Contents

Preface ix

Chapter 1. Introductory models 1

§1.1. Saddle-node bifurcation in a budworm growth model 3

§1.2. Hopf bifurcation in the Rosenzweig-MacArthur model 6

§1.3. Homoclinic orbits and Sandstede's model 9

Chapter 2. Flows and invariant sets 15

§2.1. Invariant sets and attractors 17

§2.2. Periodic orbits 20

2.2.1. Floquet theory 20

2.2.2. Poincaré return maps 25

§2.3. Topological equivalence and bifurcation 30

§2.4. Singularity theory of smooth functions 36

§2.5. Smale horseshoe map 41

§2.6. Exercises 46

Chapter 3. Local bifurcations 51

§3.1. Methods of local bifurcation theory 52

3.1.1. Lyapunov-Schmidt reduction 53

3.1.2. Center manifold reduction 54

3.1.3. Normal forms 58

§3.2. Bifurcations of equilibria 59

3.2.1. Saddle-node bifurcation 60

3.2.2. Transcritical bifurcation and pitchfork bifurcation 69

3.2.3. Cusp bifurcation 85

3.2.4. Hopf bifurcation 91
3.2.5. Bogdanov-Takens bifurcation 107
§3.3. Bifurcations of periodic orbits 135
3.3.1. Saddle-node bifurcation of periodic orbits 135
3.3.2. Period-doubling bifurcation 140
3.3.3. Neimark-Sacker bifurcation 151
§3.4. Exercises 169
Chapter 4. Nonlocal bifurcations 177
§4.1. Homoclinic orbits to equilibria 179
4.1.1. Planar homoclinic orbits 180
4.1.2. Higher-dimensional homoclinic orbits 195
4.1.3. Saddle-focus homoclinic orbits 224
4.1.4. Homoclinic orbit at a neutral saddle 230
§4.2. Homoclinic orbits to periodic orbits 233
4.2.1. Transverse homoclinic orbits 234
4.2.2. Homoclinic tangencies 240
4.2.3. Melnikov method 245
§4.3. Exercises 250
Chapter 5. Global bifurcations 257
§5.1. Global structural stability 257
5.1.1. Topological equivalence and bifurcation 258
5.1.2. Hyperbolic sets 261
5.1.3. Global stability theorems 270
5.1.4. Robust structural instability 277
§5.2. Bifurcation scenarios 282
5.2.1. Surface flows 283
5.2.2. Bifurcations in the Lorenz system 287
5.2.3. Circle diffeomorphisms and torus flows 290
5.2.4. Logistic and Hénon families 297
5.2.5. Period-doubling cascades 313
5.2.6. Intermittency 322
§5.3. Exercises 331
Appendix A. Elements of nonlinear analysis 335
§A.1. Calculus on Banach spaces 335
A.1.1. Derivatives 335
A.1.2. Function spaces 337
A.1.3. Power series expansions 340
A.1.4. Superposition operators 342

§A.2. Uniform contractions and the implicit function theorem 345
A.2.1. Uniform contractions 346
A.2.2. Implicit function theorem 349
A.2.3. Lyapunov-Schmidt reduction 351
§A.3. Manifolds and transversality 353
A.3.1. Manifolds 353
A.3.2. Sard's theorem 356

Appendix B. Invariant manifoldsand normal forms 357
§B.1. Invariant manifolds 357
B.1.1. Stable and unstable manifolds 357
B.1.2. Center manifolds 361
B.1.3. Strong stable manifolds and foliations 373
B.1.4. Center stable and center unstable manifolds 376
§B.2. Normal forms 378
B.2.1. The normal form theorem 378
B.2.2. Linearization 384

Appendix C. Lin's method 391
§C.1. Outline of Lin's method 392
§C.2. Exponential dichotomies and asymptotic expansions 397
C.2.1. Exponential dichotomies 398
C.2.2. Asymptotic expansions for orbits 410
§C.3. Proofs of Lin's method—1-periodic orbits 414
C.3.1. Existence of 1-periodic Lin orbits 415
C.3.2. Estimates of the jumps 428
C.3.3. Derivatives of the jumps 442
§C.4. Proofs of Lin's method—general case 450
C.4.1. Existence of Lin orbits 450
C.4.2. Estimates of the jumps 454
C.4.3. Derivatives of the jumps 461
§C.5. Forward and backward Lin orbits 473
§C.6. Bifurcation analysis with Lin's method 478
C.6.1. Existence of 1-periodic orbits 478
C.6.2. Stability analysis 481
C.6.3. Saddle-focus homoclinic orbits 488

Bibliography 495

Index 517