LABORATORY INSTRUCTION-RECORD PAGES

Laboratory Experiments With The

# X-next

# The Logistic Model and

# **Bifurcation Diagrams**

Using the Model of British Biologist Robert May, and M.J. Feigenbaum Programmed by Will Frangos

> ENVT 200 - Environmental Systems Theory James Madison University Lynn S. Fichter, Steven J. Baedke, and Will Frangos Fall, 2014 Version

#### Purpose

We have explored the  $X_{next}$  (logistic) system, but the  $X_{next}$  program you used only allows us to examine one r value at a time, through some number of iterations or generations. And we know from the last experiment that if you want to compare different behaviors at different r values it is cumbersome. You have to line up and compare a lot of time series diagrams. And as the r gets up to 3.5 and above the behavior becomes very complicated making comparisons difficult. There is an easier way to compare changes in behavior from r = 1.0 to r = 4.0 all at once. This is called a *bifurcation diagram* which we need to calculate next.

#### Notes and Comments

- © When it comes time to do the formal experiments *follow the instructions* below. Do what they tell you to do in exactly the way they tell you to do it and no problems will arise.
- © You may consult with your instructor about questions that come up in your experiments.
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### **Opening the Bifurcation and Grapher Programs**

These experiments require two programs, **Xnextbif.exe** to calculate the data, and a graphing program to plot the data (we use **Grapher**, but other graphing programs work). **Xnextbif.exe** has an icon under the Alife folder. The **Grapher** shortcut moves; we will have to tell you where to find it. Once you know how to run the programs they are easy, but getting started may be a hassle. We will lead you through the first experiment to reduce the hassles. Below, however, are two boxes, one for the procedures with **Xnextbif.exe** and the other for **Grapher**.

- □ Xnextbif.exe is available in the Geology Department computer lab. On the desktop click Alifeprog, then go to folder Xnextbif. Do a copy this folder; we want to past it someplace else.
- Grapher is a commercial program, and unless you purchase a copy, is available only in Geology computer lab.

Both the Instructions for the experiments and the spaces for recording your experimental results are contained here.

# Creating the Data File With the X-next Bifurcation Program



# Plotting the Data in A Graphing Program

Creating and Printing a Bi	furcation Diagram with Grapher
<b>Grapher</b> is a commerical Windows based program can use any program that allows you to build diag	m, and is available on all the computers in the lab, but you grams from raw data, such as Excel or Quattro Pro.
<ul> <li>As with most programs that have a lot of power and options Grapher is complex to use, but once you know what you want to do, the protocol is not that complex.</li> <li>Find the Grapher icon in the AlifeProg</li> </ul>	Graph 1 - Line/Symbol Plot 1       Image: Clipping Fits Error Bars Plot Labels Line-Fill         Line Plot Clipping Fits Error Bars Plot Labels Line-Fill         Worksheet->       C:\CCALProg\Bifurcation\Files\10-41.dat         Change X Axis->       X Axis 1         Change Y Axis->       Y Axis 1
folder on the desktop and double click it to open the program. It should open with a new page. Go to VIEW:PAGE to enlarge and center it if it is not already.	Plot       Line/Symbol Plot 1       New       Delete       Worksheet Columns       X:       Column A:
Load the data file: go to GRAPH: NEW GRAPH: LINE/SYMBOL and under "Look in" find your data file and double click it. Grapher will load the data and open the window to the right.	Y: Column B: i 124821 data points Step: 1 Symbol Frequency:
The GRAPH 1 - LINE/SYMBOL PLOT 1 window:	
<ul> <li>Go to LINE-FILL: LINE PROPERTIES and set the Style to INVISIBLE (first choice below the first line).</li> </ul>	OK Cancel
<ul> <li>Back to LINE-PLOT: go to SYMBOL (lower size to .01 inch. Also set frequence</li> </ul>	er right), click on cross hair, select the black dot and set the y to 1.

