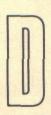
## PHYSICA



## **NONLINEAR PHENOMENA**

# Progress in Chaotic Dynamics

Essays in honor of Joseph Ford's 60th birthday

Editors:

Hermann Flaschka Boris Chirikov

Complete volume

To be followed by issue 32, No. 3

FDNPDT 33 (1-3) 1-324 (1988) NOR I H-HC

NORTH-HOLLAND AMSTERDAM

PHYSICA A, PHYSICA B, PHYSICA C and PHYSICA D are published by North-Holland Physics Publishing, Amsterd North-Holland Physics Publishing is a division of Elsevier Science Publishers B.V., Amsterdam.

### PHYSICA D

Coordinating editor:

H. FLASCHKA, Mathematics Department, Building 89, University of Arizona, Tucson, AZ 85721, USA

V.I. ARNOL'D, Department of Mathematics, University of Moscow, 117234 Moscow B-234, USSR

J.M. BALL, Department of Mathematics, Heriot-Watt University, Edinburgh, EH14 4AS, Scotland

F.H. BUSSE, Physikalisches Institut, Universität Bayreuth, Postfach 101251, D-8580 Bayreuth, Fed. Rep. Germany

B.V. CHIRIKOV, Institute of Nuclear Physics, 630090 Novosibirsk, USSR

Y. CHOQUET-BRUHAT, Université de Paris VI, Institute de Méchanique, Tour 66, 4 Place Jussieu, 75230 Paris Cedex

A. DRAGT, Department of Physics, University of Maryland, College Park, MD 20742, USA

U. FRISCH, Observatoire, Université de Nice, F-06003 Nice Cedex, France

J. GUCKENHEIMER, Department of Mathematics, Cornell University, Ithaca, NY 14853, USA

R.H.G. HELLEMAN, Physics Department, University of Houston, 4800 Calhoun, Houston, TX 77004, USA

A.V. HOLDEN, Department of Physiology, The University, Leeds LS2 9NQ, UK

R.S. MacKAY, Mathematics Institute, University of Warwick, Coventry CV4 7AL, England

J.E. MARSDEN, Department of Mathematics, University of California, Berkeley, CA 94720, USA

M. MIMURA, Department of Mathematics, Faculty of Science, Hiroshima University, Hiroshima 730, Japan

A.C. NEWELL, Mathematics Department, Building 89, University of Arizona, Tucson, AZ 85721, USA

Y. POMEAU, Doh-G/PSRM, Cen. Saclay, B.P. No. 2, 91190 Gif-sur-Yvette, France

R. TEMAM, Université de Paris-Sud, Laboratoire d'Analyse Numérique, Bâtiment 425, 91405 Orsay Cédex, France

R.M. WESTERVELT, Division of Applied Sciences, Harvard University, Cambridge, MA 02138, USA

A.T. WINFREE, Ecology and Evolutionary Biology, 326 Bioscience West, University of Arizona, Tucson, AZ 85721, USA

V.E. ZAKHAROV, USSR Academy of Science, L.D. Landau Institute for Theoretical Physics, 117940, GSP-1, Mosco Kosygina, 2, USSR

34

nev

### Technical editor:

P. TEL, North-Holland Physics Publishing, P.O. Box 103, 1000 AC Amsterdam, The Netherlands, Telefax (020) 5862 580

SUBSCRIPTION DATA. All prices are inclusive of postage and handling. The Dutch Guilder price is definitive, the equivalent is for guidance only.

PHYSICA A: The subscription price per volume is Dfl. 326.00 (\$159.00). For 1988 7 volumes have been announced at a total Dfl. 2282.00 (\$1113.00). PHYSICA A is published monthly.

PHYSICA B + C: The subscription price per volume is Dfl. 326.00 (\$159.00). For 1988 6 volumes have been announced

price of Dfl. 1956.00 (\$954.00). PHYSICA B + C is published monthly.

