

Escape from potential wells in multi-dimensional systems: experiments and partial control

Shane Ross

Engineering Mechanics Program, Virginia Tech
Dept. of Biomedical Engineering and Mechanics

shaneross.com

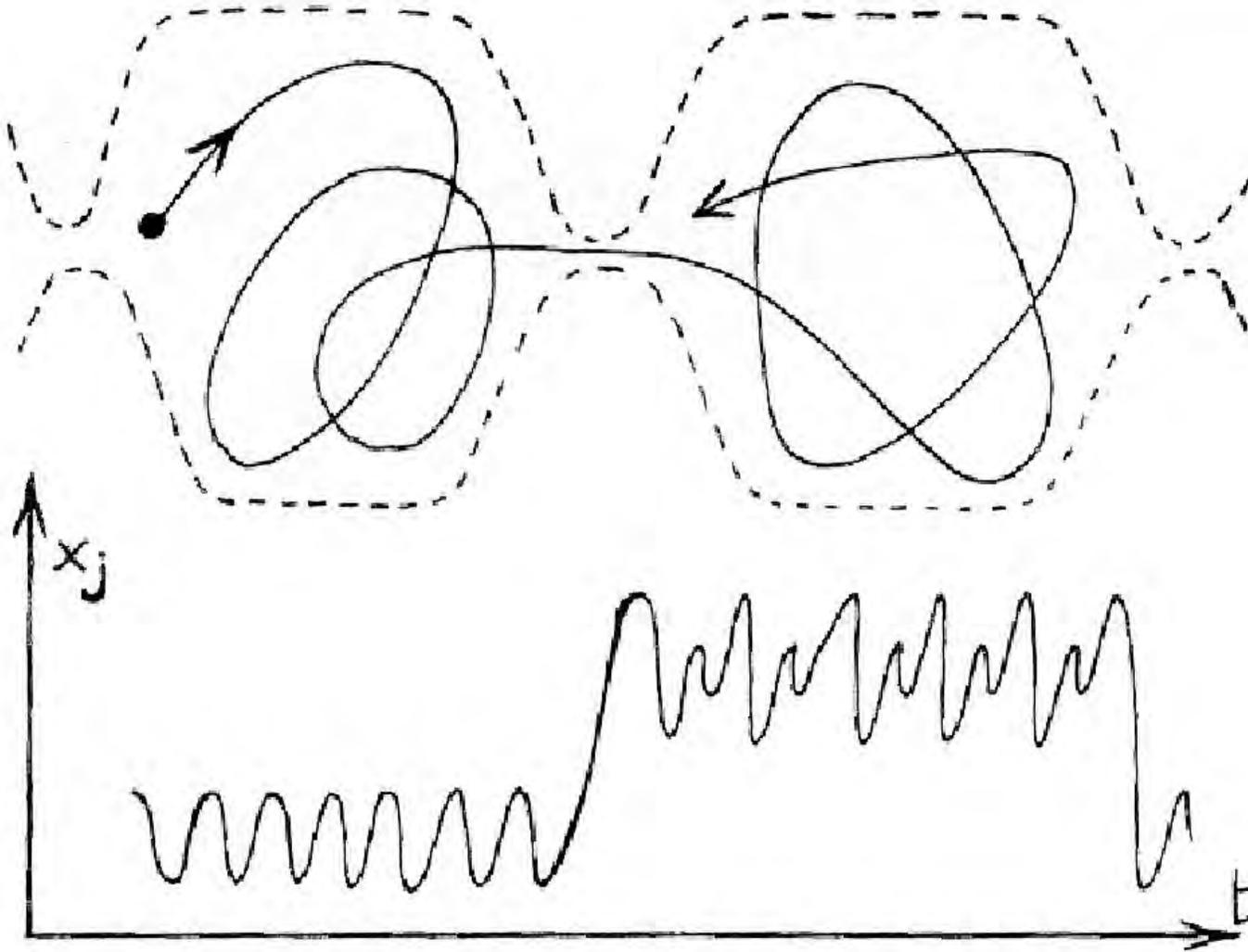
Amir BozorgMagham (Maryland), Lawrie Virgin (Duke), Shibabrat Naik (Virginia Tech)

2016 Dynamics Days (Durham, January 8, 2016)



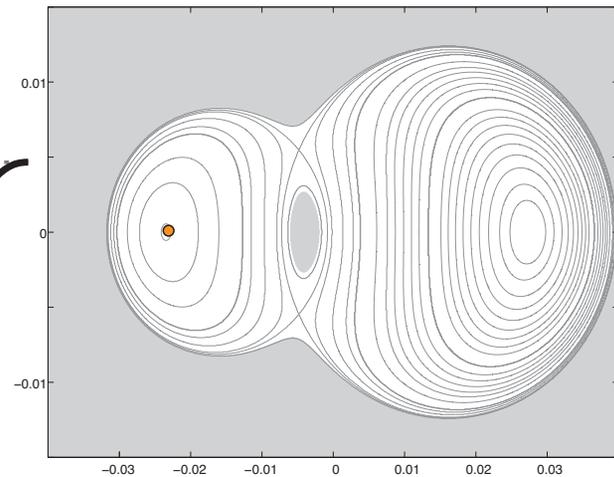
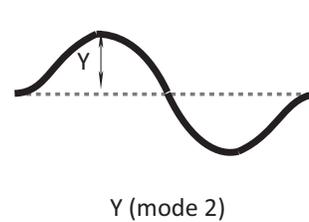
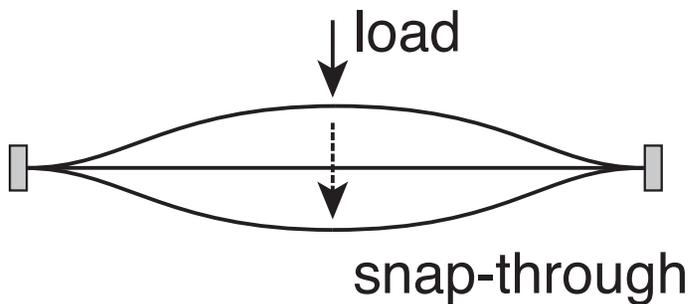
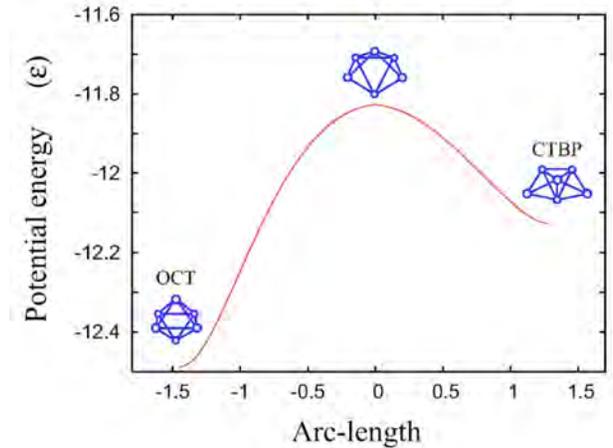
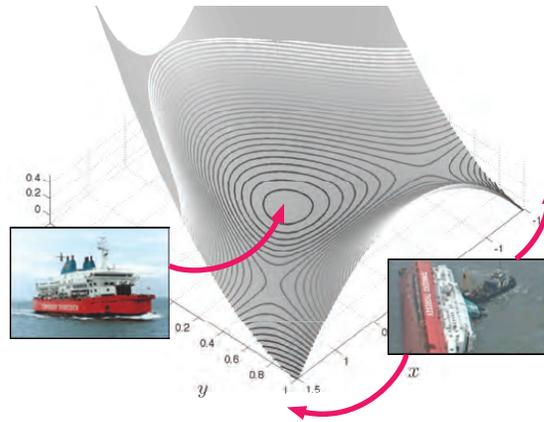
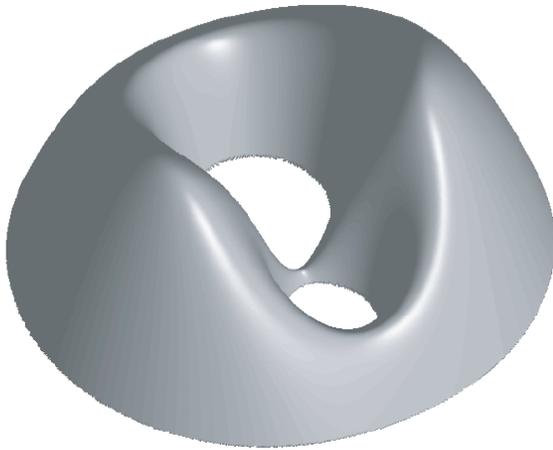
Intermittency and chaotic transitions

e.g., transitioning across “bottlenecks” in phase space; ‘metastability’

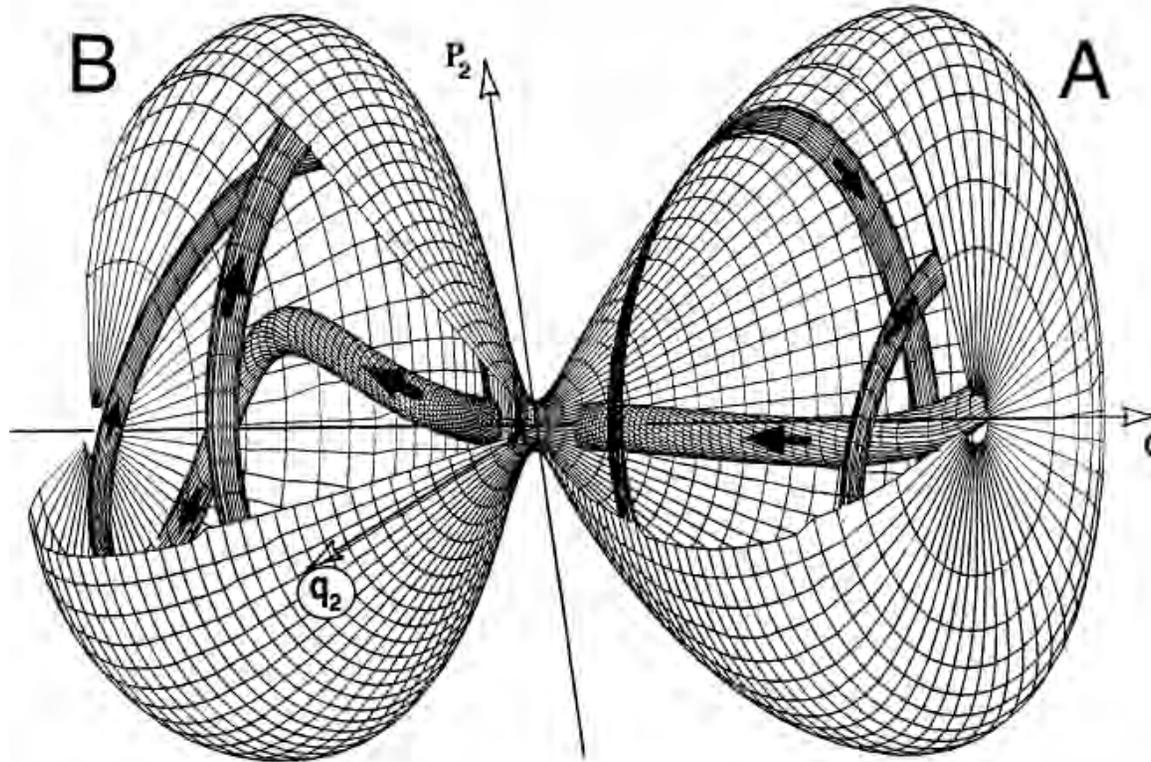


Multi-well multi-degree of freedom systems

- Examples: chemistry, vehicle dynamics, structural mechanics



Transitions through bottlenecks via tubes



Topper [1997]

- Wells connected by phase space **transition tubes** $\simeq S^1 \times \mathbb{R}$ for 2 DOF
 - Conley, McGehee, 1960s
 - Llibre, Martínez, Simó, Pollack, Child, 1980s
 - De Leon, Mehta, Topper, Jaffé, Farrelly, Uzer, MacKay, 1990s
 - Gómez, Koon, Lo, Marsden, Masdemont, Ross, Yanao, 2000s

