(0)}$, aside from $(m^{(0)}, m^{(1)}, \ldots, m^{(N)}) = (0, 0, \ldots, 0)$.

For the map (3), the simplest possible attractor is an $N$-dimensional torus, $x = f(\theta^{(1)}, \theta^{(2)}, \ldots, \theta^{(N)})$. In this paper, we consider the case where an attracting $(N+1)$-dimensional torus exists, and the dynamics on the torus is given by

$$
\begin{align*}
\theta^{(i)}_{n+1} &= \left[\theta^{(i)}_n + \omega^{(i)}\right] \mod 2\pi, \\
\varphi_{n+1} &= \left[\varphi_n + q^{(1)} \theta^{(1)}_n + q^{(2)} \theta^{(2)}_n + \ldots + q^{(N)} \theta^{(N)}_n \right] \mod 2\pi,
\end{align*}
$$

where $P$ is periodic in all its variables and $q^{(1)}, q^{(2)}, \ldots, q^{(N)}$ are integers. We are particularly interested in the case that (4a) is invertible, so that no chaos is possible, and when at least one $q^{(i)}$ is nonzero, which as we will see prevents the existence of an attracting $N$-torus.

In Sec. II we examine the simplest case where $N = 1$ ($\theta^{(i)} \to \theta$). Section II.A presents numerical experiments and rigorous analysis of this two-dimensional map model. In particular, we prove (subject to a mild hypothesis on the negativity of a Lyapunov exponent) that, for our class of maps, the information dimension of the SNA is one ($D_1 = 1$), while its box-counting dimension is two ($D_0 = 2$) \[3\]. Thus we rigorously characterize the nature of the strangeness of the SNA’s for our model. In a previous work \[1\] it was argued (nonrigorously) that $D_1 = 1$ and $D_0 = 2$ for the two-dimensional SNA map introduced in \[3\]. We conjecture that $D_1 = 1$ and $D_0 = 2$ typically holds for SNA’s of two-dimensional quasiperiodically forced maps. \[5\] also presents numerical experiments on dimension calculations of $D_1$ and $D_0$, and of the Lyapunov exponent for our map. Section II.B investigates the dynamical origin of SNA’s as a limit as $\Omega$ approaches its irrational value through an infinite sequence of finer and finer rational approximations (RA’s) \[1\]. It turns out that this technique yields substantial insight into the structure of SNA’s, as well as additional understanding of why $D_1 = 1$ and $D_0 = 2$ applies.

Section III considers higher dimensional maps. In particular, Sec. III.A considers the case where $x$ in Eq. (3) is two-dimensional and $N = 1$, while Sec. III.B considers $N > 1$ with $x$ a scalar angle variable (as in Sec. II). For the map of Sec. III.A, we consider one component of $x$ to be an angle variable and the other component to be analogous to a radial variable. Thus, if, on the attractor, the radial coordinate depends smoothly on the other two variables (which are angles), then the attractor lies on a two-torus, and the considerations of Sec. II apply directly. On the other hand, the existence of such a smooth two-torus is in question, and this is the main issue addressed in Sec. III.A. For the map of Sec. III.B we are able to generalize the rigorous approach of Sec. II.A to show that for this class of maps $D_0 = N + 1$ while $D_1 = N$. In addition, numerical experiments are performed to test the convergence of dimensioncomputations to these values.

II. TWO DIMENSIONAL MAP ON A TORUS

A. Existence of SNA

We investigate the simplest case of \[3\] where $N = 1$ ($\theta^{(i)} \to \theta$) and the state variable $x$ is one-dimensional. Specifically, we take $x$ to be an angle variable $\varphi$, so that the map operates on a two-dimensional $\theta-$\varphi torus. Within this class we restrict consideration to maps of the form

$$
\begin{align*}
\theta_{n+1} &= \left[\theta_n + \omega\right] \mod 2\pi, \\
\varphi_{n+1} &= \left[\theta_n + \varphi_n + \eta P(\theta_n, \varphi_n)\right] \mod 2\pi,
\end{align*}
$$

where $\omega = \pi(\sqrt{5} - 1)$, and $P(\theta, \varphi)$ is continuous, differentiable, and $2\pi$ periodic in both of its arguments ($\theta$ and $\varphi$). When $\eta$ is small enough ($|\eta| < \eta_c$), this map is invertible. That is, the map is solvable for $(\theta_n, \varphi_n)$ when $(\theta_{n+1}, \varphi_{n+1})$ is given. We choose a simple function $P(\theta, \varphi) = \sin \varphi$ for our numerical work. In this case, the system is invertible if $|\eta| < 1$. Furthermore, since the map is invariant under the change of $\eta \to -\eta$ and $\varphi \to \varphi + \pi$, it is sufficient to consider only the case $\eta \geq 0$.

Figure 6 illustrates how a curve $C$ on the $\theta-$\varphi toroidal surface is mapped to a curve $C'$ by the map \[3\]. Note that the torus is unrolled in the $\theta$ direction to visualize the whole curve $C$ in a two-dimensional plain, but still rolled in the $\varphi$ direction. The curve $C$ circles around the torus in the $\theta$ direction, but does not wrap around the torus in the $\varphi$ direction. After one iterate of \[3\], the curve $C$ is mapped to a curve $C'$ that wraps once around the torus in the $\varphi$ direction. This behavior comes about due to the term $\theta_n$, on the right-hand side of \[3\], because $\theta + \varphi + \eta P(\theta, \varphi)$ increases by $2\pi$ as $\theta$ increases by $2\pi$. Similarly, applying the map to $C'$ produces a curve with two wraps around the torus in the $\varphi$ direction, and so on.