As of March 1st, 1988 PHYSICA B + C has been split into sections B and C. Two of the six volumes, 150 B + C and 151 B have appeared as announced, the remainder, 152B through 155B will appear as the first volumes of the separated B section, PHN A B Condensed Matter Physics. Publication of papers on Atomic, Molecular and Plasma Physics and Optics in PHYSICA discontinued. Instead, this section will bring out five volumes devoted to Superconductivity. The separated C section is additional to the joint PHYSICA B+C programme but will be delivered in 1988 free of charge to paying subscribers of PHYSICA B+

PHYSICA C: Separate subscriptions to PHYSICA C are also available. Volumes 152C-156C will appear as the first volumes of the separated C section on superconductivity. The subscription price per volume is Dfl. 326.00 (\$159.00). The special total subscription price is Dfl. 652.00 (\$318.00). PHYSICA C is published monthly.

PHYSICA D: The subscription price per volume is Dfl. 326.00 (\$159.00). For 1988 6 volumes have been announced at a total price of Dfl. 1956.00 (\$954.00). PHYSICA D is published monthly.

PHYSICA A, PHYSICA B + C and PHYSICA D: The total price of a combined subscription (24 volumes in all) is Dfl 44.00 (\$2558.00).

Subscriptions should be sent to the publishers, Elsevier Science Publishers B.V., Journals Department, P.O. Box 211, 1000 AE Amsterdam, The Netherlands, or to any subscription agent.

Journals are sent by surface delivery to all countries, except the following countries where SAL air delivery (Surface Airlifted Mail) is ensured: USA, Canada, Japan, Australia, New Zealand. The People's Republic of China, Israel, India, Brazil, Malaysia, Singapore, South Korea, Taiwan, Pakistan, Hong Kong. South Africa. Air mail rates for other countries are available upon request.

Claims for missing issues should be made within three months of their publication. The publishers expect to supply missing issues free only if losses have been sustained in transit and when stocks permit.

Elsevier Science Publishers B.V. All rights reserved. No part of this publication may be reproduced, stored in a retrieval system or transmitted in any form or by any mean-electronic, mechanical, photocopying, recording or otherwise, without the prior permission of the publisher, Elsevier Science Publishers B.V. (North-Holland Physics Publishing Division). Pv Box 103, 1000 AC Amsterdam, The Netherlands,

Special regulations for authors. Upon acceptance of an article by the journal, the author(s) will be asked to transfer copyright of the article to the publisher. This transfer will ensure the widest possible dissemination of information.

Submission to this journal of a paper entails the author's irrevocable and exclusive authorization of the publisher to collect any sums or consideration for copying or reproduction payable by third parties (as mentioned in article 17 paragraph 2 of the Dutch Copyright Act of 1912 and in the Royal Decree of June 20, 1974 (S. 351) pursuant to article 16b of the Dutch Copyright Act of 1912) and/or to act in or out of Court in connection therewith.

Special regulations for readers in the U.S.A. This journal has been registered with the Copyright Clearance Center, Inc. Consent is given for copying of articles for personal or integral use, or for the personal use of specific clients. This consent is given on the condition that the copier pays through the Center the per-copy fee stated in the code on the first page of each article for copying beyond that permitted by Sections 107 or 108 of the U.S. Copyright Law. The appropriate fee should be forwarded with a copy of the first page of the article to the Copyright Clearance Center, Inc., 27 Congress Street, Salem, MA 01970, U.S.A. If no code appears in an article, the author has not given broad consent to copy and permission to copy must be obtained directly from the author. All articles published prior to 1981 may be copied for a per-copy fee of US \$2.25, also payable through the Center. (N.B. For review journals this fee is \$0.25 per copy per page.) This consent does not extend to other kinds of copying, such as for general distribution, resale, advertising and promoting purposes, or for creating new collective works. Special written permission must be obtained from the publisher for such copying.

No responsibility is assumed by the Publisher for any injury and/or damage to persons or property as a matter of products liability, negligence or otherwise

methods, products, instructions or ideas contained in the material herein

### PHYSICA D

# PHYSICA DININEAR PHENOMENA

Coordinating Editor:

H. FLASCHKA

### Editors:

V.I. ARNOL'D

J.M. BALL

F.H. BUSSE

B.V. CHIRIKOV

Y. CHOQUET-BRUHAT

A. DRAGT

U. FRISCH

J. GUCKENHEIMER

R.H.G. HELLEMAN

A.V. HOLDEN

R.S. MacKAY

J.E. MARSDEN

M. MIMURA

A.C. NEWELL

Y. POMEAU

R. TEMAM

R.M. WESTERVELT

A.T. WINFREE

V.E. ZAKHAROV

NORTH-HOLLAND AMSTERDAM

### © ELSEVIER SCIENCE PUBLISHERS B.V. (NORTH-HOLLAND PHYSICS PUBLISHING DIVISION) 1988

All rights reserved. No part of this publication may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise without the prior written permission of the publisher, Elsevier Science Publishers B.V. (North-Holland Physics Publishing Division), P.O. Box 103, 1000 AC Amsterdam, The Netherlands.