Motion near saddles

- Near **rank 1 saddles** in N DOF, linearized vector field eigenvalues are

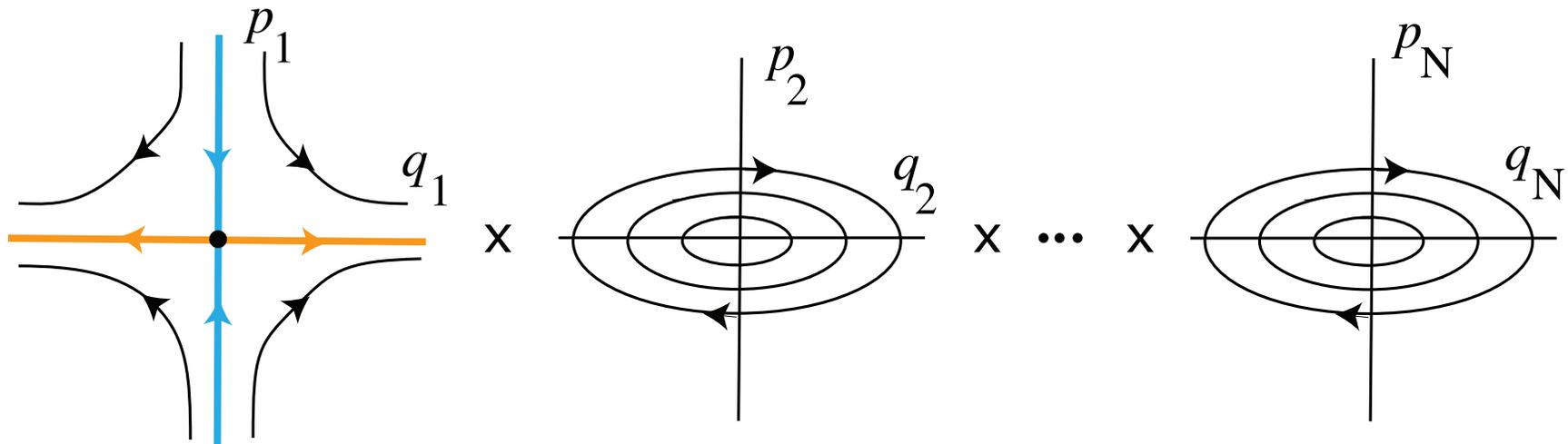
$$\pm\lambda \text{ and } \pm i\omega_j, \quad j = 2, \dots, N$$

Motion near saddles

- Near **rank 1 saddles** in N DOF, linearized vector field eigenvalues are

$$\pm\lambda \text{ and } \pm i\omega_j, \quad j = 2, \dots, N$$

- Equilibrium point is of type saddle \times center $\times \dots \times$ center ($N - 1$ centers).



the saddle-space projection and $N - 1$ center projections — the N canonical planes

Motion near saddles

- For **excess energy** $\Delta E > 0$ above the saddle, there's a normally hyperbolic invariant manifold (NHIM) of bound orbits

$$\mathcal{M}_{\Delta E} = \left\{ \sum_{i=2}^N \frac{\omega_i}{2} (p_i^2 + q_i^2) = \Delta E \right\}$$

Motion near saddles

- For **excess energy** $\Delta E > 0$ above the saddle, there's a normally hyperbolic invariant manifold (NHIM) of bound orbits

$$\mathcal{M}_{\Delta E} = \left\{ \sum_{i=2}^N \frac{\omega_i}{2} (p_i^2 + q_i^2) = \Delta E \right\}$$

- So, $\mathcal{M}_{\Delta E} \simeq S^{2N-3}$, topologically, a $(2N - 3)$ -sphere

Motion near saddles

- For **excess energy** $\Delta E > 0$ above the saddle, there's a normally hyperbolic invariant manifold (NHIM) of bound orbits

$$\mathcal{M}_{\Delta E} = \left\{ \sum_{i=2}^N \frac{\omega_i}{2} (p_i^2 + q_i^2) = \Delta E \right\}$$

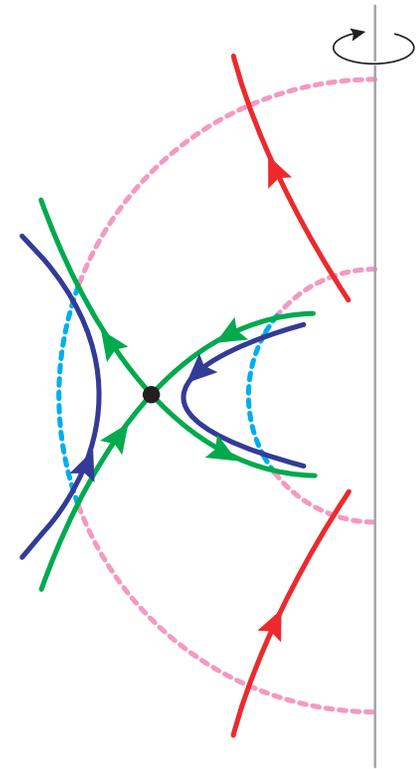
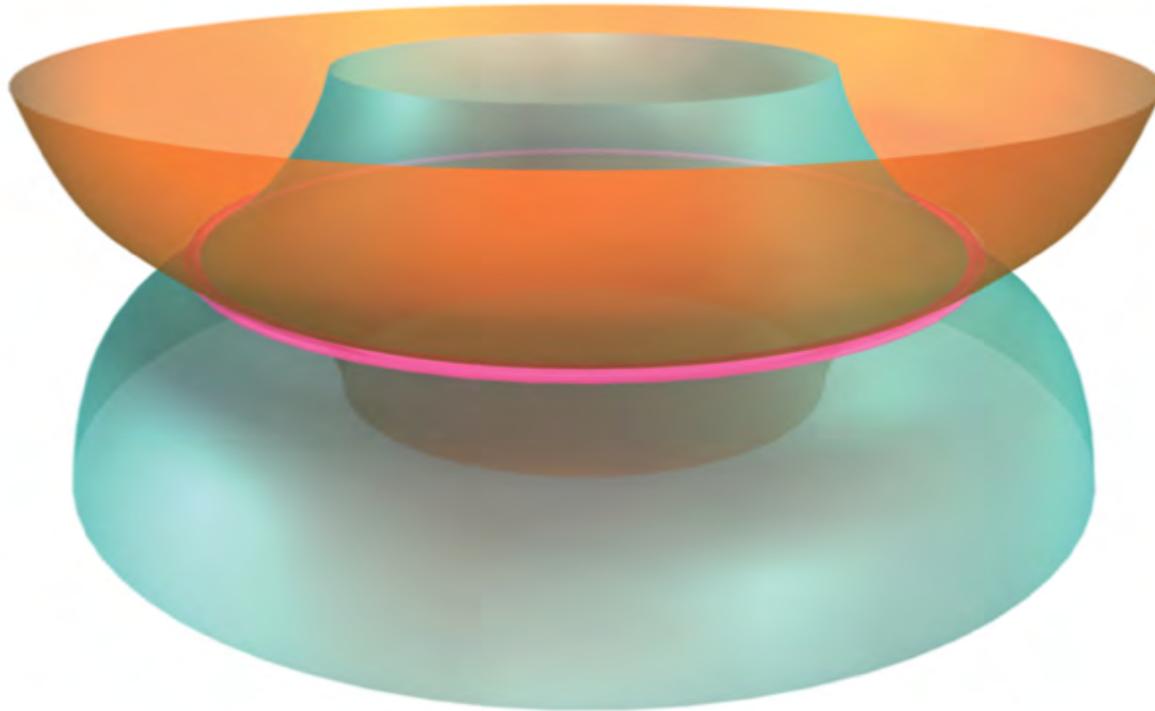
- So, $\mathcal{M}_{\Delta E} \simeq S^{2N-3}$, topologically, a $(2N - 3)$ -sphere
- $N = 2$, $\omega = \omega_2$,

$$\mathcal{M}_{\Delta E} = \left\{ \frac{\omega}{2} (p_2^2 + q_2^2) = \Delta E \right\}$$

$\mathcal{M}_{\Delta E} \simeq S^1$, a periodic orbit of period $T_{\text{po}} = 2\pi/\omega$

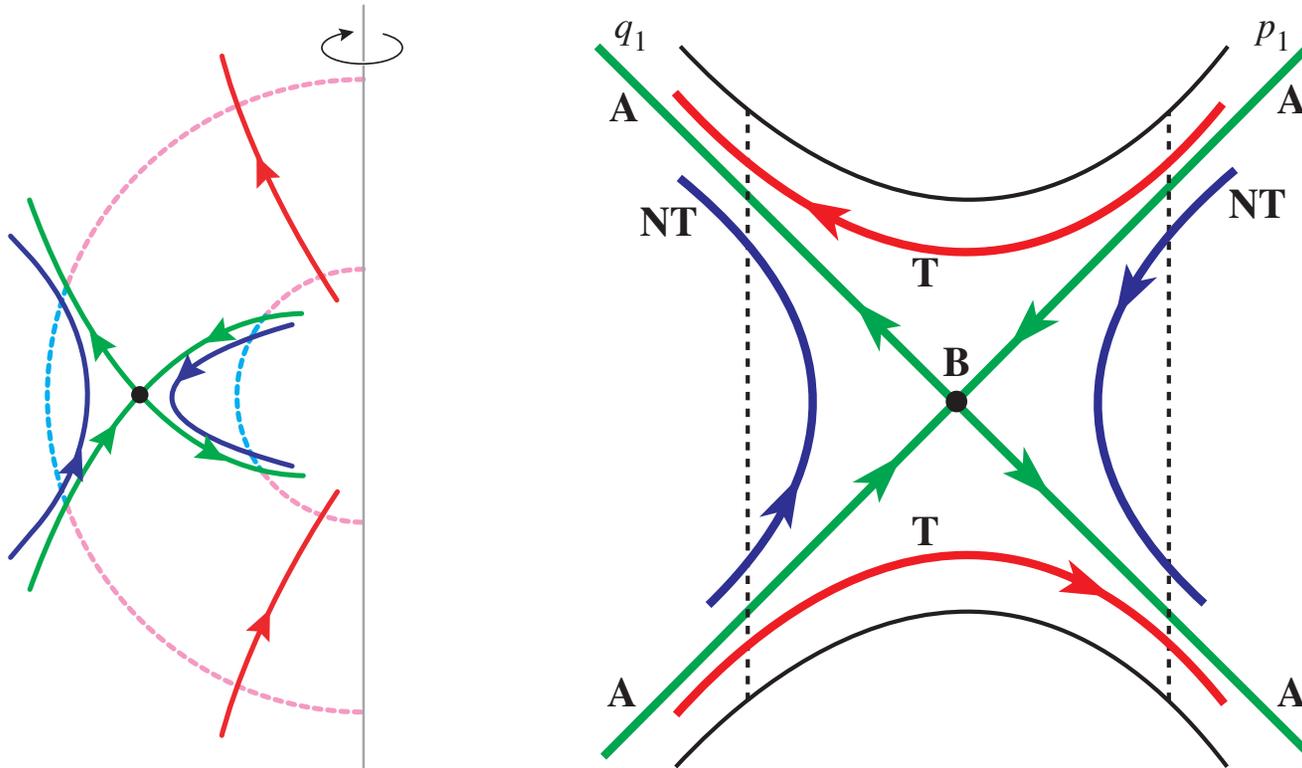
Motion near saddles: 2 DOF

- Cylindrical **tubes** of orbits asymptotic to $\mathcal{M}_{\Delta E}$: stable and unstable invariant manifolds, $W_{\pm}^s(\mathcal{M}_{\Delta E}), W_{\pm}^u(\mathcal{M}_{\Delta E}), \simeq S^1 \times \mathbb{R}$
- Enclose transitioning trajectories



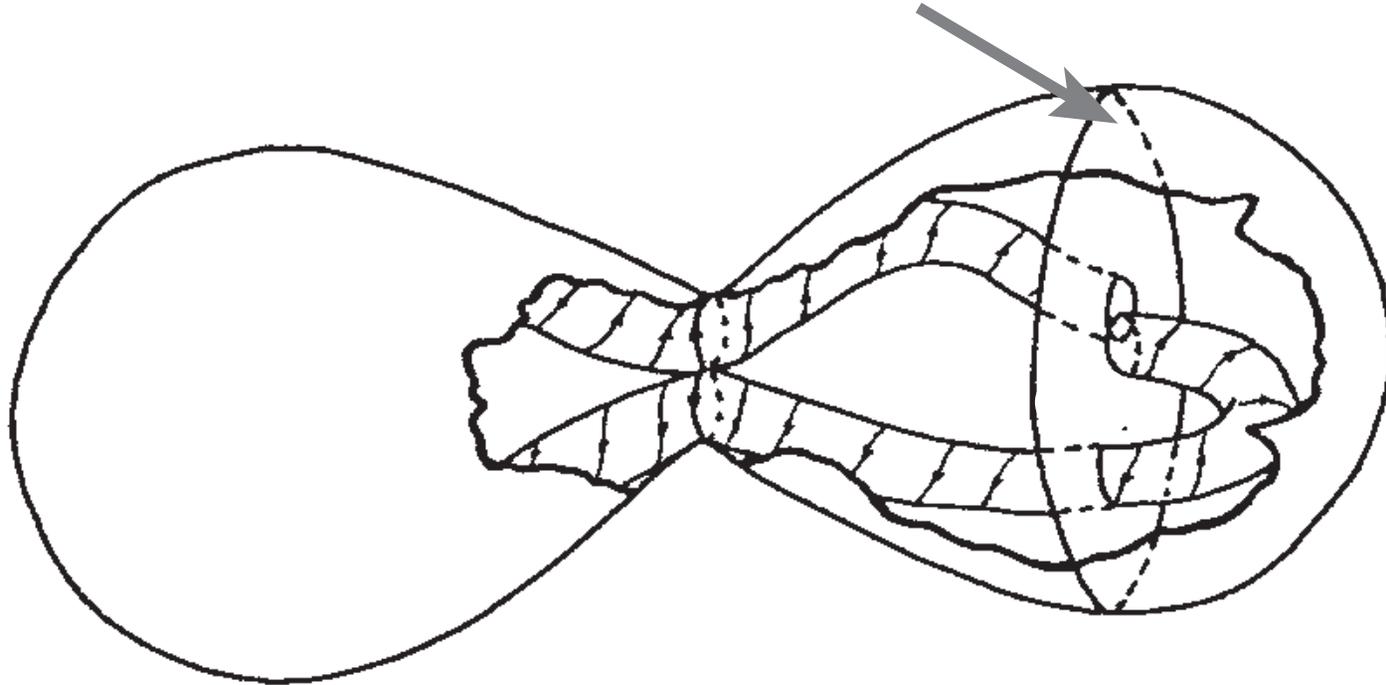
Motion near saddles: 2 DOF

- **B** : bounded orbits (periodic): S^1
- **A** : asymptotic orbits to 1-sphere: $S^1 \times \mathbb{R}$ (**tubes**)
- **T** : **transitioning** and **NT** : **non-transitioning** orbits.