The main results of our numerical experiments and rigorous analysis of \[3\] with $|\eta| < \eta_c$ are as follows:

(i) The map \[3\] has a single attractor.

(ii) For typical $P(\theta, \varphi)$, the attractor has a Lyapunov exponent $h_\varphi$ that is negative for $\eta \neq 0$.

(iii) The attractor has information dimension one for $\eta \neq 0$.

(iv) The attractor is the entire $\theta-$\varphi torus and, hence, has box-counting dimension two \[3\].
results are stable to perturbations of the system \( \frac{3}{2} \).  

We first establish (ii) using an approximate formula for \( h_\varphi \) for small \( \eta \). Our evidence for (ii) is strong but a rigorous mathematical proof is lacking. If we adopt (ii) as a hypothesis, then all the other results rigorously follow.

**Lyapunov Exponent:** A trajectory of the map (7) has two Lyapunov exponents \( h_\theta \) and \( h_\varphi \), where \( h_\theta = 0 \) is associated with (5a) and \( h_\varphi \) is associated with (5b). The latter exponent is given by the formula,

\[
h_\varphi = \int \ln[1 + \eta P_\varphi(\theta, \varphi)] d\mu,
\]

where \( P_\varphi = \partial P/\partial \varphi \), and \( \mu \) denotes the measure generated by the orbit from a given initial point \((\theta_0, \varphi_0)\).

If \( h_\varphi > 0 \) for a particular trajectory, then, since \( h_\theta = 0 \), the map exponentially expands areas near the trajectory in the limit \( n \to \infty \). Since the \( \theta-\varphi \) torus has finite area, if the map is invertible, then there cannot be a set of initial points of nonzero area (positive Lebesgue measure) for which \( h_\varphi > 0 \), and the map thus does not have a chaotic attractor. Thus \( h_\varphi \leq 0 \) for typical orbits.

Furthermore, we argue that \( h_\varphi < 0 \) for small nonzero \( \eta \). We consider first the case \( \eta = 0 \), for which (5) becomes \( \varphi_{n+1} = (\theta_n + \varphi_n) \mod 2\pi \). If we initialize a uniform distribution of orbit points in the \( \theta-\varphi \) torus, then, on one application of the \( \eta = 0 \) map, the distribution remains uniform. Furthermore, this uniform distribution is generated by the orbit from any initial condition. To verify this, we note that the explicit form of an \( \eta = 0 \) orbit, \( \theta_n = (\theta_0 + n\omega) \mod 2\pi \), \( \varphi_n = [\varphi_0 + n\theta_0 + \frac{1}{2}(n^2 - n)\omega] \mod 2\pi \), which is shown to generate a uniform density in Ref. [17]. We can obtain an approximation to \( h_\varphi \) for nonzero but small \( \eta \) by expanding \( \ln(1 + \eta P_\varphi) \) in (6) to order \( \eta^2 \) and assuming that, to order \( \eta \), the deviation of the measure \( \mu \) from uniformity is not significant \( [d\mu \approx d\theta d\varphi/(2\pi)^2] \). Using \( \ln(1 + \eta P_\varphi) = \eta P_\varphi - (1/2)\eta^2 P_\varphi^2 + o(\eta^3) \), this gives

\[
h_\varphi = -\frac{1}{2} \eta^2 < P_\varphi^2 > + o(\eta^2),
\]

which is negative for small enough \( \eta \neq 0 \). Here \( < P_\varphi^2 > \) denotes the \( \theta-\varphi \) average of \( P_\varphi^2 \), and the \( \eta \) term is absent by virtue of \( \int_0^{2\pi} P_\varphi d\varphi = 0 \). Since we cannot show convergence of an expansion in \( \eta \), our result (ii) is formal rather than rigorous. However, numerical results strongly support (ii). Figure 2 shows a plot of \( h_\varphi \) versus \( \eta \) for \( P(\theta, \varphi) = \sin \varphi \). Remarkably, Eq. (6) (the straight line) describes the numerical data to better than 8% even for \( \eta \) as large as 0.5.

**Dimensions of the SNA:** For our map the information dimension cannot be less than one due to the quasiperiodic \( \theta \) dynamics. In addition, the Lyapunov dimension is an upper bound of information dimension [18]. Therefore, if we accept (ii), \( h_\varphi < 0 \), then \( h_\theta = 0 \) implies (iii).

Results (iii) and (iv) quantify the strangeness of the attractor. In particular, since the information dimension of the attractor is one, orbits spend most of their time on a curve-like set; yet, since the box-counting dimension is two, if one waits long enough, a typical orbit eventually visits any neighborhood on the \( \theta-\varphi \) torus. One can get a sense of this result from the numerical orbit shown in Fig. 3, in which a trajectory of length \( 10^4 \) appears to be concentrated along one-dimensional strands [Fig. 2(a)], but for the same parameters a trajectory of length \( 10^5 \) fills much more of the \( \theta-\varphi \) torus [Fig. 3(b)].

We show in Fig. 4(a) a plot of \( \log_2 N(\varepsilon) \) versus \( \log_2(1/\varepsilon) \), and in Fig. 4(b) a plot of \( \sum_{\varepsilon} \log_2(1/p_i) \) versus \( \log_2(1/\varepsilon) \). Here \( N(\varepsilon) \) is the number of \( \varepsilon \times \varepsilon \) boxes (in \( \theta-\varphi \) space) needed to cover the points from an orbit of length \( T \), and \( p_i \) is the fraction of those orbit points in the \( i \)th \( \varepsilon \times \varepsilon \) box. According to our previous arguments on dimensions, in the limit \( T \to \infty \), the points in Fig. 4(a) and Fig. 4(b) should follow a straight line of slope two and one for small \( \varepsilon \), corresponding to a box-counting dimensions of two and an information dimension of one. As is commonly found, the box-counting dimension computation converge rather slowly with increasing orbit length \( T \). Thus, we show plots in Fig. 4 for several different \( T \).

