#### Study of Synchronization in Coupled Dynamical Systems

#### A THESIS

submitted for the award of Ph.D degree of MOHANLAL SUKHADIA UNIVERSITY

in the

Faculty of Science

by

Suman Acharyya



 $Under\ the\ Supervision\ of$ 

R. E. Amritkar

Professor

Theoretical Physics Division
Physical Research Laboratory
Ahmedabad, India

## DEPARTMENT OF PHYSICS MOHANLAL SUKHADIA UNIVERSITY UDAIPUR.

Year of Submission: 2012

# To My Family

#### **DECLARATION**

I Mr. Suman Acharyya, S/o Mr. Debiprasad Acharyya, resident of C-9, PRL residences, Navrangpura, Ahmedabad 380009, hereby declare that the work incorporated in the present thesis entitled, "Study of synchronization in coupled dynamical systems" is my own and original. This work (in part or in full) has not been submitted to any University for the award of a Degree or a Diploma.

Date:

(Suman Acharyya)

#### **CERTIFICATE**

I feel great pleasure in certifying that the thesis entitled, "Study of synchronization in coupled dynamical systems" embodies a record of the results of investigations carried out by Mr. Suman Acharyya under my guidance.

He has completed the following requirements as per Ph.D. regulations of the University.

- (a) Course work as per the university rules.
- (b) Residential requirements of the university.
- (c) Presented his work in the departmental committee.
- (d) Published minimum of two research papers in a referred research journal.

I am satisfied with the analysis of data, interpretation of results and conclusions drawn.

I recommend the submission of thesis.

Date:

R. E. Amritkar Professor (Thesis Supervisor)

Countersigned by

Head of the Department

#### Acknowledgements

This thesis is the outcome of my journey as a PhD student for past six years. There are many people who made this journey easier with their proper guidence, words of encouragement and generous help. And this is the place where I convey my thank and gratitude to all of them.

First of all I sincerely thank and express my gratitude to my thesis supervisor Prof. R. E. Amritkar for his excellent guidance and valuable suggestions during my doctoral studies. I have benefited immensely from his sound intuition and deep insight in the subject. I will always be indebted to him for what I have learned from him in these six years.

I thank Dr. Dilip Angom and Prof. V.K.B. Kota for periodically reviewing my thesis work and helping me with their critical and valuable suggestions. I thank Dr. M.S. Santhanam (now at IISER, Pune) for his valuable advices and suggestions on the subject. I thank Vimal and Resmi (IISER, Pune) for the useful discussions on the subject we have together. I thank Dr. Jitesh Bhatt for exploring the excitement of theoretical sciences to me and being my inspiration for joining Theoretical Physics Division. I thank Dr. H. Mishra, Prof. S. Rindani, Prof. S. Mohanty, Prof. A. Joshipura, Dr. Namit Mahajan, Dr. Navinder Singh, Dr. R. P. Singh, Prof. J. Banerjee for their help and the words of encouragements I have from them at various stages of my doctoral studies.

I thank all the staff members of PRL for their kind corporation at all stages. I specially acknowledge computer center staff, for providing excellent computational facilities and library staff for maintaining excellent on-line journal facilities.

I thank all my friends in PRL and outside for making my life delightful with their presence. I am blessed to have friends like Amzad, Anand, Arvind, Ashok, Jayati, Bhaswar, Tapas, Rabiul, Sandeep, Soumya, Vimal, Vineet, Sreekanth, Ketan, Patra, Pravin, Moumita, Khan, Sashi, Bhavik, Santosh, Akhilesh. I specially acknowledge the presence of my good old friends Tridib and Ipsita in my life. Even though staying miles away from me, they are the sources of energies and encouragements to me.

Lastly I express my sincere gratitude to the most important persons of my life, my parents, brother, my wife. Their constant love, support and encouragement help me to overcome the frustration and pain during my doctoral studies. Specially, Rupa for being with me at very crucial time of my life. I acknowledge the presence of two little persons in my life, Mainak and Babi. Their company always gives me the feelings of peace and euphoria.

#### Abstract

The work of this thesis can be divided into two parts. In the first part we study synchronization of coupled nonidentical dynamical systems and in the later part we analyze the desynchronization bifurcation of coupled dynamical systems.