- Click OK and Grapher graphs your data into a bifurcation diagram.
- If you want to change anything about the graph, select it by clicking on it and then right click to PROPERTIES.
- **LABEL YOUR GRAPH.** In the left side tool bar click on the letter A, then click it over the page and a text window opens. Type the following:
  - 1. Your name
  - 2. Increments =
  - 3. Initial X =
  - 4. X's per run =
  - 5. X's to plot =
- Click OK and that text shows up on the diagram. You may move it anywhere you want.
- OR ALTERNATIVELY Use WINDOWS EXPLORER to find the data file in its directory. Double click the file and it will open in NotePad. COPY the experimental parameters at the top and paste them into Gapher.

### **Printing your File in 2 Steps**

From Grapher first print your graph as a pdf file to your folder. Then print the pdf file to the lab printer
 it goes much faster but may still take a couple of minutes.

# Experiment One - Bifurcation Diagrams The Basic Bifurcation Diagram

- 1. Run One Complete Bifurcation Diagram (in lab we will talk you through this first example).
- Solution Open XnextBif and fill in the following parameters
  - Enter Rmin Rmax 1.0 4.0
  - Enter Increment of r .001
  - Enter Initial X value .2
  - Enter # of X's per run 2000
  - Enter # of X's to run (last N of run): **25**
  - Name and path of Output File: We talk your through this, but if you have copied the X-next bif program into your folder you only need give the run a simple name, like expl.dat<sup>1</sup>
  - Output to Screen No
  - Strike return key to run the program.
- Load data file into Grapher following the instructions above.

PRINT file as a pdf to your folder, then print the pdf to the printer.

#### **1.** EXPERIMENTAL RECORD ONE - COMPLETE BIFURCATION DIAGRAM

Explain in writing exactly what this diagram represents (in terms your younger sibling would understand; if you don't have a younger sibling, borrow one)

Label the 1<sup>st</sup>, 2<sup>nd</sup>, and 3<sup>rd</sup> bifurcations on the diagram. Can you discriminate any higher bifurcations?

Do bifurcations come *faster* or *slower* with increasing r? *Can you figure out a rate at which the rate of bifurcations change*?

<sup>&</sup>lt;sup>1</sup> The X-nextbif program is designed to put the file in the same folder the program is in. If you plan to put the data files in another folder you must specify the entire path, like S:\ENVT-DataFiles\your folder name\file name.dat .

Remember the Three Phases of Science? Bracket and label on the bifurcation diagram the zone you think represents **Simple systems** (that which settles down to equilibrium).

Bracket and label on the bifurcation diagram the zone you think represents Phase Three of the Three Phases of Science, that is the realm of *organized complexity* (*also called deterministic chaos*).

Study the bifurcation diagram. Identify at least three interesting or unusual things about, or in, the diagram that indicate interesting and/or unexpected behavior of the system.

1.

2.

3.

Draw boxes around two parts of the diagram where you would like to see more detail.

# Experiment Two - Bifurcation Diagrams Honing in on the Complexity Realm

- 2. Run Two Honing in on the Complexity Realm
- Create and print a bifurcation diagram with the following parameters
  - Enter Rmin Rmax **3.45 3.7**
  - Enter Increment of r .001
  - Enter Initial X value .2
  - Enter # of X's per run **2000**
  - Enter # of X's to run (last N of run): **200**
  - Name and path of Output File: same as before
  - Output to Screen **No**
- Load data file into Grapher following the instructions above.
- **PRINT** file as a pdf to your folder, then print the pdf to the printer.

#### 2. EXPERIMENTAL RECORD TWO - HONING IN ON THE COMPLEXITY REALM

Return to the Diagram for Experiment One and draw two vertical lines through it showing the range of r this second diagram represents.

Describe any new features that appear in this more detailed diagram that are not clearly visible in the first diagram.

# Experiment Three - Bifurcation Diagrams Bifurcation Windows in the Chaos Realm

The last diagram narrowed the r range down to 3.45 to 3.7. Let's narrow it down even more, to 3.6 - 3.65.