As can be seen in Fig. 4(a), the \( \varepsilon \) range consistent with a slope of two (the straight line in the figure) steadily increases toward smaller \( \varepsilon \) [larger \( \log(1/\varepsilon) \)] as \( T \) increases. This is contrast with Fig. 4(b), which appears to reach a form independent of \( T \) that is consistent with a small \( \varepsilon \) slope of one. While the convergence in Fig. 4(a) and 4(b) is consistent with box-counting and information dimensions of two and one, the slowness of the convergence also indicates that a purely numerical determination of the dimension values is suspect.

**Topological Transitivity:** To establish results (i) and (iv), that the attractor of the map is in the whole \( \theta-\varphi \) torus, we prove that the map is topologically transitive: For every pair of open disks \( A \) and \( B \), there is a trajectory that starts in \( A \) and passes through \( B \). This property is known to imply that a dense set of initial conditions yields trajectories each of which is dense in the torus [19]. In particular, any attractor, having an open basin of attraction, must contain a dense orbit, and, hence, must be the entire torus.

We will show in fact that for every pair of line segments \( S_a = \{ (\theta, \varphi) : \theta \in R_a \} \) and \( \varphi = \varphi_a \) and \( S_b = \{ (\theta, \varphi) : \theta \in R_b \} \), where \( R_a = (\theta_a, \theta_a + \delta_a) \) and \( R_b = (\theta_b, \theta_b + \delta_b) \), there is a finite trajectory of \( M \) that begins on the first segment and ends on the second. (Choosing \( S_a \) to lie in \( A \) and \( S_b \) to lie in \( B \), this implies topological transitivity.) In other word, we will show that the \( n \)th iterate of \( S_a \) intersects \( S_b \) for some positive integer \( n \); see Fig. 4(a). Our strategy is to iterate \( S_a \) forward until the union of its iterates covers all values of \( \theta \) at least once; the number of iterates needed is finite and depends only on \( \delta_a \). By selecting pieces of some of these iterates that cover each value of \( \theta \) exactly once, we form the graph \( \varphi = g_n(\theta) \) of a piecewise con-
tuous function \( g_a \); see Fig. 4(b). Similarly we form a graph \( \varphi = g_b(\theta) \) from pieces of backward iterates of \( S_b \). Finally, we show that some forward iterate of the graph of \( g_b \) must intersect the graph of \( g_b \).

The following is a formal definition of \( g_a \). Let \( M_b \) be the map \( f \). For each \( \theta \), let \( k(\theta) \) be the smallest non-negative integer for which \( \theta \in M^{-k(\theta)}_b(R_a) \). (In Fig. 3(b), \( k(\theta) = 0, 1, \) or 2 for all \( \theta \).) Let \( g_a(\theta) \) be the \( \varphi \)-coordinate of the \( k(\theta) \)-th iterate under \( M_b \) of \( (\varphi) \in S_a \). Then \( g_a(\theta) \) has a finite number of \( d_a \) of discontinuities. Each contiguous piece of this graph is a forward iterate of some piece of \( S_a \).

Now form the curve \( G_a \) by taking the graph of \( g_a \) and adding line segments in the \( \varphi \) direction at each value of \( \theta \) where \( g_a \) is discontinuous. (We take these segments to lie in \( 0 < \varphi < 2\pi \).) Thus we make \( G_a \) a contiguous curve. See Fig. 3(b), which illustrates this construction on for a case where \( d_a = 3 \). Notice that, for each \( n \), the \( n \)-th iterate of \( G_a \) is also a contiguous curve that consists of the graph of a function with \( d_a \) discontinuities, together with \( d_a \) “connecting segments”\(^{3} \). Define \( g_a \) and \( G_b \) similarly to \( g_a \) and \( G_b \), but in terms of the backward (not forward) iterates of the \( S_b \). Let \( d_b \) be the number of discontinuities of \( g_b \).

Our goal is to show that for \( n \) sufficiently large, the \( n \)-th iterate of \( G_a \) intersects \( G_b \) for at least \( d_a + d_b + 1 \) different values of \( \theta \). Then since there are at most \( d_a + d_b \) values of \( \theta \) at which one of these two curves has a connecting segment, there will be at least one intersection point between the \( n \)-th iterate of the graph of \( g_a \) and the graph of \( g_b \). Since the graph of \( g_b \) consists of forward iterates of \( S_a \) and the graph of \( g_b \) consists of backward iterates of \( S_b \), some forward iterated \( S_a \) will intersect \( S_b \), as we claimed.

Given a contiguous curve \( C \) that, like \( G_a \) and \( G_b \), is the graph of a function of \( \theta \) that is continuous except for a finite number of values at which \( C \) has a connecting segment, observe that its image under \( M_b \) is a curve of the same type (in particular, since the map is one-to-one, the heights of the vertical segments remain less than \( 2\pi \)). Furthermore, because of the \( \theta \)-term in the \( \varphi \) map \( f \), the image of \( C \) “wraps around” the torus in the \( \varphi \) direction one more time than \( C \) does as one goes around the torus one time in the \( \theta \) direction (see Fig. 4).