Tube dynamics — global picture

Poincare Section U_i



De Leon [1992]

- **Tube dynamics:** All transitioning motion between wells connected by bottlenecks must occur through tube
 - Imminent transition regions, transitioning fractions
 - Consider k Poincaré sections U_i , various excess energies ΔE

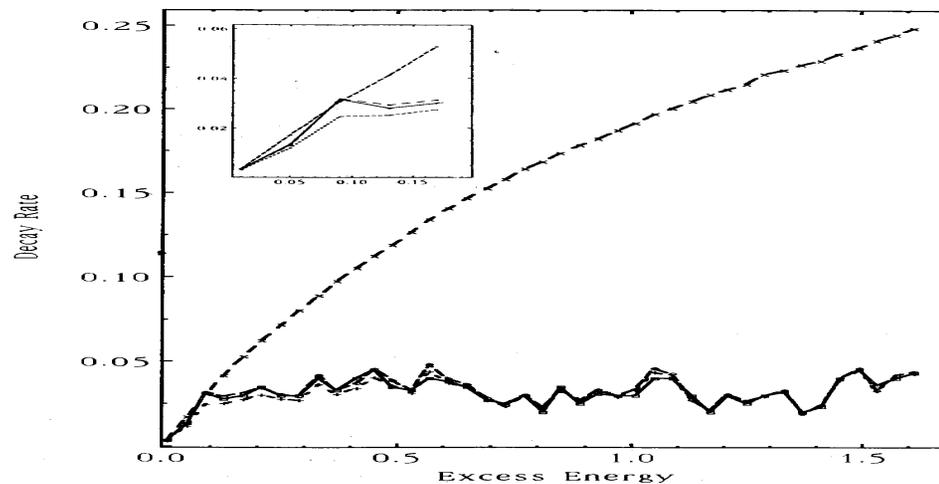
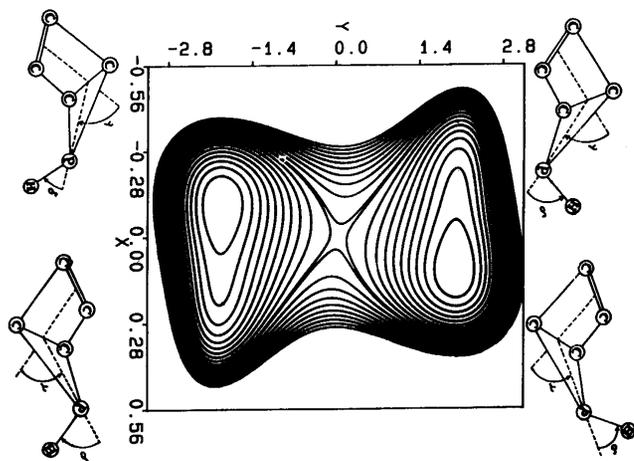
Is this geometric theory correct?

Is this geometric theory correct?

- Good agreement with **direct numerical simulation**

Is this geometric theory correct?

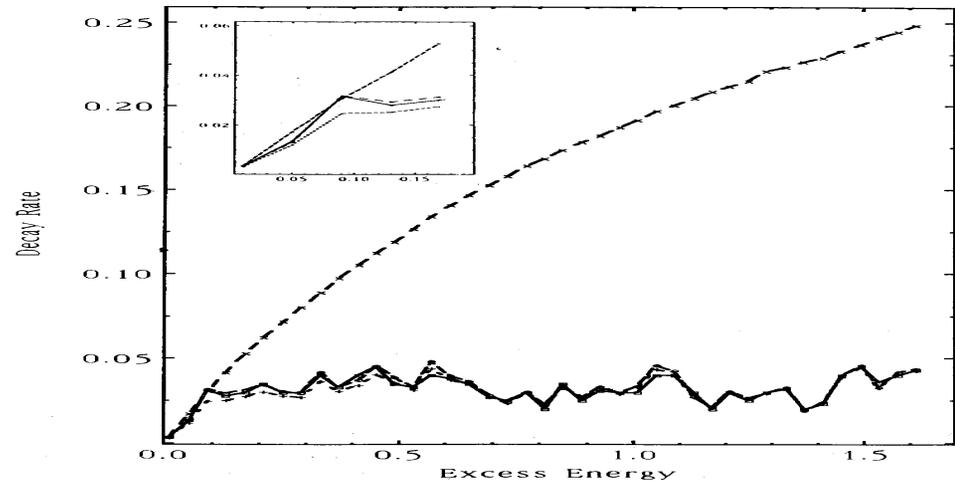
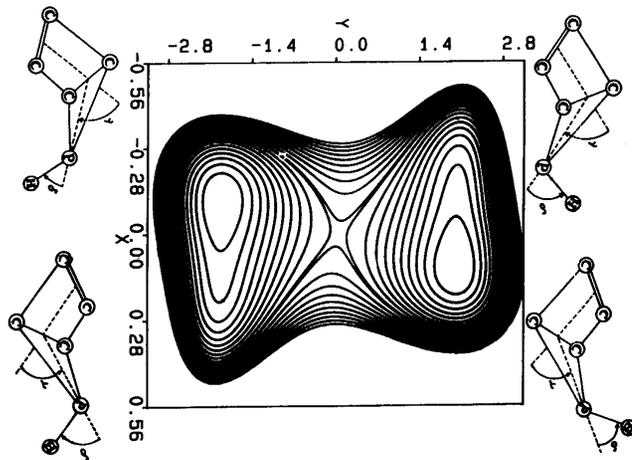
- Good agreement with **direct numerical simulation**
 - molecular reactions, ‘reaction island theory’ e.g., De Leon [1992]



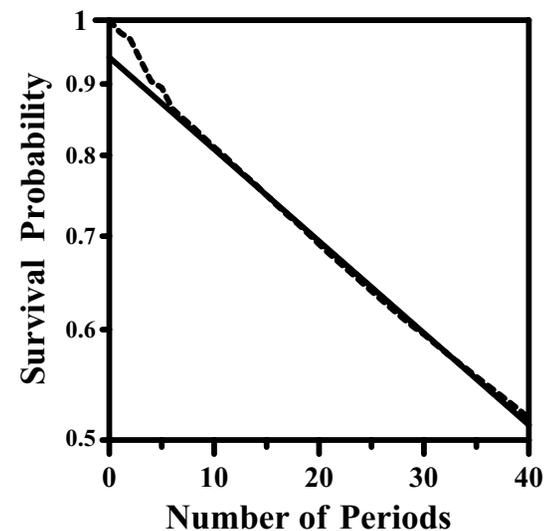
Is this geometric theory correct?

- Good agreement with **direct numerical simulation**

— molecular reactions, ‘reaction island theory’ e.g., De Leon [1992]



— celestial mechanics, asteroid escape rates e.g., Jaffé, Ross, Lo, Marsden, Farrelly, Uzer [2002]

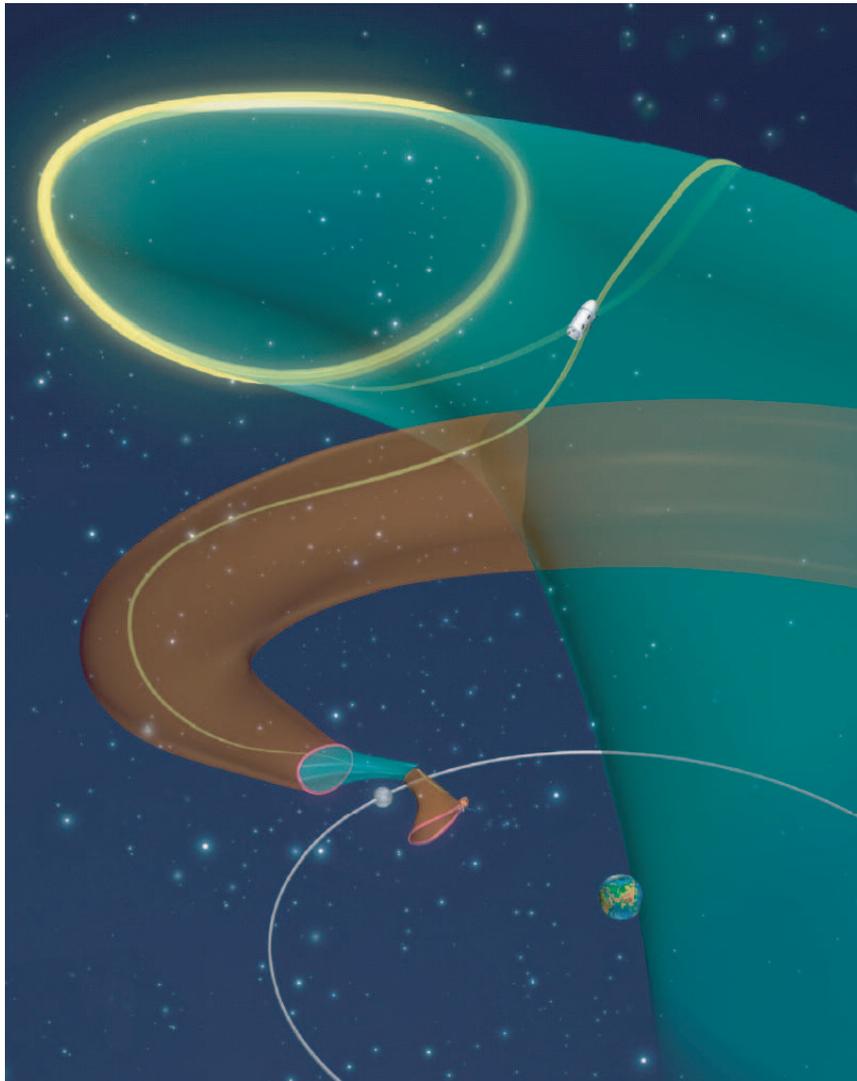


Is this geometric theory correct?

Spacecraft trajectories have been designed and flown

Is this geometric theory correct?

Spacecraft trajectories have been designed and flown



Is this geometric theory correct?

Is this geometric theory correct?

- **Experimental verification** is needed, to enable applications

Is this geometric theory correct?

- **Experimental verification** is needed, to enable applications
- **Our goal:** We seek to perform experimental verification using a table top experiment with 2 degrees of freedom (DOF)

Is this geometric theory correct?

- **Experimental verification** is needed, to enable applications
- **Our goal:** We seek to perform experimental verification using a table top experiment with 2 degrees of freedom (DOF)
- If successful, apply theory to ≥ 2 DOF systems, combine with **control:**

Is this geometric theory correct?

- **Experimental verification** is needed, to enable applications
- **Our goal:** We seek to perform experimental verification using a table top experiment with 2 degrees of freedom (DOF)
- If successful, apply theory to ≥ 2 DOF systems, combine with **control:**
- **Preferentially triggering or avoiding transitions**
— ship stability / capsizing, etc.

Is this geometric theory correct?