Special regulations for authors - Upon acceptance of an article by the journal, the author(s) will be asked to transfer copyright of the article to the publisher. This transfer will ensure the widest possible dissemination of information.

Submission to this journal of a paper entails the author's irrevocable and exclusive authorization of the publisher to collect any sums or consideration for copying or reproduction payable by third parties (as mentioned in article 17 paragraph 2 of the Dutch Copyright Act of 1912 and in the Royal Decree of June 20, 1974 (S. 351) pursuant to article 16b of the Dutch Copyright Act of 1912) and/or to act in or out of Court in connection therewith.

Special regulations for readers in the U.S.A. – This journal has been registered with the Copyright Clearance Center, Inc. Consent is given for copying of articles for personal or integral use, or for the personal use of specific clients. This consent is given on the condition that the copier pays through the Center the per-copy fee stated in the code on the first page of each article for copying beyond that permitted by Sections 107 or 108 of the U.S. Copyright Law. The appropriate fee should be forwarded with a copy of the first page of the article to the Copyright Clearance Center. Inc., 27 Congress Street, Salem, MA 01970, U.S.A. If no code appears in an article, the author has not given broad consent to copy and permission to copy must be obtained directly from the author. All articles published prior to 1981 may be copied for a per-copy fee of US \$2.25, also payable through the Center. (N.B. For review journals this fee is \$0.25 per copy per page.) This consent does not extend to other kinds of copying, such as for general distribution, resale, advertising and promoting purposes, or for creating new collective works. Special written permission must be obtained from the publisher for such copying.

No responsibility is assumed by the Publisher for any injury and/or damage to persons or property as a matter of products liability, negligence or otherwise, or from any use or operation of any methods, products, instructions or ideas contained in the material herein.

Published monthly

Printed in The Netherlands

## Progress in Chaotic Dynamics

Essays in honor of Joseph Ford's 60th birthday

### Editors:

### Hermann Flaschka

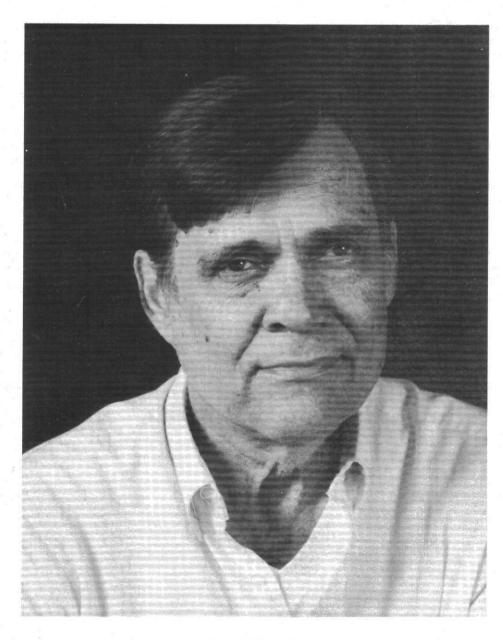
Mathematics Department University of Arizona Tucson, AZ 85721, USA

### **Boris Chirikov**

Institute of Nuclear Physics 630090 Novosibirsk, USSR



NORTH-HOLLAND AMSTERDAM



Professor Joseph Ford

### **PREFACE**

It is a great pleasure for us to dedicate this special issue of Physica D to Joseph Ford on the occasion of his sixtieth birthday. It seems particularly appropriate to use the pages of this journal, which Joe helped found eight years ago, to express our appreciation for his work.

This is not merely a recognition of Joe's contributions to the field of nonlinear dynamics. It is a tribute to a colleague whose scientific life has been dedicated to forming, developing, and guiding our scientific community. It is also a present to a friend whose generosity and kindness we have admired, and whose sense of humor we have, so many times, enjoyed.