To formulate what we mean by “wrapping around”, define the winding number of \( C \) as follows. As \( \theta \) increases from 0 to \( 2\pi \), count the number of times \( C \) crosses \( \varphi = 0 \) in the upward and downward directions. The difference between the number of upward and downward crossings is the winding number of \( C \). (The numbers of upward and downward crossings may depend on the arbitrary choice of 0 as the \( \varphi \) value at which to count crossings, but their difference does not.) For example, in Fig. 4(b) the winding number of \( G_a \) is 0.

Now if two curves \( C_1 \) and \( C_2 \), as described above, have different winding numbers \( w_1 \) and \( w_2 \), then \( C_1 \) and \( C_2 \) must intersect at least \( |w_1 - w_2| \) times. Because of the periodicity of \( P(\theta, \varphi) \), the winding number of a curve must increase by 1 each time the map \( M \) is applied. Thus for \( n \) sufficiently large, the winding number of the \( n \)-th iterate of \( G_a \) differs from the winding number of \( G_b \) by at least \( d_a + d_b + 1 \). Hence the \( n \)-th iterate of \( G_a \) intersects \( G_b \) at least \( d_a + d_b + 1 \) different values of \( \theta \) as desired. This establishes claims (i) and (iv).

Notice that the argument above does not depend on the specific form of \( P(\theta, \phi) \), only that it is continuous and periodic and that \( \eta \) is sufficiently small (\( |\eta| < \eta_c \)) that the map \( f \) is one-to-one. This independence of the results from the specific form of \( P(\theta, \phi) \) implies that the results are stable to system changes [our claim (v)] that preserve a quasiperiodic driving component (3).

Discussion: The possible existence of SNA’s was originally pointed out in [4], and many numerical explorations of the dynamics on attractors that are apparently strange and nonchaotic have appeared. Recently, there has also been rigorous results on the mathematical properties that SNA’s must have if they exist [21]. In spite of these works, a very basic question has remained unanswered: Can it be rigorously established that SNA’s generically exist in typical quasiperiodically forced systems? This is an important issue, because, although the numerical evidence for SNA’s is very strong, perhaps the attractors observe are nonstrange with very fine scale structure (rather than the infinitesimally fine scale structure of a truly strange attractor). Also, there might be the worry that the numerical evidence is somehow an artifact of computational error. Our proof of topological transitivity, combined with the hypothesis that \( h_\infty < 0 \), answers the question of the typical existence of SNA’s (affirmatively) for the first time [5] contains a preliminary report of our work). The only previous work rigorously establishing the existence of a SNA is that appearing in the original publication on SNA’s [4] and in [21]. These proofs, however, are for a very special class of quasiperiodically forced system such that an arbitrarily small typical change of the system puts it out of the class. Thus this proof does not establish that SNA’s exist in typical quasiperiodically forced situations. In order to see that nature of this situation with respect to Refs. [4] and [21], we recall the example treated in Ref. [4]. In that reference the map considered was \( x_{n+1} = \frac{2\lambda}{\sqrt{1+x^2}} \cos \theta_n \equiv f(x_n, \theta_n), \) with \( \theta_n \) evolved as in Eq. (4). It was proven in [4] that this map has a SNA for \( \lambda > 1 \). However, the map has an invariant set, namely, the line \( x = 0, \theta = 0 [0, 2\pi] \), and this fact is essential in the proof of Ref. [4]. On the other hand, the existence of this invariant set does not persist under perturbations of the map. Thus, if we perturb \( f(x, \theta) \) to \( f(x, \theta) + \epsilon g(x, \theta) \), the invariant set is destroyed, even for small \( \epsilon \). For any typical function \( g(x, \theta) \) (in particular, an arbitrarily chosen \( g(x, \theta) \) is not expected to satisfy \( g(0, \theta) = 0 \)).
B. Origin of SNA’s: Rational Approximation

Using rational approximations (RA’s) to the quasiperiodic forcing, we now investigate the origin for the appearance of SNAs in [5] for \( P(\theta, \varphi) = \sin \varphi \) and \( \omega = \pi (\sqrt{5} - 1) \). For the case of the inverse golden mean \( \Omega = \omega / 2 \pi \), its rational approximants are given by the ratios of the Fibonacci numbers, \( \Omega_k = F_{k-1} / F_k \), where the sequence of \( \{ F_k \} \) satisfies \( F_{k+1} = F_k + F_{k-1} \) with \( F_0 = 0 \) and \( F_1 = 1 \). Instead of the quasiperiodically forced system, we study an infinite sequence of periodically forced systems with rational driving frequencies \( \omega_k \). We suppose that the properties of the original system may be obtained by taking the quasiperiodic limit \( k \to \infty \).

For each RA of level \( k \), a periodically forced map with the rational driving frequency \( \Omega_k \) has a periodic or quasiperiodic attractor that depends on the initial phase \( \theta_0 \) of the external force. Then we take the union of all attractors for different \( \theta_0 \) to be the RA to the attractor in the quasiperiodically forced system. Furthermore, due to the periodicity, it is sufficient to obtain the RA by changing \( \theta_0 \) only in an basic interval \( \theta_0 \in [0,1/F_k) \), because the RA to the attractor in the remaining range, \( [1/F_k,1) \), may be obtained through \( (F_k-1) \)-times iterations of the result in \([0,1/F_k)\). For a given RA, we call the periodic attractors of period \( F_k \) the ‘main periodic component’.

The first column of Fig. 3 shows that the Lebesgue measure of the main periodic component (denoted by the solid line) becomes dominant as the level \( k \) increases (i.e., the fraction of the \( \theta \) axis corresponding to the non-periodic, gray area decreases). By iterating the RA in the basic interval of \( \theta \), we obtain the RA in the whole range of \( \theta \), as shown in the second column of Fig. 3. As \( k \) increases, the whole RA becomes more similar to its quasiperiodic limit given in Fig. 3.