#### 3. Run Three - Bifurcation Windows in the Chaos Realm

- Create and print a bifurcation diagram with the following parameters
  - Enter Rmin Rmax **3.60 3.65**
  - Enter Increment of r .0001
  - Enter Initial X value .2
  - Enter # of X's per run **2000**
  - Enter # of X's to run (last N of run): **100**
  - Name and path of Output File Same as last
  - Output to Screen No
- Load data file into Grapher following the instructions above.
- 🖙 File: Print

#### 3. EXPERIMENTAL RECORD THREE - BIFURCATION WINDOWS IN THE CHAOS REALM

On the diagram for the Second experiment draw two vertical lines indicating the 3.6 to 3.65 range, just so you have an appreciation of the new scale of observation we are at.

Run Three - what new feature appears at this higher magnification that are not (so easily) seen in the previous? Circle them on the diagram and briefly sketch and describe them below.

### 4. Run Four - Clipping the Bifurcation Diagram

We are going to zoom in one more time, in this case to just the upper arm of the diagram you just plotted; clipping it enlarges it in the final printing. Open the file in Grapher and save it under a different name. Click on the diagram to select it, then right click to PROPERTIES: CLIPPING. Set **Ymin** to 0.75, click ok, save and print.

At 100 plots per r this is not as detailed a diagram as if it were 200 plots per r, but it is enough to see what is going on.

#### 4. EXPERIMENTAL RECORD FOUR - CLIPPING THE BIFURCATION DIAGRAM

Return to the first diagram of the full bifurcation diagram and draw a box around the area this new, clipped diagram represents. Estimate the percent of the detail in the clipped diagram that is *not* visible in the full bifurcation diagram.

% of detail not visible in full diagram

How much longer do you think we could continue enlargements and still see new detail?

7

Find and write below some values of r from Experimental Record Four where you think new details would emerge.

### Experiment Four - Bifurcation Diagrams Instability and Bifurcations

Recall the  $X_{next}$  experiment. At r = 2.9 the system attenuates quickly (screen capture to right). At r = 3.1 the system oscillates with precision out to all decimal places (screen captures below). The first system is clearly a point attractor (attenuates to one value), and the latter an limit cycle attractor (oscillates between two values). But, what happens in between? At r = 3.0 the system never completely stabilizes to a point or an limit cycle attractor.

The implications of this are that as a system approaches a bifurcation it goes from relatively regular behavior, to behavior that becomes unstable, and back to behavior that is regular again.

But is that really what happens, or are we just jumping to a wrong conclusion from limited data, from only r's of 2.9, 3.0, and 3.1?







More specifically, does the instability occur only as the system approaches a bifurcation, and then quickly stabilize immediately after the bifurcation takes place, or does the zone of instability exist both before and after the bifurcation, or does it do something else entirely?

In this next bifurcation diagram we change the strategy from that used in the previous calculations. Previously, we wanted the system to attenuate as well as it was able in 2000 calculations, and then we plotted the last 50 or 100 iterations to observe its final behavior.

In this experiment it is the early behavior we are interested in, before it has attenuated, especially for low r values. This will tell us how quickly a system attenuates; that is, whether it stabilizes quickly to either a point or oscillatory attractor, or whether it is unstable and takes a long time to settle in.

And since we start with an initial r = 0.2, which is relatively low, we want to filter out those first few calculations where the value of X is rising exponentially toward it attractor state.

#### Run Five - Instability and Bifurcations

- Create and print a bifurcation diagram with the following parameters
  - Enter Rmin Rmax **2.40 3.6** (this captures the 1<sup>st</sup> and 2<sup>nd</sup> bifurcations)
  - Enter Increment of r .01 (calculating fewer r's spreads the data points allowing us to see them better)
  - Enter Initial X value .2
  - Enter # of X's per run 25 (if it attenuates quickly it will happen in these first few iterations; if not we should see a vertical spread of X values)
  - Enter # of X's to run (last N of run): **20**
  - Name and path of Output File
     Same as last
  - Output to Screen No
- Load data file into Grapher following the instructions above.
- **PRINT** file as a pdf to your folder, then print the pdf to the printer.

#### 6. EXPERIMENTAL RECORD FIVE - INSTABILITY AND BIFURCATION

**Writing Assignment:** Examine the bifurcation diagram as it enters and passes through the first and second bifurcations. Describe below how the stability of the system changes as it passes through a bifurcation.

# $\odot$ F $\odot$ i $\odot$ n $\odot$ i $\odot$ s $\odot$