Joe Ford came to the new field of chaotic dynamics after having been diverted from 'conventional' statistical mechanics by the famous Fermi-Pasta-Ulam problem. As early as 1963, he discovered a novel phenomenon, a transition from ordered motion to stochasticity. In those pioneering days, Joe sensed, more than anyone else, the profundity and significance of the new dynamics. As related ideas emerged from diverse fields, he served as catalyst and focal point for the new developments.

A prolific period followed. We just recall his empirical criterion for chaos, based on local instability of motion, his computer proof of the integrability of the Toda lattice, which stimulated intensive investigations of integrable equations, and his study of chaos in systems that can be arbitrarily close to linear oscillators.

As the literature of dynamics began to grow, Joe conceived the Nonlinear Science Abstracts. He collected, organized, typed, copied, and distributed volumes of abstracts of dynamics papers, and thereby made new theory and new applications available to an interdisciplinary audience. We thank Joe for all the days spent at the typewriter, and for all the weekends with the photocopy machine.

As new researchers rushed into nonlinear dynamics, Joe retreated into lonelier domains, to explore deeper consequences of deterministic chaos. He realized that the concept of chaos transcends the domains of mappings and differential equations, and drew attention to the notion of algorithmic complexity as a means of defining and assessing the limits of our ability to deal with chaotic systems.

With this tool, he began daring investigations in a field which would come to be called Quantum Chaos. He perceived that such chaos does not exist at all, and unlike others who wished to explore the Quantum maze, he challenged quantum mechanics itself.

A very good start for the first half-century or so, Joe. Forward and good luck!

Giulio Casati Boris Chirikov Hermann Flaschka Franco Vivaldi

who are responsible for this Foreword and all the people who filled the rest of this volume.

### CONTENTS

Preface	vi
Contents	vii
The onset and spatial development of turbulence in flow systems I.S. Aranson, A.V. Gaponov-Grekhov and M.I. Rabinovich	1
Remarks on quasicrystallic symmetries V.I. Arnol'd	21
Random renormalization in the semiclassical long-time limit of a precessing spin M.V. Berry	26
Normal form solutions of dynamical systems in the basin of attraction of their fixed points T. Bountis, G. Tsarouhas and R. Herman	34
Quantum suppression of chaotic diffusion: theory and experiment G.P. Brivio, G. Casati, L. Perotti and I. Guarneri	51
Many-dimensional nowhere dispersing billiards with chaotic behavior L.A. Bunimovich	58
Stochastic webs A.A. Chernikov, R.Z. Sagdeev and G.M. Zaslavsky	65
Quantum chaos: localization vs. ergodicity B.V. Chirikov, F.M. Izrailev and D.L. Shepelyansky	77
Irregular scattering B. Eckhardt	89
The steady states of the Kuramoto-Sivashinsky equation J.M. Greene and JS. Kim	99
Quantum levels of area-preserving maps R.H.G. Helleman	121
Chaotic scattering modelled by an inclined billiard M. Hénon	132
Onset of stochasticity for some one-dimensional systems M.V. Jakobson	157
Convergence of stochastic cellular automaton to Burgers' equation: fluctuations and stability J.L. Lebowitz, E. Orlandi and E. Presutti	165
Integrating the nonintegrable: analytic structure of the Lorenz system revisited G. Levine and M. Tabor	189
Diffusion in two-dimensional mappings A.J. Lichtenberg and M.A. Lieberman	211

0	~ **	ton	40

Exact results for an approximate renomalisation scheme and some predictions for the breakup of invariant tori  R.S. MacKay	240
Lin-Lees equations for boundary layers in domains with curvilinear boundary	2.0
V.P. Maslov and G.A. Omel'yanov	266
Turbulent transport and the random occurrence of coherent events	
A.C. Newell, D.A. Rand and D. Russell	281
Critical dynamics and trees	
I. Percival and F. Vivaldi	304
The absence of the Poisson distribution for spacings between quasi-energies in the quantum	
kicked-rotator model	
Ya.G. Sinai	314
Coupled nonlinear waves	
M. Toda	317

323

List of contributors