We first note that for \( \eta = 0 \) the RA to the regular quasiperiodic attractor consists of only the quasiperiodic component. However, as \( \eta \) becomes positive periodic components appear via phase-dependent (i.e., \( \theta_0 \)-dependent) saddle-node bifurcations. As an example, we show the 6th RA for \( \eta = 0.3 \) in Fig. 3. Here the quasiperiodic component is plotted in the gray. ‘Gaps’ in the gray quasiperiodic regions are occupied by periodic attractors. As examples, we explicitly show the main period-\( F_k \) (\( F_6 = 8 \)) and minor period-\( 3F_6 \) components in Figs. 3(a) and 3(b), respectively. At both ends of each gap, a pair of stable (denoted by a solid line) and unstable (denoted by a dashed line) periodic orbits appear via a phase-dependent saddle-node bifurcation. Figures 3(a) and 3(b) show the saddle-node bifurcation curves in the \( \theta_1-F_k \)-plane, at which the main periodic components with period \( F_k \) are born. It can be easily seen that for a given \( \eta \) the width of the main gap (occupied by a period-\( F_k \) attractor) becomes larger as \( k \) increases. Quantitatively, it is found that the Lebesgue measure \( \mu_k \) in \( \theta \) for the main periodic component becomes dominant as \( k \) increases; i.e., the Lebesgue measure \( (1 - \mu_k) \) of the complementary set decreases exponentially with \( F_k; 1 - \mu_k \sim e^{-\alpha F_k} \), where \( \alpha = 0.013 \), as shown in Fig. 3(c) for \( \eta = 0.3 \).

In what follows we use the RA’s to explain the origin of the negative Lyapunov exponent \( h_\varphi \) and the strangeness of the SNA. For a given level \( k \) of the RA, let \( h^{(k)}_\varphi(\theta) \) denote the Lyapunov exponent of the attractor corresponding to a given \( \theta \). Thus \( h^{(k)}_\varphi(\theta) = 0 \) for \( \theta \) in the quasiperiodic range (gray regions of Figs. 4 and 5) and \( h^{(k)}_\varphi(\theta) < 0 \) for \( \theta \) in the periodic range (gaps in the gray regions). Since the attractor with irrational \( \varphi \) generates a uniform density in \( \theta \) [see Eq. (3)] and \( h^{(k)}_\varphi(\theta) \) is a phase-dependent saddle-node bifurcation. Figures 8(a) and 8(b) show the saddle-node bifurcation curves in the \( \theta-\varphi \)-plane corresponding to a given \( \theta \).

For \( \eta > 0 \), due to the existence of periodic components, \( h^{(k)}_\varphi(\theta) < 0 \) is negative. As \( \eta \) increases for a given level \( k \), the Lebesgue measure in \( \theta \) for the periodic components increases, and hence \( h^{(k)}_\varphi(\theta) \) becomes negative in a wider range in \( \theta \), as shown in Figs. 9(a) and 9(b) for level \( k = 6 \). Thus, as \( \eta \) increases \( h^{(k)}_\varphi(\theta) < 0 \) decreases [see Fig. 9(c)].

In addition, we note that as the level \( k \) increases, the RA to the Lyapunov exponent \( h_\varphi \) converges rapidly to its quasiperiodic limit [represented by the solid line in Fig. 3(c)]. For comparison, the approximate analytic result for \( h_\varphi \) (i.e., \( h_\varphi = -\eta^2/4 \)) is also given (see the dashed line). Consequently, for any nonzero \( \eta \) the attractor in the quasiperiodic limit has a Lyapunov exponent whose value decreases as \( \eta \) is increased.

We now discuss the strangeness of the attractor in the quasiperiodic limit for \( \eta = 0.3 \). In the quasiperiodic case, we have seen (Fig. 3) that a typical trajectory seems to fill the whole torus densely, but, unlike the case of the regular quasiperiodic attractor, it appears to spend most of its time on a set of 1D strands. We identify these apparent 1D strands with the \( k \to \infty \) limit of the main periodic component. Although, as \( k \) becomes larger, the Lebesgue measure of the quasiperiodic region approaches zero [Fig. 3(c)], these quasiperiodic region become dense in \( \theta \). Since each quasiperiodic region fully covers the \( \varphi \) interval \( [0,2\pi) \), the attractor is expected to occupy the entire \( \theta-\varphi \) torus, and, hence, it is expected to have a box-counting dimension of 2.

III. HIGH DIMENSIONAL MAPS

A. Radial Perturbations of the Torus Map

We now show that stability to perturbations applies in addition if the system is higher dimensional. In particular, we discuss the case of a three-dimensional system with an attracting invariant torus, and allow perturbations of the toroidal surface. Consider the following map
on $\mathbb{R}^3$:

\begin{equation}
\theta_{n+1} = [\theta_n + \omega] \text{ mod } 2\pi, \tag{9a}
\end{equation}

\begin{equation}
\varphi_{n+1} = [\varphi_n + \eta \bar{P}(\theta_n, \varphi_n, r_n)] \text{ mod } 2\pi, \tag{9b}
\end{equation}

\begin{equation}
r_{n+1} = \lambda r_n + \rho Q(\theta_n, \varphi_n, r_n). \tag{9c}
\end{equation}

