

# Contents

<i>Preface</i>	v
1. Introduction	1
1.1 What is Phase-Locked Loop? . . . . .	1
1.2 PLL and differential or recurrence equations . . . . .	2
1.3 Averaging method . . . . .	5
1.4 Organization of the book . . . . .	7
2. The first order continuous-time Phase-Locked Loops	9
2.1 Equations of the system . . . . .	9
2.2 The averaged equation . . . . .	12
2.2.1 Basic properties of solutions . . . . .	12
2.2.2 Application to Adler's equation . . . . .	15
2.3 Solutions of the basic frequency . . . . .	18
2.3.1 The Poincaré mapping . . . . .	18
2.3.2 Periodic solutions . . . . .	20
2.3.3 Asymptotic formulae for periodic solutions . . . . .	21
2.3.4 Conclusions for the PLL equation . . . . .	23
2.4 Differential equation on the torus . . . . .	24
2.4.1 Trajectories on the torus . . . . .	24
2.4.2 Periodic points . . . . .	26
2.4.3 Rotation number . . . . .	27
2.4.4 Rotation number as the function of a parameter . . . . .	28
2.5 Fractional synchronization . . . . .	30
2.5.1 Devil's staircase . . . . .	30
2.5.2 Constructing of a devil's staircase . . . . .	31

2.5.3	T-property . . . . .	34
2.5.4	A fundamental Theorem . . . . .	36
2.5.5	Consequences for forced oscillators . . . . .	38
2.5.6	Numerical and analytical approach . . . . .	39
2.6	The system with rectangular waveform signals . . . . .	43
2.6.1	The Poincaré mapping . . . . .	43
2.6.2	The Arnold's tongues . . . . .	46
2.6.3	Numerical results and consequences of a symmetry . . . . .	48
2.7	The mapping $f(p) = p + 2\pi\mu + a \sin p$ . . . . .	50
2.7.1	Small input signal . . . . .	50
2.7.2	Properties of the rotation number . . . . .	51
2.7.3	The number of periodic orbits . . . . .	53
3.	The second order continuous-time Phase-Locked Loops . . . . .	55
3.1	The system with a low-pass filter . . . . .	55
3.2	Phase-plane portrait of the averaged system . . . . .	57
3.2.1	The phase-plane trajectories . . . . .	57
3.2.2	The case $ \Delta  > 1$ . Phase-modulated output signals. . . . .	59
3.2.3	The case $ \Delta  < 1$ . Hold-in region. . . . .	61
3.2.4	Boundary of pull-in region: $S_2 \equiv S_3$ . . . . .	65
3.2.5	The case $ \Delta  = 1$ . Boundary of hold-in region . . . . .	66
3.2.6	The filter with high cut-off frequency . . . . .	67
3.2.7	The filter with low cut-off frequency . . . . .	68
3.3	Perturbation of the phase difference $\varphi(\omega t)$ . . . . .	70
3.3.1	A basic theorem . . . . .	71
3.3.2	An approximate formula for periodic solutions . . . . .	72
3.3.3	Numerical experiments . . . . .	73
3.4	Stable integral manifold . . . . .	75
3.4.1	The basic notions and motivations . . . . .	75
3.4.2	An equation of the second order . . . . .	77
3.4.3	Proof of Theorem 3.3 . . . . .	78
3.4.4	Uniqueness of the manifold . . . . .	83
3.5	The PLL system reducible to the first order one . . . . .	85
3.5.1	Small values of parameter $a = A\Omega T$ . . . . .	85
3.5.2	A neighborhood of the trajectory $x = M(\varphi)$ . . . . .	87
3.6	Homoclinic structures . . . . .	89
3.6.1	The Poincaré mapping . . . . .	89
3.6.2	Invariant lines of hyperbolic fixed points . . . . .	91
3.6.3	Heteroclinic and homoclinic trajectories . . . . .	93