- **Experimental verification** is needed, to enable applications
- **Our goal:** We seek to perform experimental verification using a table top experiment with 2 degrees of freedom (DOF)
- If successful, apply theory to ≥ 2 DOF systems, combine with **control:**
- **Preferentially triggering or avoiding transitions**
 - ship stability / capsizing, etc.
- **Structural mechanics**
 - re-configurable deformation of flexible objects

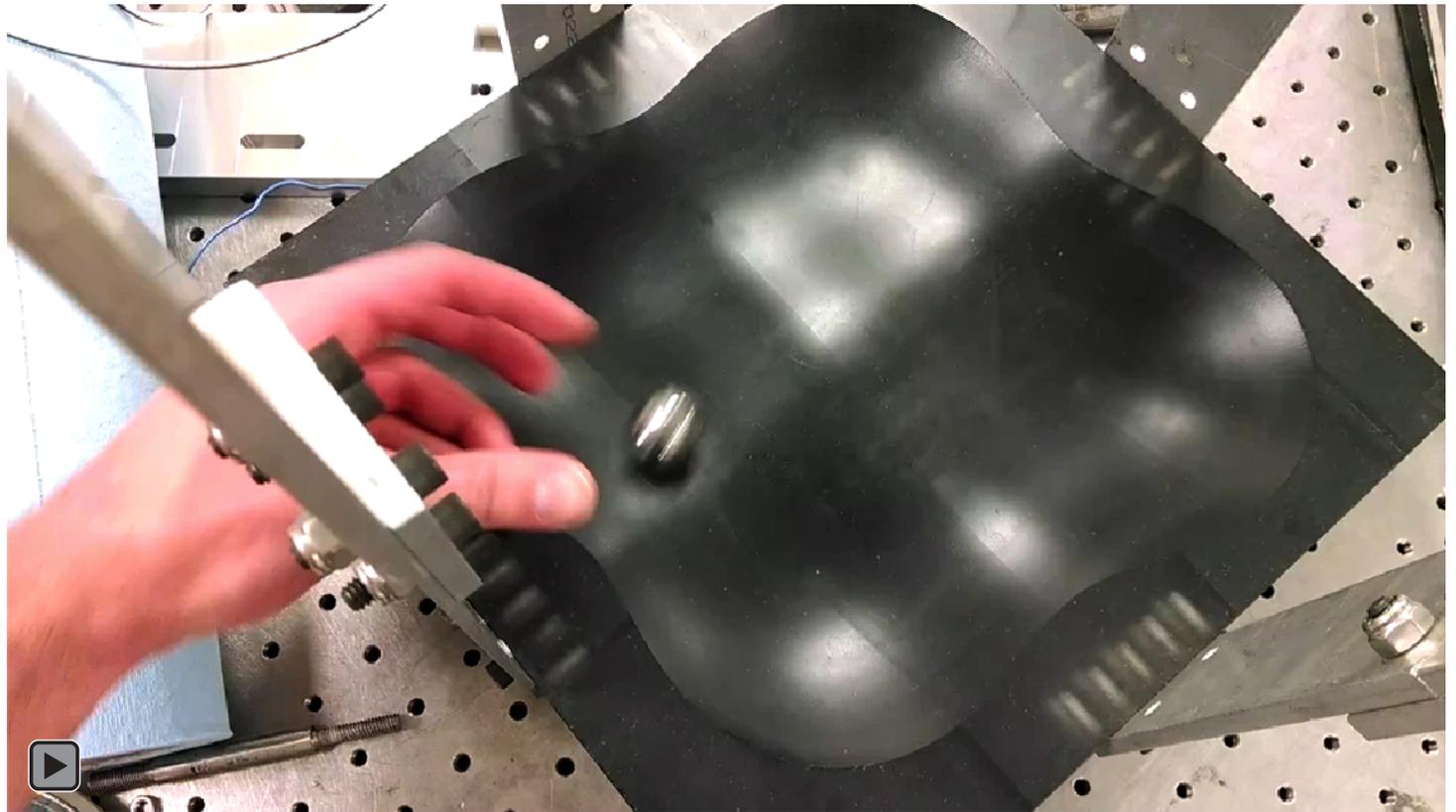
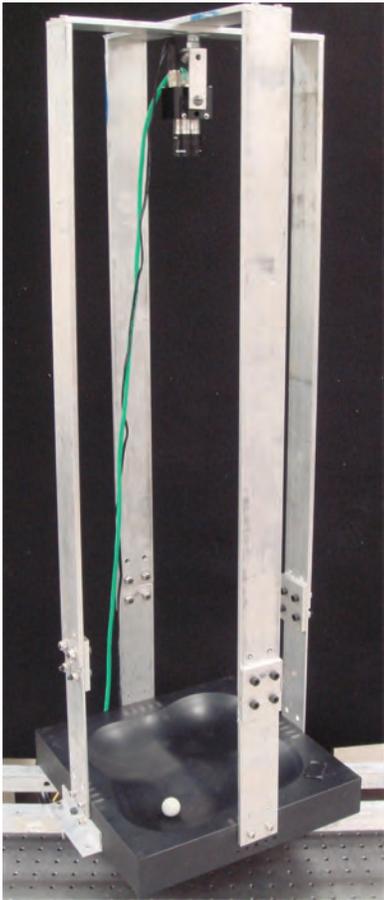
Verification by experiment

Verification by experiment

- Simple table top experiments; e.g., ball rolling on a 3D-printed surface
- motion of ball recorded with digital camera

Verification by experiment

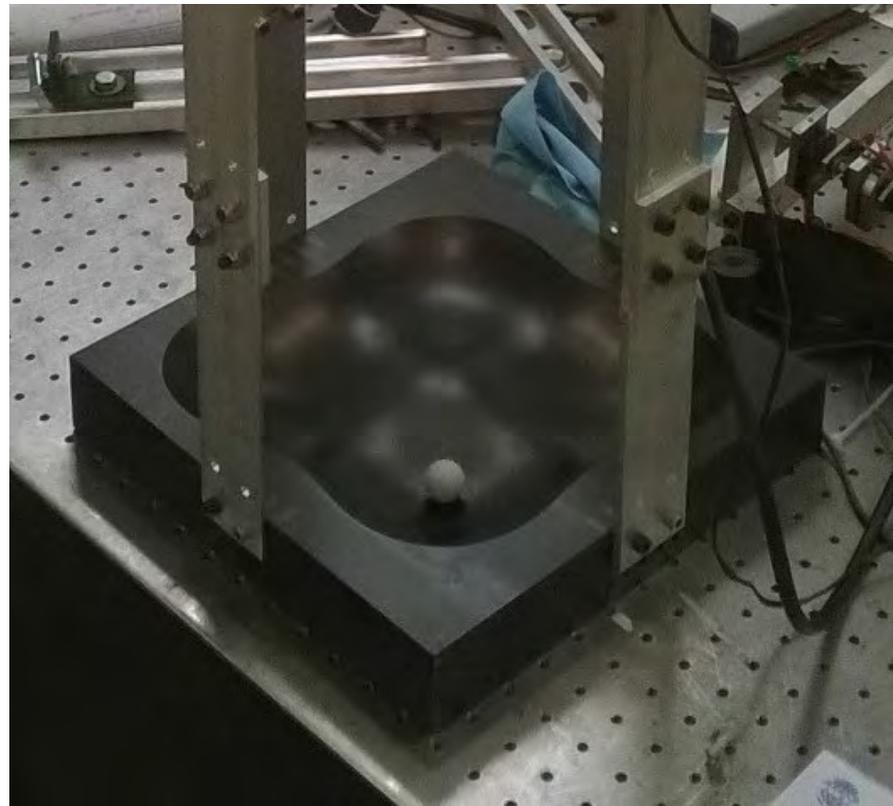
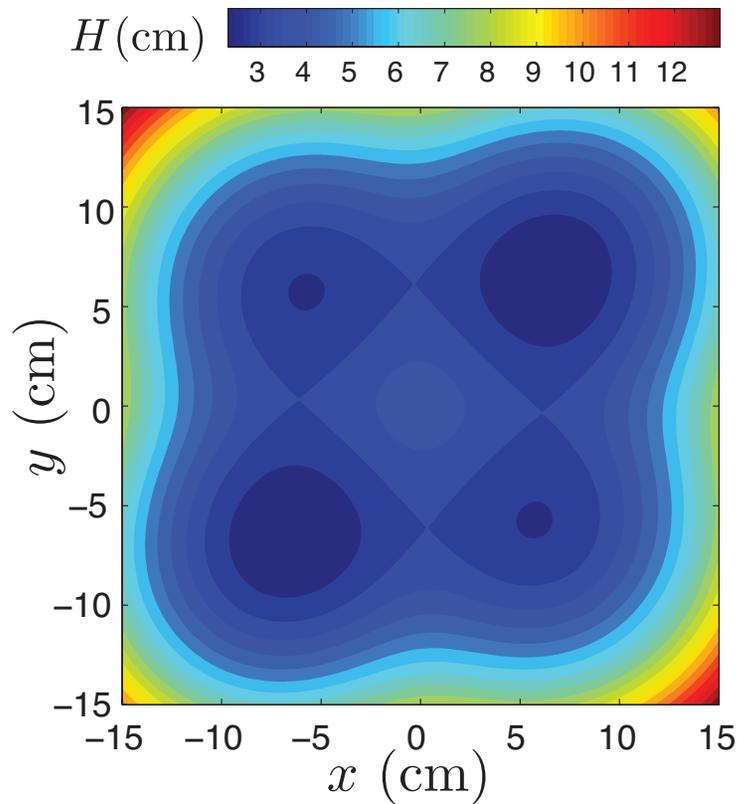
- Simple table top experiments; e.g., ball rolling on a 3D-printed surface
- motion of ball recorded with digital camera



Ball rolling on a surface — 2 DOF

- The potential energy is $V(x, y) = gH(x, y)$, where the surface is arbitrary, e.g., we chose

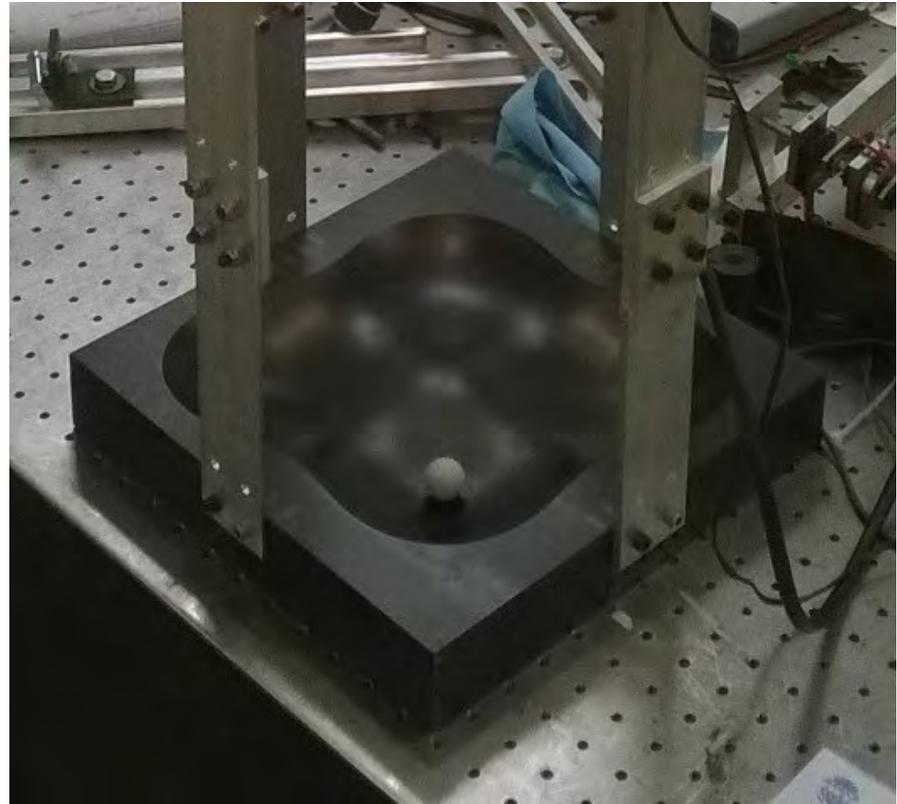
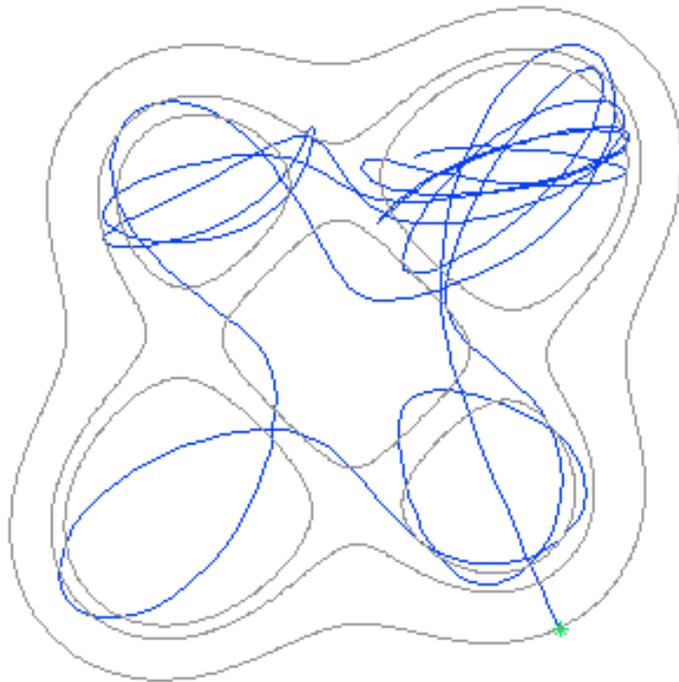
$$H(x, y) = \alpha(x^2 + y^2) - \beta(\sqrt{x^2 + \gamma} + \sqrt{y^2 + \gamma}) - \xi xy + H_0.$$