Here $\theta$ and $\varphi$ are coordinates on a torus embedded in $\mathbb{R}^3$, as in Fig. 1, and $r$ is a coordinate transverse to the torus, with $r = 0$ representing the unperturbed ($\lambda = \rho = 0$) torus. The parameters $\omega$ and $\eta$, and the dependence of $\bar{P}$ on $\theta$ and $\varphi$, have the same properties as for map $\mathcal{F}$, and $Q$ is continuously differentiable and $2\pi$ periodic in $\theta$ and $\varphi$. When $\lambda$ and $\rho$ are small, Eq. (9) maps a neighborhood of the torus $r = 0$ into itself, and when $\rho = 0$ the torus $r = 0$ is invariant and attracting. It then follows from classical results on the perturbation of invariant manifolds $\mathcal{F}$ that, for $\lambda$ and $\rho$ sufficiently small, the map $\mathcal{F}$ has a smooth attracting invariant manifold $r = f(\theta, \varphi)$ near the torus $r = 0$. On this attractor, the map $\mathcal{F}$ reduces to a map of the form $\mathcal{G}$, with $\bar{P}(\theta, \varphi) = P(\theta, \varphi, f(\theta, \varphi))$. Thus statements (i)-(v) above apply also to the attractor of the three-dimensional map $\mathcal{F}$.

The above arguments depend on the existence of a smooth invariant torus on which the attractor is located, and this is guaranteed if $\lambda$ and $\rho$ are sufficiently small. We now show numerical evidence for the existence of a smooth invariant torus for values of $\lambda$ and $\rho$ that are appreciable. We consider the example $\bar{P}(\theta, \varphi, r) = \sin \varphi$ and $Q(\theta, \varphi, r) = \sin(r + \varphi)$. We numerically obtain two-dimensional plots of intersections of the invariant torus with the surfaces $\varphi = \pi$ [Fig. 10(a)] and $\varphi = \pi$ [Fig. 10(b)]. First consider the case $\varphi = \pi$. Our numerical technique is as follows. We choose an initial value $(\theta_0, \varphi_0 = \pi)$ and obtain $(\theta_{-n}, \varphi_{-n})$ by iterating (9b) and (9c) backward $n$ steps. Since $h_r \sim \ln \lambda < 0$ (when $\lambda < 1$, $r_{-n} \to \pm \infty$ if $r_0$ is not on the torus. In other words, if $r_{-n} = 0$, then $r_0$ is on the torus. Thus, we choose $r_{-n} = 0$ and iterate $(r_{-n}, \theta_{-n}, \varphi_{-n})$ forward $n$ steps to $(r_0, \theta_0, \varphi_0 = \pi)$. By varying $\theta_0$, we obtain the graph, $\theta_0(\varphi_0)$, of the torus intersection with $\varphi = \pi$. Similarly, choosing $(\theta_0 = \pi, \varphi_0)$ and iterating the map $\mathcal{F}$ backward, and then forward, we can obtain $r_0(\varphi_0)$ of the torus intersection with $\theta = \pi$. (For our numerical experiments, we set $n = 25$.) As shown in Fig. 10, a smooth invariant torus exists in the parameter region where $\rho$ and $\lambda$ are appreciable.

In Figs. 10(a) and 10(b) we show dimension computations for the map $\mathcal{F}$ with $\bar{P}(\theta, \varphi, r) = \sin \varphi$ and $Q(\theta, \varphi, r) = \sin(r + \varphi)$. [In this three dimensional case we employ $\varepsilon$ edge length cubes in $(\theta, \varphi, r)$-space.] As for Fig. 8, we observe from Fig. 10, that the results are consistent with slow convergence to the predicted dimension values of 2 and 1 as the orbit length $T$ is increased.

B. Map on a High Dimensional Torus

In Section II.A we proved that $\mathcal{F}$ is topologically transitive. Here we show how this argument can be modified to higher dimensional maps that include $N > 1$ quasiperiodic driving variables $\theta^{(1)}, \theta^{(2)}, \cdots, \theta^{(N)}$. For exposition we assume $N = 2$, but the argument is virtually identical for all $N$.

In particular, we consider a map of the form,

\begin{equation}
\theta^{(1)}_{n+1} = [\theta^{(1)}_n + \omega^{(1)}] \text{ mod } 2\pi, \tag{10a}
\end{equation}

\begin{equation}
\theta^{(2)}_{n+1} = [\theta^{(2)}_n + \omega^{(2)}] \text{ mod } 2\pi, \tag{10b}
\end{equation}

\begin{equation}
\varphi_{n+1} = [q^{(1)}\theta^{(1)}_n + q^{(2)}\theta^{(2)}_n + \varphi_n + \eta \bar{P}(\theta^{(1)}_n, \theta^{(2)}_n, \varphi_n)] \text{ mod } 2\pi, \tag{10c}
\end{equation}

where $\omega^{(1)}$ and $\omega^{(2)}$ are incommensurate, $(q^{(1)}, q^{(2)})$ is a pair of integers different from $(0, 0)$, and $\bar{P}(\theta^{(1)}_n, \theta^{(2)}_n, \varphi)$ is continuous, differentiable, and $2\pi$ periodic in all of its arguments ($\theta^{(1)}, \theta^{(2)}$, and $\varphi$). We assume without loss of generality that $q^{(1)} \neq 0$.

Let $R_a = \{(\theta^{(1)}, \theta^{(2)}): \theta^{(1)}_0 < \theta^{(1)} < (\theta^{(1)}_0 + \delta_a)\} \text{ and } \theta^{(2)}_0 < \theta^{(2)} < (\theta^{(2)}_0 + \delta_a)\}$ and $R_b = \{(\theta^{(1)}, \theta^{(2)}): \theta^{(1)}_0 < \theta^{(1)} < (\theta^{(1)}_0 + \delta_b)\} \text{ and } \theta^{(2)}_0 < \theta^{(2)} < (\theta^{(2)}_0 + \delta_b)\}$ be two arbitrary squares in the $\theta^{(1)}$-$\theta^{(2)}$ torus, and let $R_a = \{(\theta^{(1)}, \theta^{(2)}, \varphi): (\theta^{(1)}, \theta^{(2)}) \in R_a \text{ and } \varphi = \varphi_a\}$ and $R_b = \{(\theta^{(1)}, \theta^{(2)}, \varphi): (\theta^{(1)}, \theta^{(2)}) \in R_b \text{ and } \varphi = \varphi_b\}$ be a pair of square segments, where $\varphi_a$ and $\varphi_b$ are arbitrary. As before, we will show that there is a finite trajectory that begins on $R_a$ and ends on $R_b$.