When two or more identical systems are coupled then synchronization comes out as equality of the state variables of the coupled systems, which is known as complete (or identical) synchronization (CS). The conditions for stability of complete synchronization are well analyzed by the Master Stability Function (MSF). For coupled nonidentical systems it is not possible to get complete synchronization, instead one can find out a functional relationship between the state variables of the coupled systems which is known as generalized synchronization (GS). In this thesis we develop a theory to construct an approximate MSF for determining stability of GS for coupled nonidentical systems. Next, by using the stability criteria provided by the MSF we construct synchronized optimized network by rewiring the links of a given network. In the optimized network the nodes which have extreme values (maximum or minimum depending on the nature of MSF) of parameter mismatch are chosen as hubs and the pair of nodes having larger parameter mismatch are chosen to create links.

In the second part of this thesis we study desynchronization bifurcation of coupled dynamical systems. In some coupled dynamical systems one can find an interval of coupling strength where the synchronized state is stable. When the coupling strength is increased beyond this stable region, the synchronized state becomes unstable and the coupled systems undergo desynchronization bifurcation. We analyze this desynchronization bifurcation in coupled chaotic systems and we observe that this desynchronization bifurcation is pitchfork bifurcation of transverse manifold. We propose an integrable model which shows similar desynchronization bifurcation. In this context we propose Systems' Transverse Lyapunov Exponents (STLE) for determining the stability of individual systems in a network.

**Keywords:** Coupled Systems, Synchronization, Master Stability Function, Optimization, Desynchronization Bifurcation.

### Contents

A	Acknowledgements Abstract						
A							
Contents							
1	Intr	oduction	1				
	1.1	Motivation	1				
	1.2	Synchronization: A natural phenomena	3				
		1.2.1 Applications of synchronization	4				
		1.2.2 Definition of synchronization	4				
		1.2.3 Types of synchronization	4				
	1.3	Chaos	6				
	1.4	Measure of chaos	7				
		1.4.1 Lyapunov characteristics exponents	7				
		1.4.2 Numerical calculation of Lyapunov exponents	8				
	1.5	Shadowing theorem					
	1.6	Bifurcation theory					
	1.7	Complex networks	14				
	1.8	Lorenz Systems	20				
	1.9	Rössler systems	23				
	1.10	Objective and scope of the thesis	23				
	1.11	Outline of the thesis	26				
2	Synchronization of coupled identical systems						
	2.1	Introduction	27				

CONTENTS \_\_\_\_iv

	2.2	Model for coupled identical systems					
	2.3	Stability of synchronization: Master Stability Function (MSF)	29				
	2.4	Coupled chaotic systems	31				
	2.5	Summary	32				
3	Syn	ynchronization of coupled nonidentical systems					
	3.1	Introduction	34				
	3.2	Model for coupled nonidentical systems	35				
	3.3	Stability analysis of the generalized synchronization	36				
	3.4	Numerical Comparison	39				
		3.4.1 Rössler system	39				
		3.4.2 Lorenz system	41				
	3.5	MSF of Rössler systems	42				
		3.5.1 Mismatch in one parameter	43				
		3.5.2 Mismatch in two parameters	45				
	3.6	MSF of Lorenz system	47				
	3.7	Determining typical value $\tilde{r}$	48				
	3.8	Practical region of $\delta r$	51				
	3.9	Summary	54				
4	Con	Construction of synchronization optimized networks 5					
	4.1	Introduction	55				
	4.2	Monte-Carlo optimization	56				
	4.3	Optimization of undirected graph	56				
		4.3.1 The Optimization Method:	57				
		4.3.2 Mismatch in one parameter	57				
		4.3.3 Mismatch in two parameters	62				
	4.4	Optimization in directed networks	64				
		4.4.1 The optimization method	65				
	4.5	Summary	68				
5	Des	synchronization bifurcation of coupled dynamical systems	69				
	5.1	Introduction	69				

<u>CONTENTS</u> v

Li	List of Publications							
Bi	Bibliography							
6	Sun	nmary		87				
	5.5	Summ	nary	85				
	5.4	.4 Discu	ssion	84				
		5.3.3	Comparison with coupled Rössler systems	83				
		5.3.2	Cubic nonlinearity	80				
		5.3.1	Quadratic nonlinearity	78				
	5.3	Model	l system	77				
		5.2.3	Two coupled Rössler systems	74				
		5.2.2	System Transverse Lyapunov Exponents	72				
		5.2.1	Linear stability analysis of synchronized state	71				
	5.2	Desynchronization bifurcation						