Ball rolling on a surface — 2 DOF

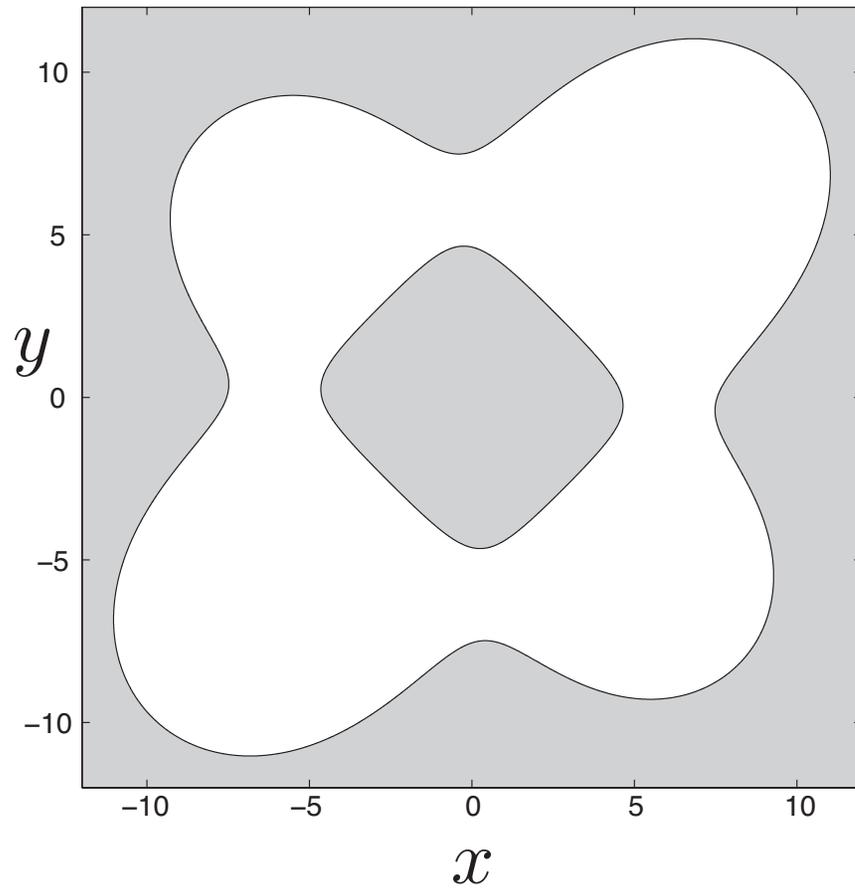
- The potential energy is $V(x, y) = gH(x, y)$, where the surface is arbitrary, e.g., we chose

$$H(x, y) = \alpha(x^2 + y^2) - \beta(\sqrt{x^2 + \gamma} + \sqrt{y^2 + \gamma}) - \xi xy + H_0.$$

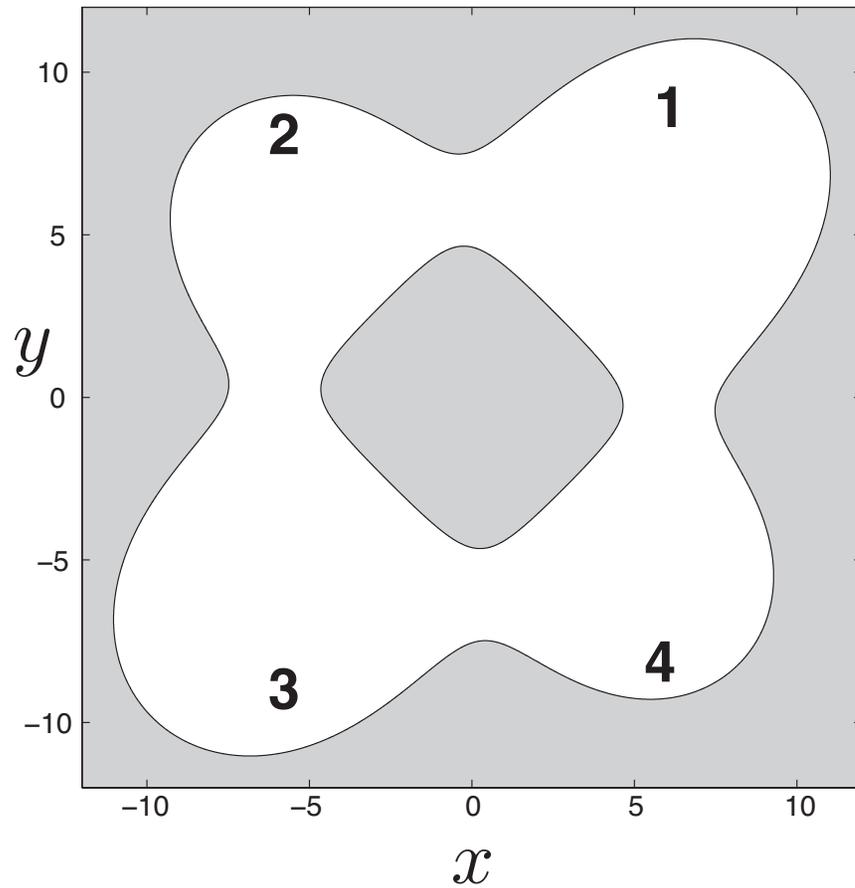


typical experimental trial

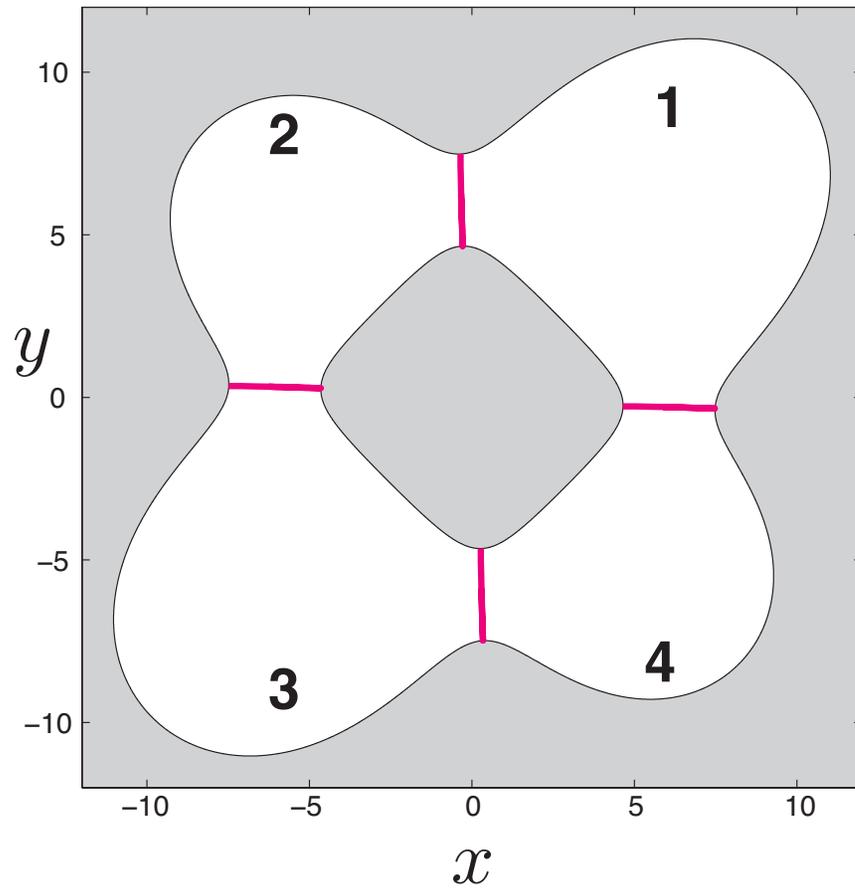
Transition tubes in the rolling ball system



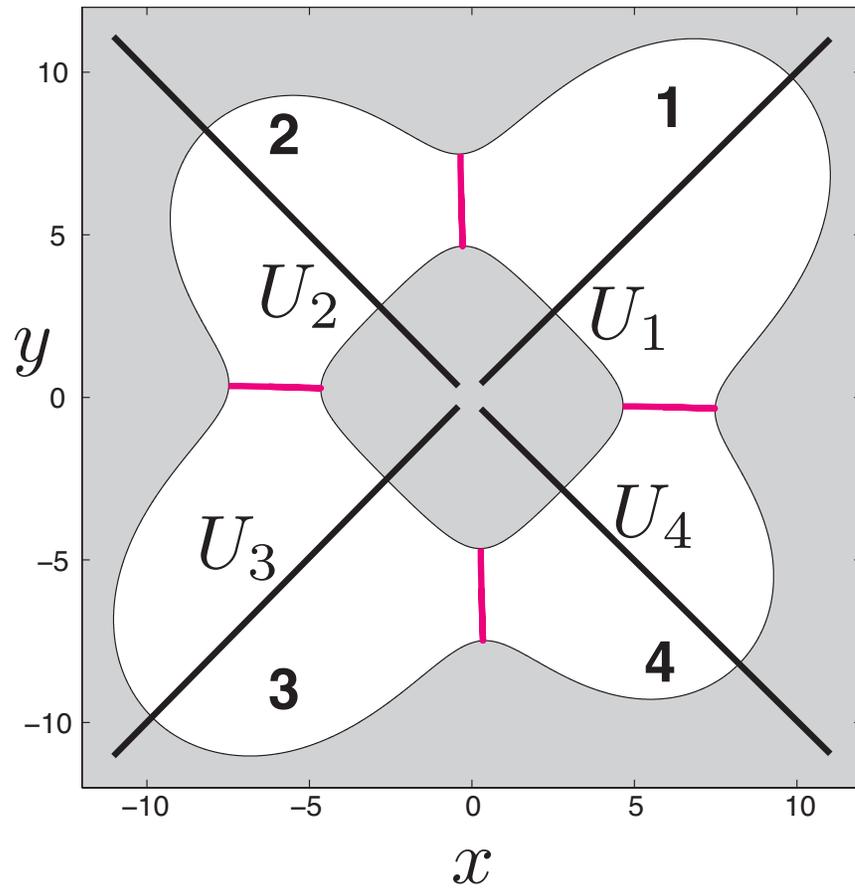
Transition tubes in the rolling ball system



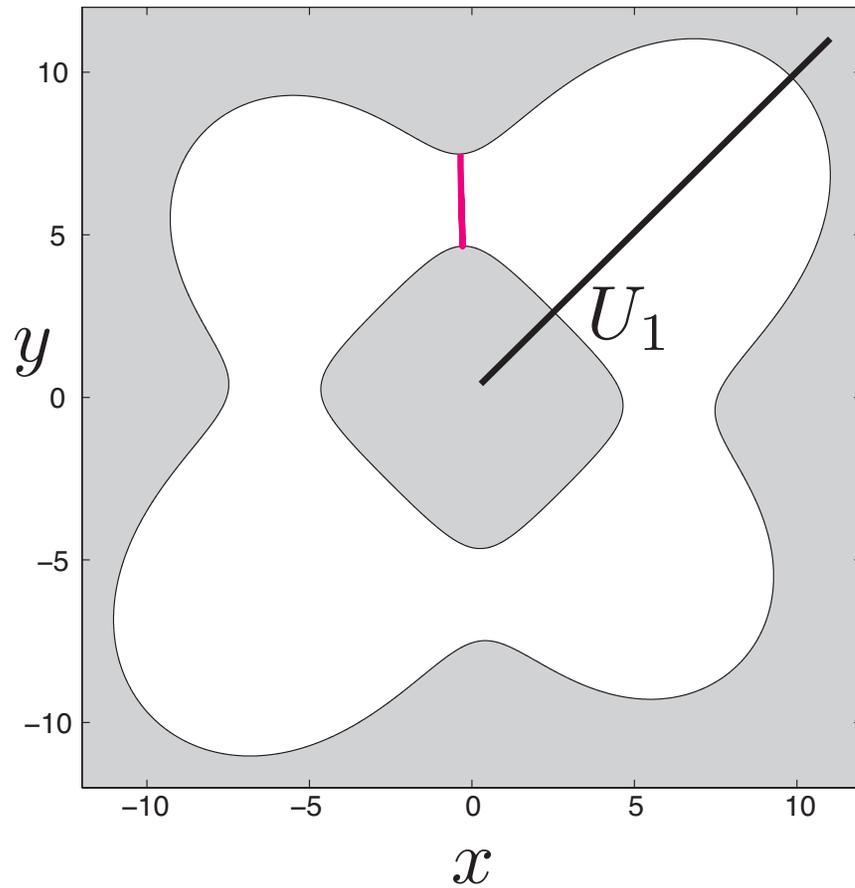
Transition tubes in the rolling ball system