In this case, we proceed by iterating $R_a$ forward until the union of its iterates cover all points $(\theta^{(1)}, \pi)$ at least once (see Fig. 12). The number of iterates needed is finite. Then we select pieces of these iterates that single-cover a thin strip $D_a = \{(\theta^{(1)}, \theta^{(2)}): \pi - \varepsilon < \theta^{(2)} < \pi + \varepsilon\}$ with rectangles of width $\varepsilon_a$. From the corresponding pieces of the corresponding iterates of $S_a$, we form the graph $g_a = g_a(\theta^{(1)}, \theta^{(2)})$ of a piecewise continuous function $g_a$ defined on $D_a$. Similarly we form a graph $g_b = g_b(\theta^{(1)}, \theta^{(2)})$ on a strip $D_b$ from pieces of backward iterates of $R_b \times \{\varphi_b\}$. As before, we will show that some forward iterate of the graph of $g_a$ must intersect the graph of $g_b$.

Next, form the strip $G_a$ by taking the graph of $g_a$ and adding “connecting faces” at each of the $d_a$ values of $\theta^{(1)}$ where $g_a$ is discontinuous, so as to make $G_a$ a contiguous strip. The construction of $G_a$ is essentially as shown in Fig. 12(b), except that it now has some thickness in the $\theta^{(2)}$ direction (not shown). For each $n$, the $n$th iterate of $G_a$ is also a contiguous strip that consists of the graph of a function with $d_a$ discontinuities in the $\theta^{(1)}$ direction, together with $d_a$ connecting faces, over a strip in the $\theta^{(1)}$-$\theta^{(2)}$ torus of width $\varepsilon_a$ in the $\theta^{(2)}$ direction. Notice though that the strip moves a distance $\omega^{(2)}$ in the $\theta^{(2)}$ direction with each iteration. Define $g_b$ and $G_b$ similarly to $g_a$ and $G_a$, but in terms of the backward iterates of $S_b$, and let $d_b$ be the number of values of $\theta^{(1)}$ at which
$g_b$ is discontinuous.

As before, we can define the winding number of strips like $G_a$ and $G_b$, representing the net number of times the strip wraps in the $\theta$ direction as $\theta(1)$ increases from 0 to $2\pi$. The winding number can be computed for any fixed value of $\theta(2)$ and does not depend on that value. With each iteration of (1), the winding number of such a strip changes by $\tilde{g}(1) \neq 0$. Therefore for $n$ sufficiently large, the winding number of the $n$th iterate of $G_a$ differs from the winding number of $G_b$ by at least $d_a + d_b + 1$. Furthermore, by increasing $n$ if necessary, we can ensure that the domains of these two strips intersect; that is, they have a common value of $\theta(2)$. Then for that value of $\theta(2)$, it follows as before that the $n$th iterate of the graph of $g_a$ (without the $d_a$ connecting faces of $G_a$) and the graph of $g_b$ (without the $d_b$ connecting faces of $G_b$) must intersect as claimed.

Our numerical experiments also give a sense of the above proof. In order to obtain two-dimensional plots, we count points when the trajectory passes through a thin slab of width $\delta \ll 1$ containing the $\theta(1)$-$\varphi$ surface. (For our experiments, the width of the slab is $\delta = 0.01$.) Figures 3 show numerical approximations, thus, obtained, to the intersections of the attractors with the $\theta(2) = \pi$ surface [Fig. 3(a)] and the $\theta(1) = \pi$ surface [Fig. 3(b)]. Both figures look similar to the for two-dimensional case (Fig. 3). We also show in Fig. 4(a) a plot of $\log N(\varepsilon)$ versus $\log(1/\varepsilon)$, and in Fig. 4(b) a plot of $\log (1/p_i)$ versus $\log(1/\varepsilon)$. According to the above proof, the box-counting dimension should be three and the information dimension is two. However, due to the slowness of the convergence of slopes, the dimension values are not clearly evident, although, as in the two-dimensional case (Sec. II.A) the results are suggestive.

IV. CONCLUSION

In this paper we addressed the existence of robust strange nonchaotic attractors. In particular, we provided rigorous analysis for the two-dimensional map (3) in Sec. II.A and for the ($N + 1$)-dimensional maps of the form (4) in Sec. III.B. In addition, we have used a rational approximation technique (Sec. II.B) to investigate the dynamical origin of SNA’s, as well as to gain additional understanding on why $D_1 = 1$ and $D_0 = 2$. In Sec. III.A, we show that the stability to perturbations (robustness) continues to apply in systems [e.g., (4)] where there can be an attracting torus. We also carried out calculations to see how our rigorous dimension results are manifested numerically. Our results confirm the existence of SNA’s as a generic phenomenon of quasiperiodically forced systems.

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FIG. 1: Torus unwrapped in the $\theta$ direction ($\theta = 0$ and $\theta = 2\pi$ are identified with each other). The map \( \hat{\mathbf{4}} \) takes the curve $C$ to the curve $C'$.