3.6.4	Melnikov's theorem . . . . .	96
3.7	Boundaries of attractive domains . . . . .	100
3.7.1	Small values of the parameters: $\Delta, a^{-1/2}, \varepsilon_0$ . . . . .	101
3.7.2	Large values of $a$ . . . . .	103
3.7.3	A neighborhood of the line $ \Delta  = H(a)$ . . . . .	105
3.7.4	Numerical experiments . . . . .	106
3.8	The Smale horseshoe. Transient chaos . . . . .	109
3.8.1	Invariant set of the Smale horseshoe . . . . .	110
3.8.2	Homeomorphism . . . . .	113
3.8.3	Comments . . . . .	115
3.9	Higher order systems reducible to the second order ones . . . . .	117
3.9.1	The system with a filter of the higher order . . . . .	117
3.9.2	Two-dimensional integral manifold . . . . .	119
3.9.3	Proof of Theorem 3.10 . . . . .	121
3.9.4	The local linearization . . . . .	123
4.	One-dimensional discrete-time Phase-Locked Loop . . . . .	127
4.1	Recurrence equations of the system . . . . .	127
4.2	Periodic output signals . . . . .	129
4.2.1	Type of a periodic point . . . . .	129
4.2.2	Basic properties of periodic points . . . . .	131
4.2.3	Li and Yorke Theorem . . . . .	133
4.3	Rotation interval and frequency locking regions . . . . .	137
4.3.1	Definition and properties . . . . .	137
4.3.2	Selected frequency locking regions . . . . .	140
4.3.3	Application to the map (4.7) . . . . .	144
4.4	Stable orbits, hold-in regions . . . . .	145
4.4.1	Stability of periodic points . . . . .	145
4.4.2	Stable periodic points of the type $n/1$ and $n/2$ . . . . .	146
4.4.3	Attractive set of a fixed point . . . . .	150
4.4.4	Attractive set of a stable periodic orbit . . . . .	154
4.5	The number of stable orbits . . . . .	155
4.5.1	Schwarzian derivative . . . . .	156
4.5.2	Application to the map $T(\tau) = \tau + 2\pi\mu + a \sin \tau$ . . . . .	158
4.6	Bifurcations of periodic orbits . . . . .	161
4.6.1	Saddle-node bifurcation . . . . .	161
4.6.2	Period doubling bifurcation . . . . .	163
4.6.3	The Feigenbaum cascade . . . . .	165
4.6.4	Invariant measures . . . . .	168

4.6.5	The Liapunov exponent . . . . .	171
4.6.6	Skeleton of superstable orbits . . . . .	173
4.6.7	The Feigenbaum cascade (continuation) . . . . .	177
4.7	Bifurcation of the rotation interval . . . . .	180
4.7.1	A simplified mapping . . . . .	182
4.7.2	Superstable periodic orbits of the type $1/k$ . . . . .	184
4.7.3	Family of quadratic polynomials . . . . .	185
4.7.4	Dynamics restricted to the set $I_0$ . . . . .	187
4.7.5	Asymptotic properties for $\varepsilon \rightarrow 0$ . . . . .	189
5.	Two-dimensional discrete-time Phase-Locked Loop . . . . .	191
5.1	Description of the DPLL system by a two-dimensional map . . . . .	191
5.2	Stable periodic orbits . . . . .	195
5.2.1	Periodic points of the type $n/1$ . . . . .	196
5.2.2	Stability of fixed points . . . . .	197
5.2.3	Hold-in regions . . . . .	200
5.2.4	Small values of $\lambda$ . . . . .	201
5.3	Reduction to a one-dimensional system . . . . .	202
5.3.1	Existence of an invariant manifold . . . . .	203
5.3.2	Decay of the invariant manifold . . . . .	206
5.4	Strange attractors and chaotic steady-states . . . . .	209
5.4.1	Maximal invariant set . . . . .	209
5.4.2	Attractors . . . . .	210
5.4.3	Attractive domains . . . . .	216
	<i>Bibliography</i> . . . . .	221
	<i>Index</i> . . . . .	225