Transition tubes in the rolling ball system

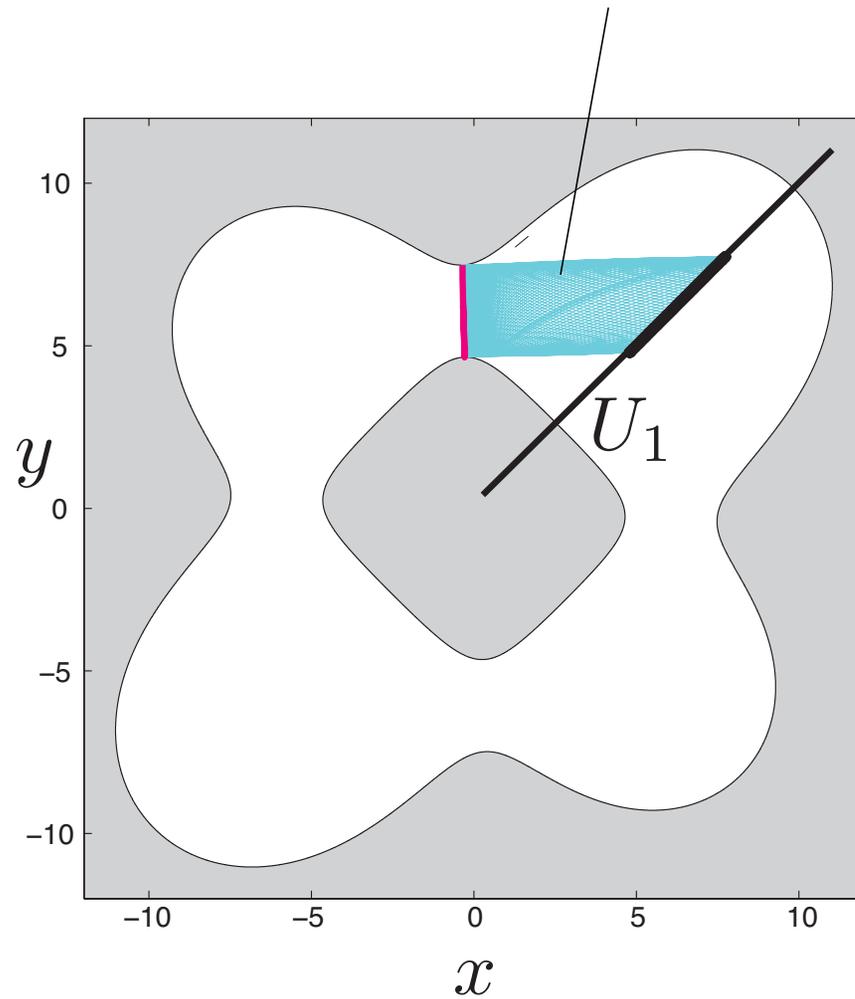


Transition tubes in the rolling ball system



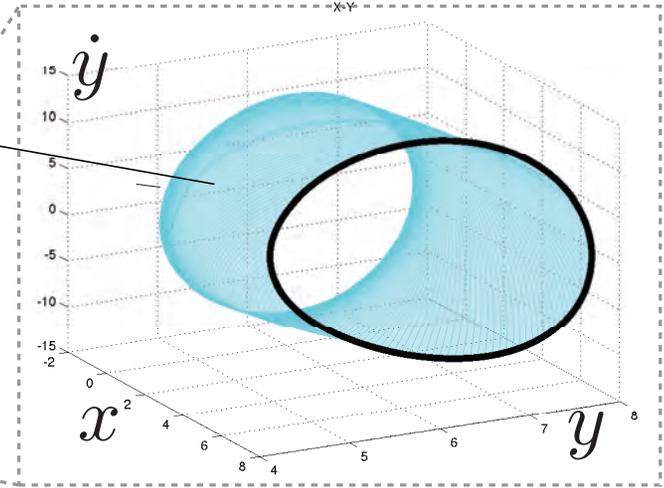
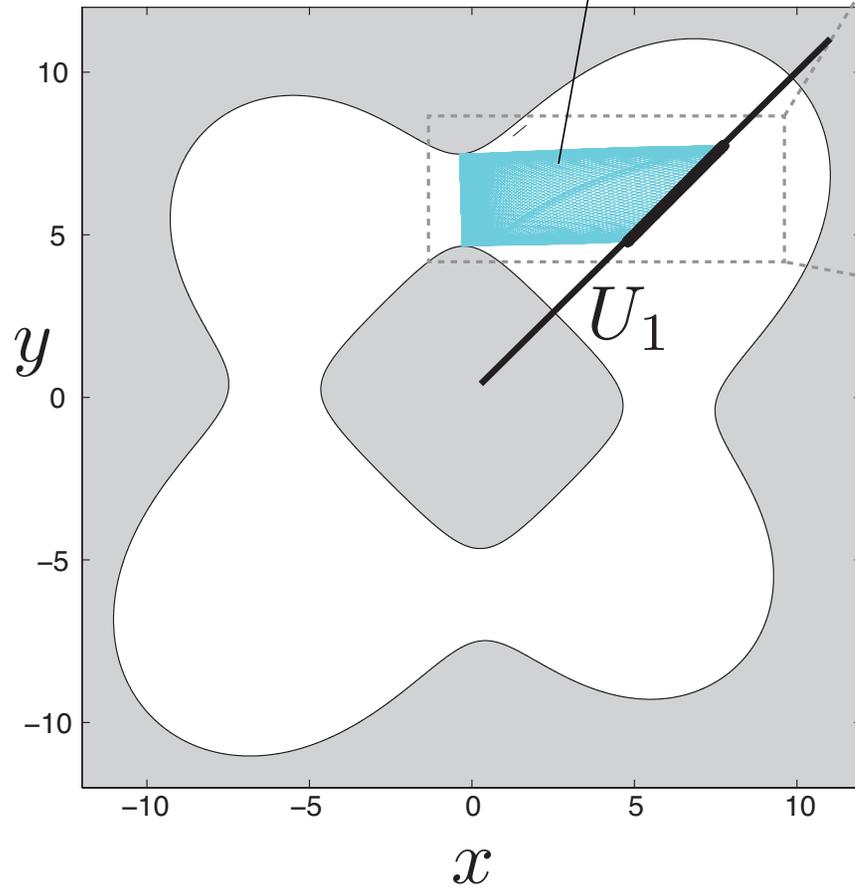
Transition tubes in the rolling ball system

transition tube from quadrant 1 to 2



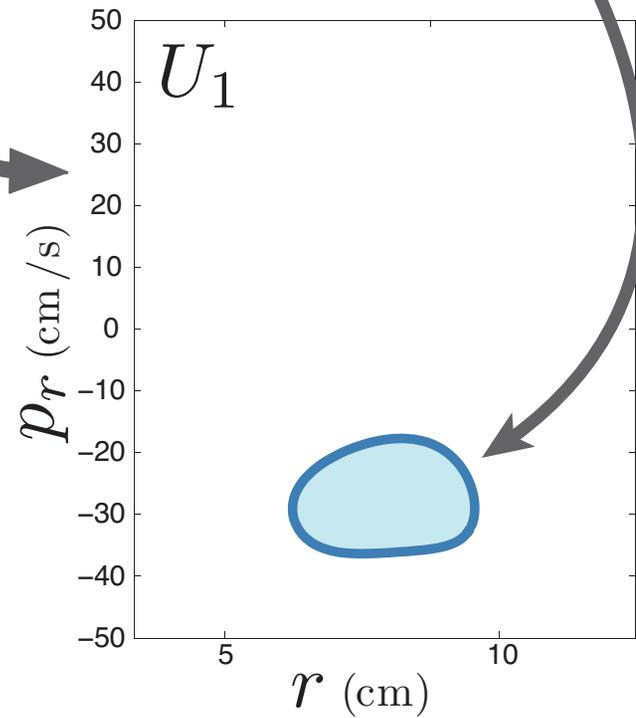
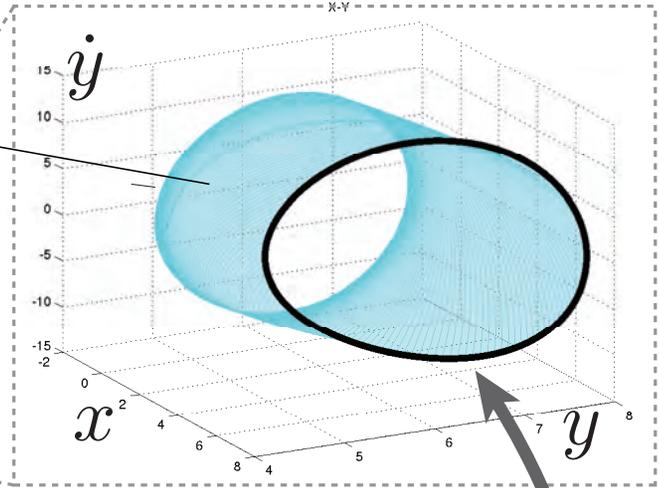
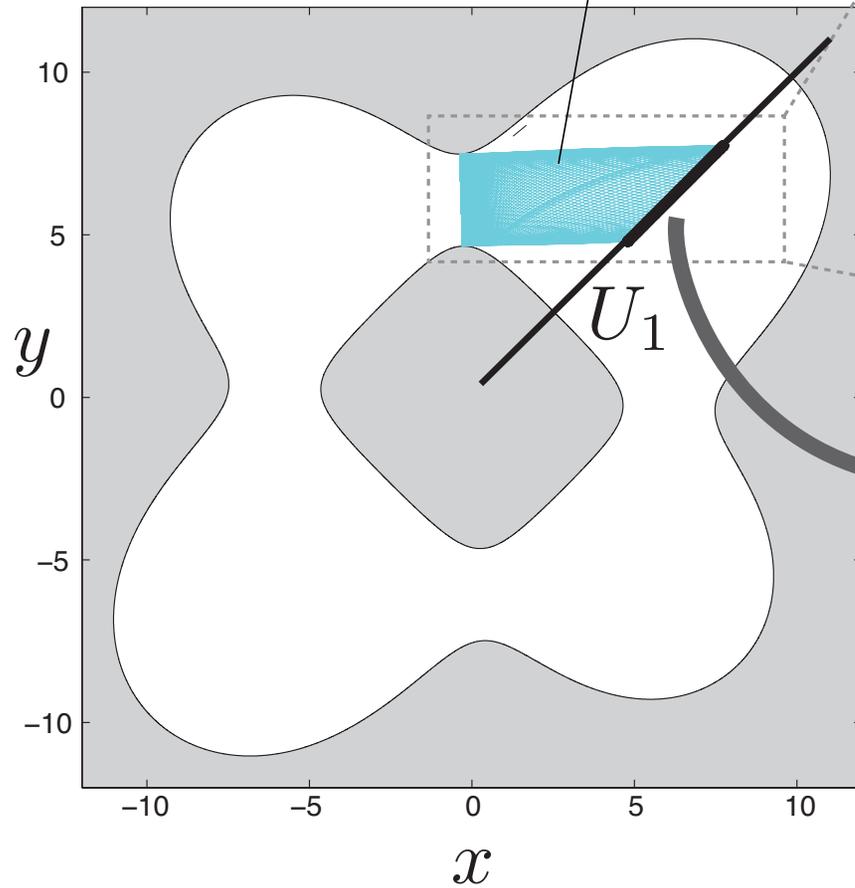
Transition tubes in the rolling ball system