FIG. 2: Lyapunov exponent $h_{\phi}$ versus $\eta^2$. For each $\eta$, the data plotted as open circles were computed from $10^7$ iterations of the map \( \hat{\mathbf{5}} \) with $\omega = \pi(\sqrt{5} - 1)$ and $P(\theta, \varphi) = \sin \varphi$.

FIG. 3: Trajectory of the map \( \hat{\mathbf{5}} \) with $\omega = \pi(\sqrt{5} - 1)$, $\eta = 0.3$, and $P(\theta, \varphi) = \sin \varphi$. In each case $\theta_0 = \varphi_0 = 0$ and $10^4$ points of the trajectory are computed before plotting; in (a) the next $10^4$ points are plotted, while (b) shows $10^5$ points.

FIG. 4: Dimension computations for \( \hat{\mathbf{5}} \) with $\eta = 0.3$, $\omega = \pi(\sqrt{5} - 1)$, and $P(\theta, \varphi) = \sin \varphi$. In (a) the dashed line has slope two, while in (b) it has slope one. In each graph, the curves from lowest to highest represent $T = 10^3, 10^4, \ldots, 10^{10}$; in (b) the final five curves are virtually identical.

FIG. 5: (a) The $n$th iterate of $S_a$ intersects $S_b$. The $n$th pre-iterate of this intersection point (denoted $p$) is a point on $S_a$ that goes to $S_b$ in $n$ iterates. (b) $S_a$, plus its first two iterates, $M(S_a)$ and $M^2(S_a)$, cover the entire $2\pi$ range of $\theta$. $M(S_a)$ and $M^2(S_a)$ are shown as thin lines. The curve $G_a$, which includes $S_a$, pieces of $M(S_a)$ and $M^2(S_a)$, and vertical segments connecting these pieces, is shown as a dark thick line.

FIG. 6: RA’s for $\eta = 0.3$. The levels are $k = 6$ in (a) and (b), $k = 8$ in (c) and (d), and $k = 11$ in (e) and (f). In the first column the RA in the basic interval of $\theta$ is given, while in the second column the RA in the whole range of $\theta$ is given. The quasiperiodic component is represented in gray dots and the main periodic component is denoted by the solid line.

FIG. 7: 6th RA for $\eta = 0.3$. The quasiperiodic component is shown in gray, and the stable and unstable periodic orbits in the gaps are denoted by solid and dashed lines, respectively. Main period-$F_6$ and minor period-3$F_6$ components are shown explicitly in (a) and (b), respectively.

FIG. 8: Phase-dependent saddle-node bifurcation lines for the main periodic components. The cases of the level $k = 6, 9, 12$ are shown in (a), and other cases with $k = 7, 8, 10$ are given in (b). (c) Plot of $\ln (1 - \mu_k)$ vs. $F_k$ for $\eta = 0.3$. Solid points denote the data for level $k = 6, \ldots, 12$, which are well fitted with a dashed straight line with slope $\alpha = 0.013$.

FIG. 9: Plot of $h_\varphi^{(k)}(\theta)$ vs. $\theta F_6$ for (a) $\eta = 0.1$ and (b) $\eta = 0.3$. (c) Plot of $<h_\varphi^{(k)}>$ vs. $\eta^2$ for the three levels $k = 6, 7, \text{and } 8$. The solid and dashed lines denote the Lyapunov exponents in the quasiperiodic limit that are obtained numerically and analytically, respectively.
FIG. 10: Attractors in two-dimensional surfaces. (a) $r$ versus $\theta$ at $\varphi = \pi$ surface and (b) $r$ versus $\varphi$ at $\theta = \pi$ with $\rho = 0.5$, $\lambda = 0.5$, and $\eta = 0.3$ ($h_\varphi = -0.024$ and $h_r = -1.370$).

FIG. 11: Dimension computations for (9) with $\eta = 0.3$, $\lambda = 0.5$, $\rho = 0.5$, $\omega = \pi(\sqrt{5} - 1)$, $P(\theta, \varphi) = \sin \varphi$, and $Q(\theta, \varphi, r) = \sin(r + \varphi)$. In (a) the dashed line has slope two, while in (b) it has slope one. In each graph, the curves from lowest to highest represent $T = 10^3, 10^4, \cdots, 10^9$; in (b) the final four curves are virtually identical.

FIG. 12: Construction of the domain $D_a$ (shaded region) of $g_a$.

FIG. 13: Trajectory of the map (10) with $\omega^{(1)} = \pi(\sqrt{5} - 1)$, $\omega^{(2)} = 2\pi(\sqrt{2} - 1)$, $\eta = 0.3$, $q^{(1)} = q^{(2)} = 1$, and $P(\theta^{(1)}, \theta^{(2)}, \varphi) = \sin(\theta^{(1)} + \varphi)$. In each case $\theta_0^{(1)} = \theta_0^{(2)} = \varphi_0 = 0$ and $10^4$ points of the trajectory are computed before plotting the next $10^5$ points in the slice of (a) $\pi - \delta/2 < \theta^{(2)} < \pi + \delta/2$ and (b) $\pi - \delta/2 < \theta^{(1)} < \pi + \delta/2$, where $\delta = 0.01$.

FIG. 14: Dimension computations for (10) with $\eta = 0.3$, $\omega^{(1)} = \pi(\sqrt{5} - 1)$, $\omega^{(2)} = 2\pi(\sqrt{2} - 1)$, and $P(\theta^{(1)}, \theta^{(2)}, \varphi) = \sin(\theta^{(1)} + \varphi)$. In (a) the dashed line has slope three, while in (b) it has slope two. In each graph, the curves from lowest to highest represent $T = 10^4, 10^5, \cdots, 10^9$. 
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