

Preface

The study of chaos, fractals, cellular automata, neural networks, genetic algorithms and fuzzy logic is one of the most fascinating subjects in science. Most of these fields are interrelated. Chaotic attractors are used in neural networks. Genetic algorithms can be used to train neural networks. Fractals are used in data compression. Neural networks and fuzzy logic are often combined when the input values of the system are not crisp.

In this book we give all the basic concepts in these fields together with the definitions, theorems and algorithms. The algorithms are implemented using C++, Java and SymbolicC++. The level of presentation is such that one can study the subject early on in science. There is a balance between practical computation and the underlying mathematical theory.

In chapter 1 we consider one and two-dimensional nonlinear maps. All the relevant quantities to characterize chaotic systems are introduced. Algorithms are given for all the quantities which are used to describe chaos such as invariant density, Liapunov exponent, correlation integral, autocorrelation function, capacity, phase portrait, Poincaré section, Fourier transform, calculations of exact trajectories, fixed points and their stability, etc.. Chaotic repellers and encoding using one-dimensional chaotic maps are also investigated. Newton's method in one and two dimensions is derived. Periodic orbits and topological degree are introduced.

Quite often a dynamical system cannot be modelled by difference equations or differential equations, but an experiment provides a time series. In chapter 2 we consider quantities for the study of chaotic time-series. We also include the Hurst exponent which plays an important role in the study of financial markets. The related Higuchi algorithm is also provided.

In chapter 3 we describe the classification of fixed points in the plane. Furthermore the most important two-dimensional dynamical systems are studied, such as the pendulum, limit cycle systems and a Lotka-Volterra model. Homoclinic orbits are also introduced.

Chapter 4 reviews integrable and chaotic Hamilton systems. Among other concepts we introduce the Lax representation for integrable Hamilton systems, the Poincaré section and the Floquet theory.

In chapter 5 nonlinear dissipative systems are studied. The most famous dissipative system with chaotic behaviour, the Lorenz model, is introduced. We also discuss Hopf bifurcation and hyperchaotic systems.

Nonlinear driven systems play a central role in engineering, in particular in electronics. In most cases the driving force is periodic. Chapter 6 is devoted to these systems. As examples we consider among others the driven pendulum and the driven van der Pol equation. The concept of torsion number is also discussed.

Controlling of chaotic systems is very important in applications in engineering. In chapter 7 we discuss the different concepts of controlling chaos. The Ott-Grebogi-Yorke method for controlling chaotic systems is studied in detail.

Synchronization of chaotic systems is described in chapter 8 and a number of applications are given, such as the coupled Rikitake dynamos.

Fractals have become of increasing interest, not only in art, but also in many different areas of science such as compression algorithms. In chapter 9 we introduce iterated function systems, the Mandelbrot set, the Julia set and the Weierstrass function. The famous Cantor set is considered as an example as well as the Koch curve, fern and the Sierpinski gasket. We also derive the construction of fractals using the Kronecker product of matrices. Grey level maps are also described.

Cellular automata are discrete dynamical systems. We describe in chapter 10 one and two-dimensional cellular automata. The famous game of life with a C++ implementation and the button game with a Java implementation are also considered. The Sznajd model is studied as an application.

Chapter 11 is about integration of differential equations. We describe the Euler method, the Runge-Kutta method, the Lie series technique, symplectic integration, Verlet method, etc.. Furthermore we discuss ghost solutions, invisible chaos and integration in the complex domain.

Chapter 12 is devoted to neural networks. We introduce the Hopfield algorithm, the Kohonen self-organizing map, the back propagation algorithm and radial basis function networks. One of the applications is the traveling salesman problem. Neural oscillator models are also introduced.

Genetic algorithms are used to solve optimization problems. Chapter 13 is devoted to this technique. We discuss optimization problems with and without constraints. A detailed discussion of bitwise operations is given. We also study simulated annealing.

Gene expression programming is a new genetic algorithm that uses encoded individuals. Gene expression programming individuals are encoded in linear chromosomes which are expressed or translated into expression trees. The linear chromosome is the genetic material that is passed on with modifications to the next generation.

Chapter 14 gives an introduction to this technique together with a C++ program. As an alternative to gene expression programming we also describe multi-expression programming together with a C++ program.

In chapter 15 we consider the Lagrange multiplier method for optimization problems and also describe an alternative method using differential forms. For problems with inequality constraints the Karush-Kuhn-Tucker condition is provided and the support vector machine is studied. The Kernel-Adatron algorithm, a fast and simple learning procedure for support vector machines, is also implemented. As an application the kernel Fisher discriminant is studied.

Wavelet theory is a form of mathematical transformation, similar to the Fourier transform in that it takes a signal in time domain, and represents it in frequency domain. Wavelet functions are distinguished from other transformations in that they not only dissect signals into their component frequencies, they also vary the scale at which the component frequencies are analyzed. Chapter 16 provides an introduction. Filtering is given as an example application. As examples the Haar wavelet and Daubechies wavelet are studied. Two-dimensional wavelets are also considered.

Discrete Hidden Markov Models are introduced in chapter 17. The forward-backward algorithm, Viterbi algorithm, and Baum-Welch algorithm are described. The application concentrates on speech recognition.

Since its inception 40 years ago the theory of fuzzy sets has advanced in a variety of ways and in many disciplines, not only in science. Chapter 18 is devoted to fuzzy logic. Fuzzy numbers and arithmetic are also considered. Furthermore decision making problems and controlling problems using fuzzy logic are also described. Fuzzy clustering is also included as well as a definition for the fuzzy XOR.

In each chapter we give C++, Java and SymbolicC++ implementations of the algorithms.

Without doubt, this book can be extended. If you have comments or suggestions, I would be pleased to have them. The author can be contacted via e-mail:

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The International School for Scientific Computing (ISSC) provides certificate courses for these subjects. Please contact the author if you want to do any of these courses.