transition tube from quadrant 1 to 2



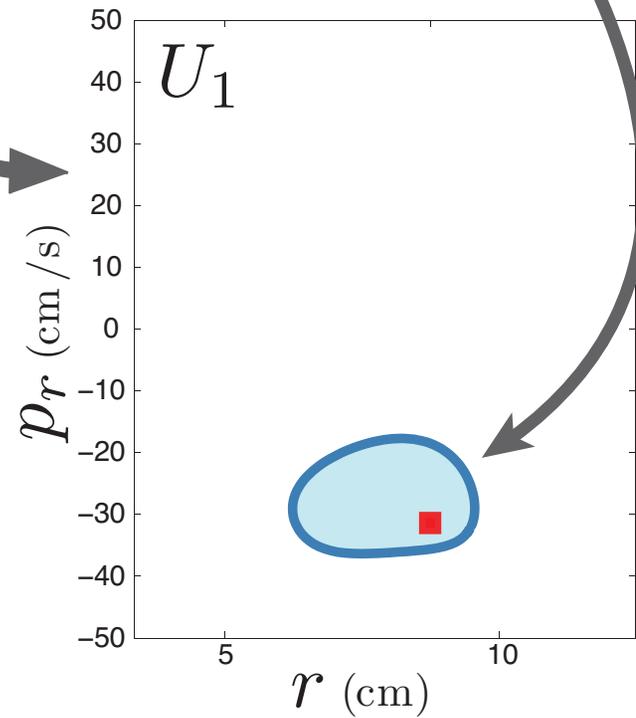
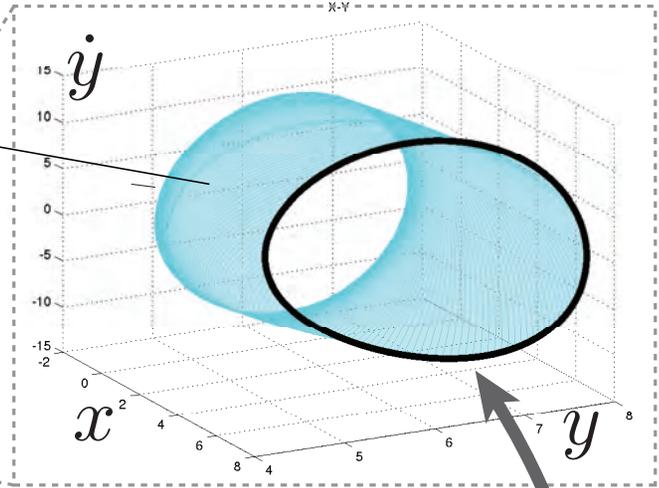
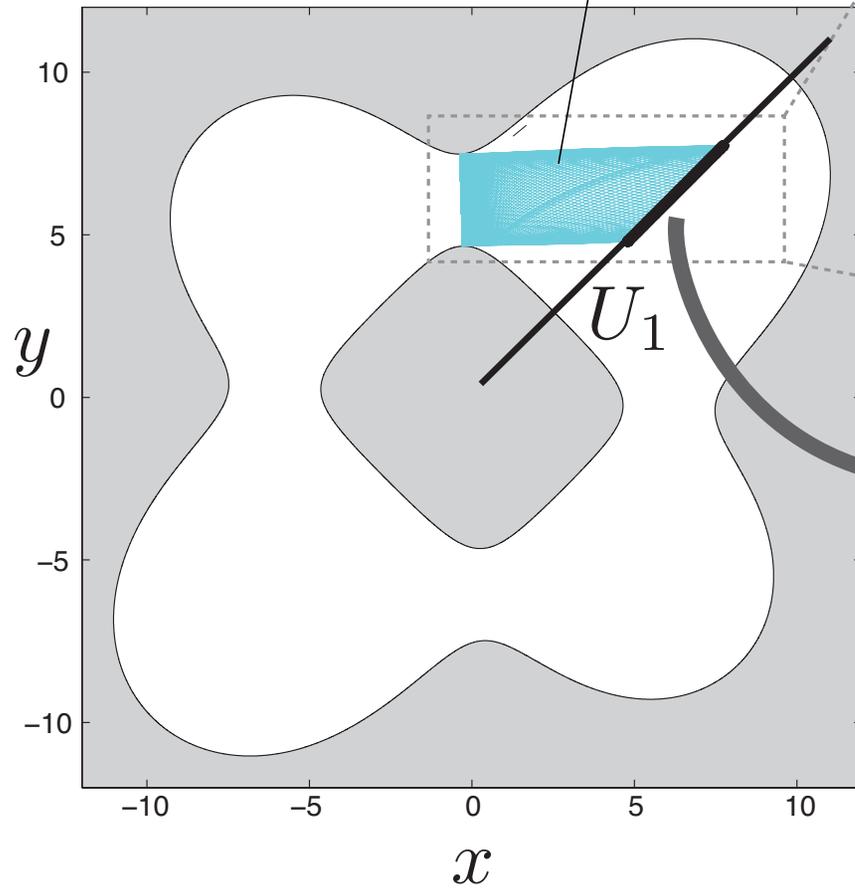
Transition tubes in the rolling ball system

transition tube from quadrant 1 to 2



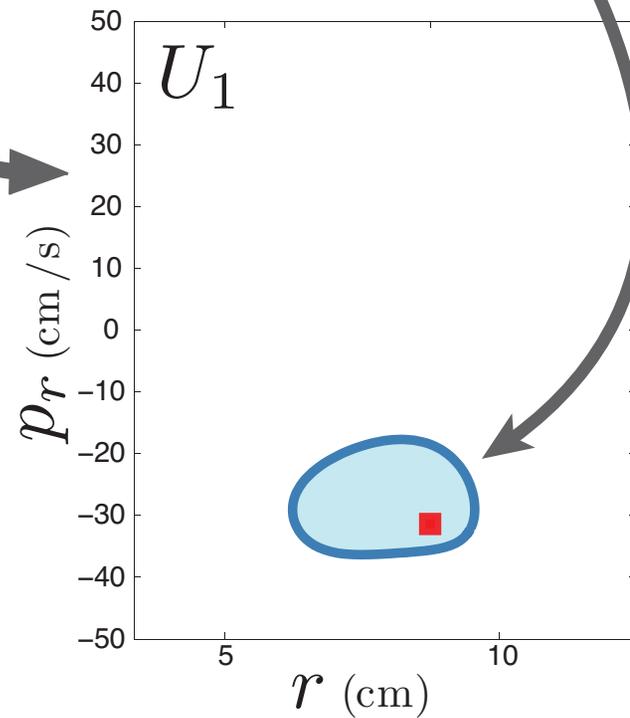
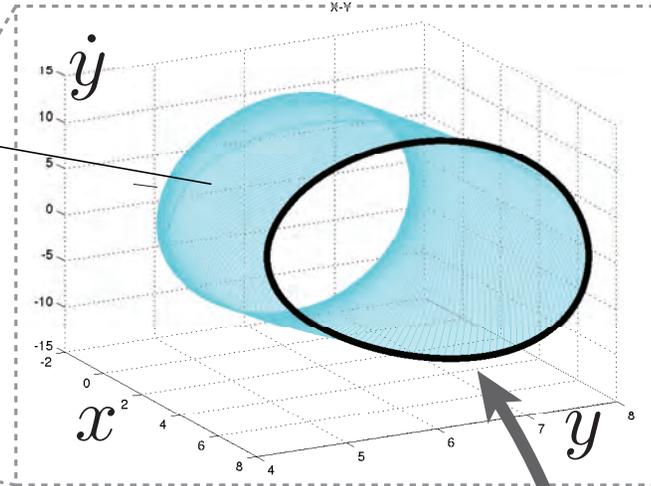
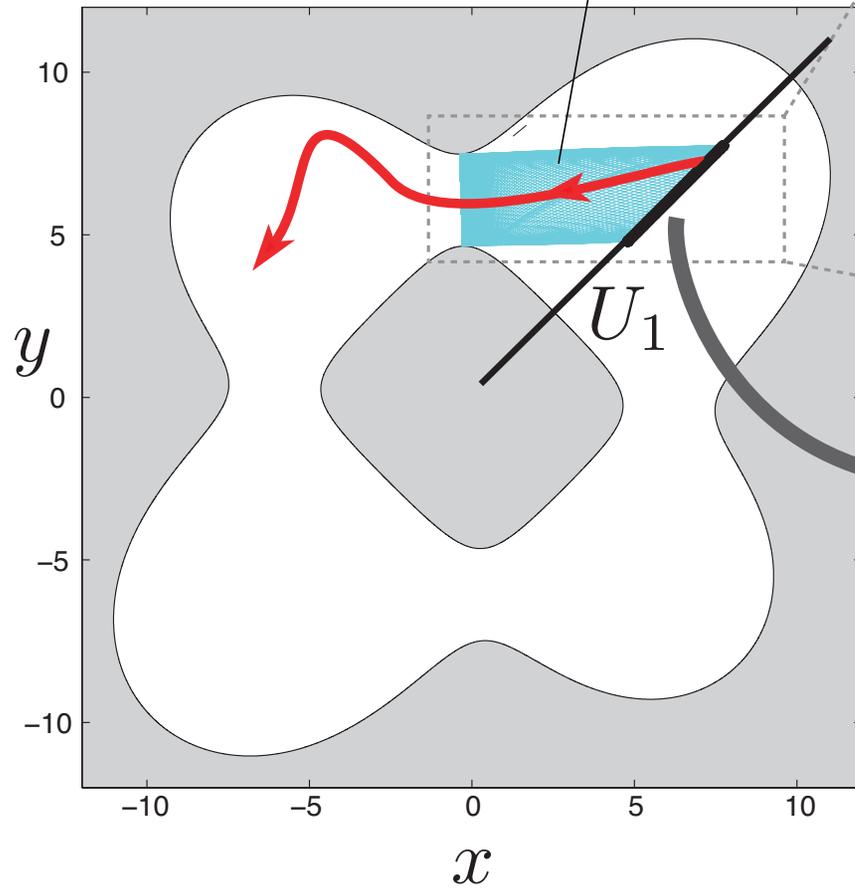
Transition tubes in the rolling ball system

transition tube from quadrant 1 to 2



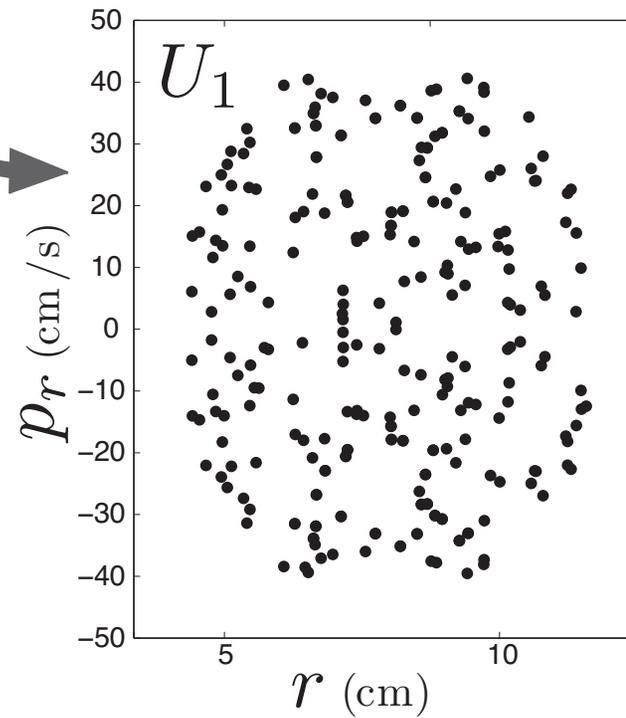
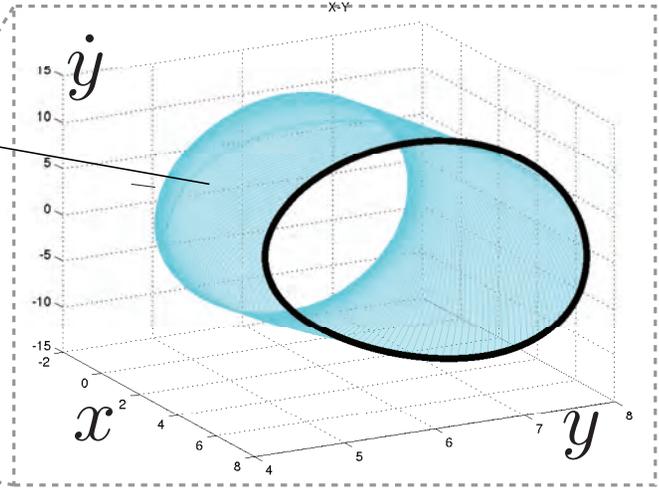
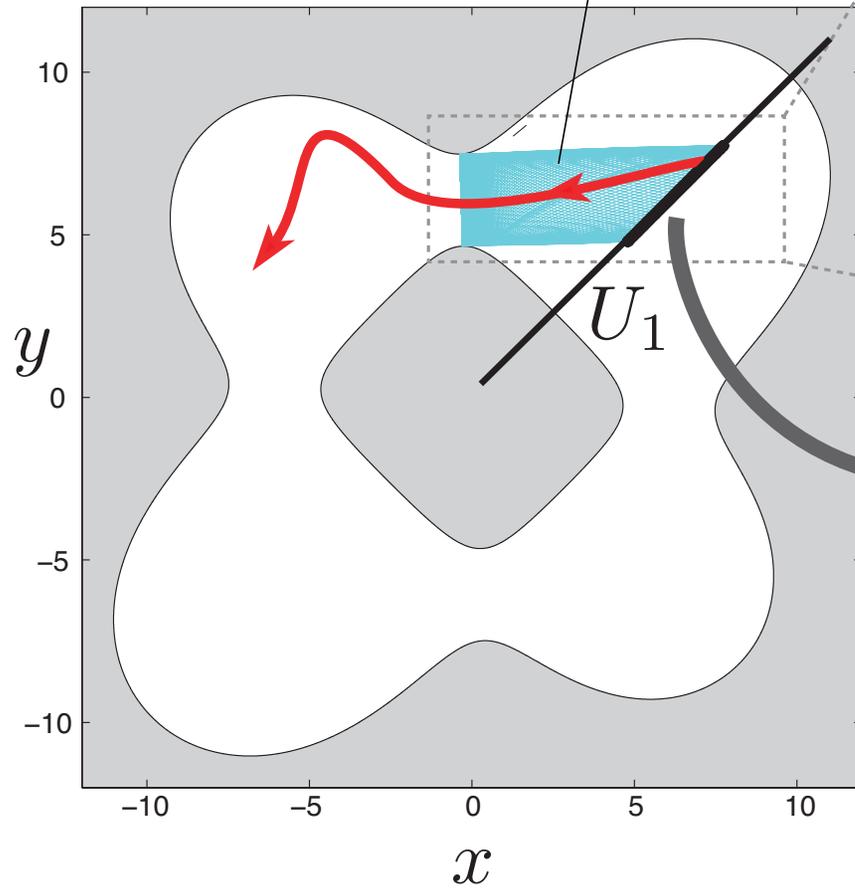
Transition tubes in the rolling ball system

transition tube from quadrant 1 to 2



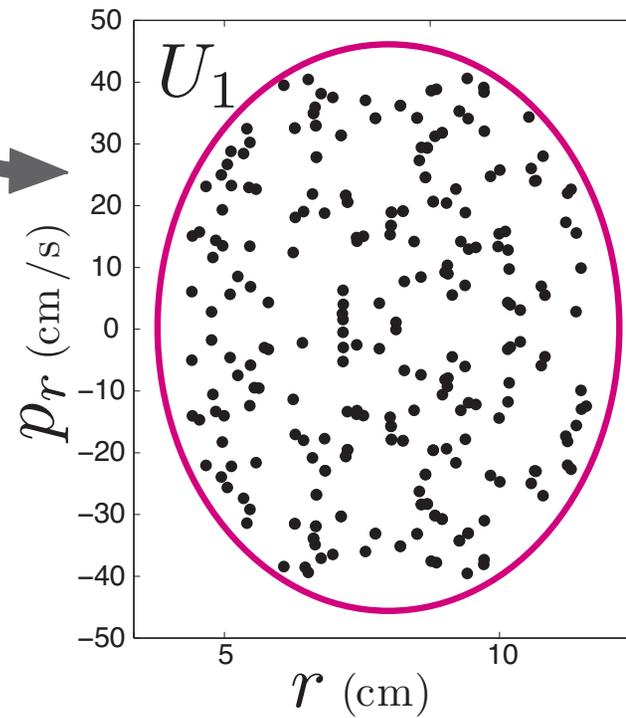
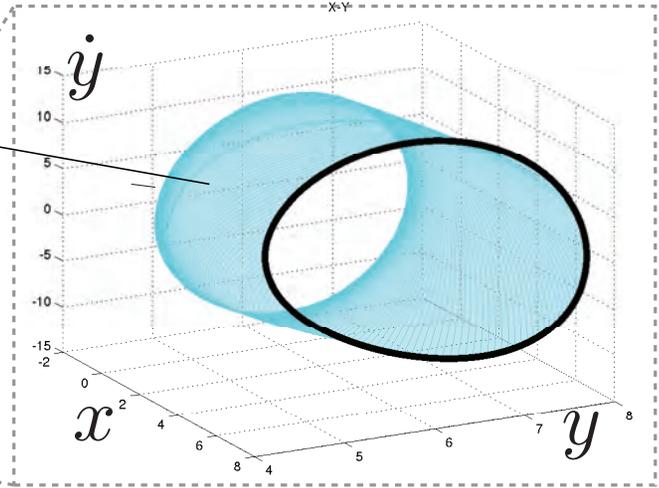
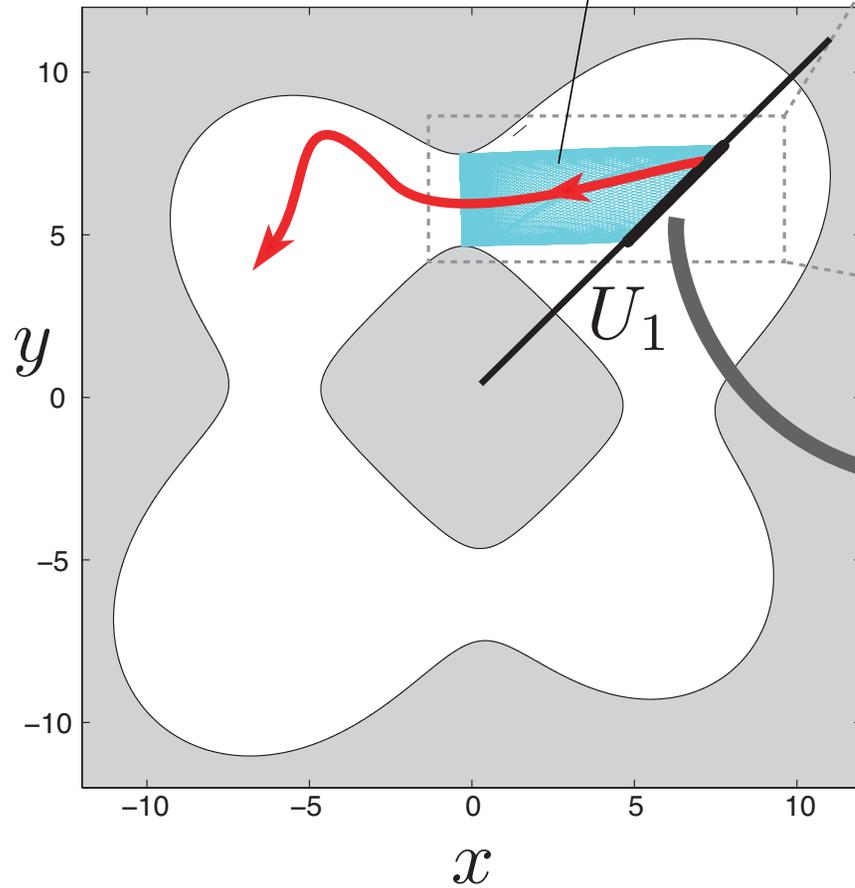
Transition tubes in the rolling ball system

transition tube from quadrant 1 to 2



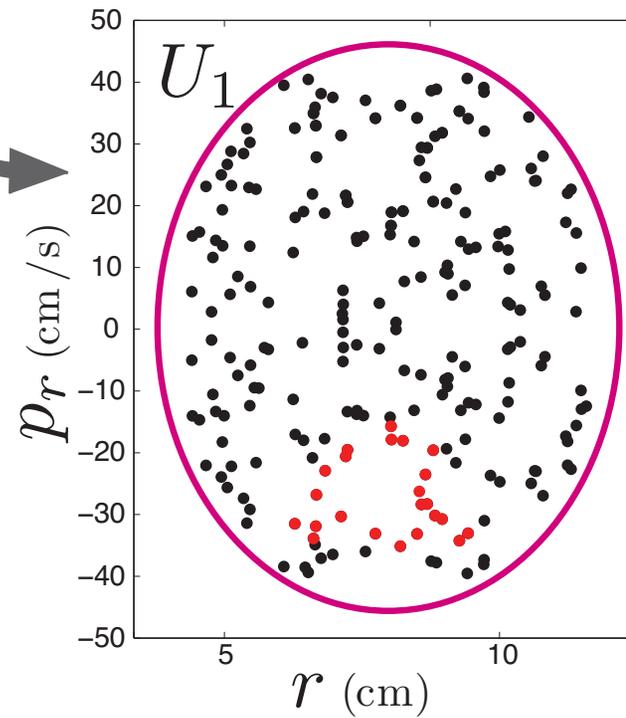
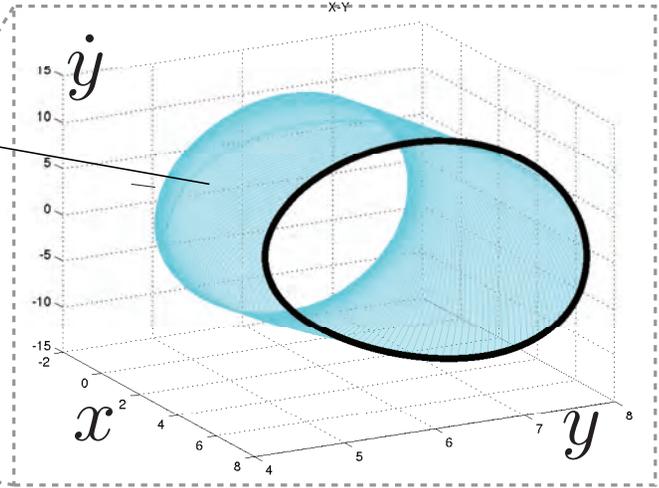
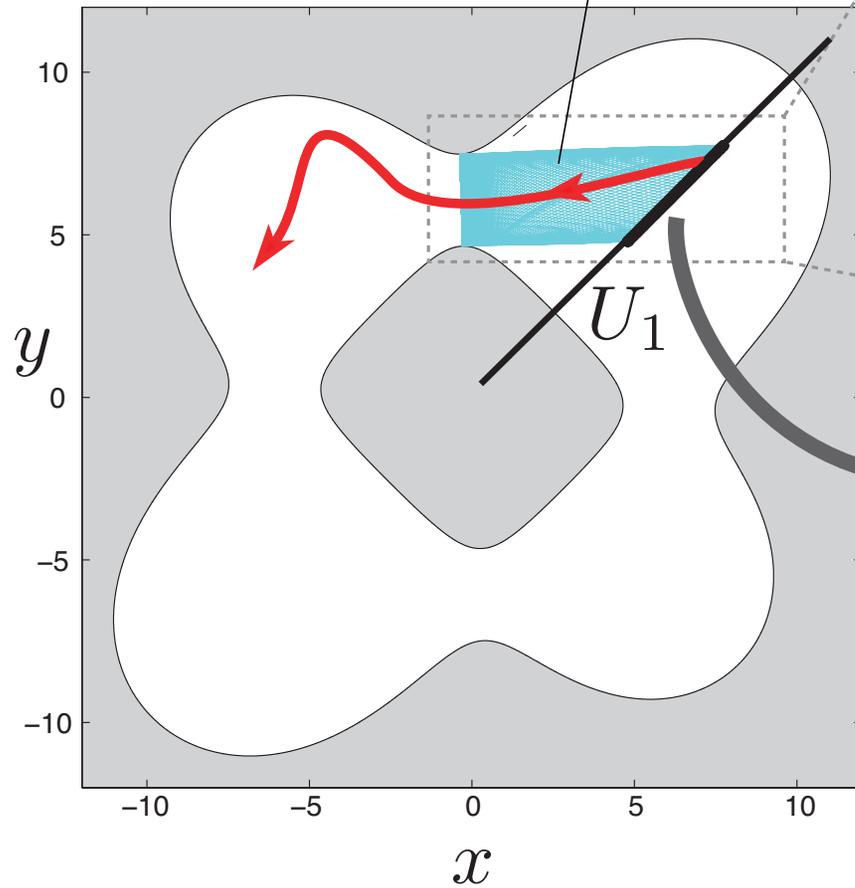
Transition tubes in the rolling ball system

transition tube from quadrant 1 to 2



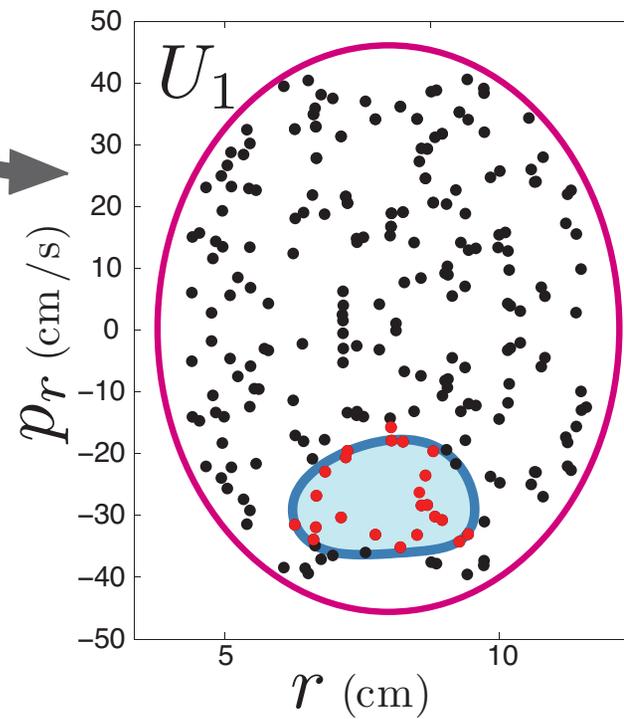
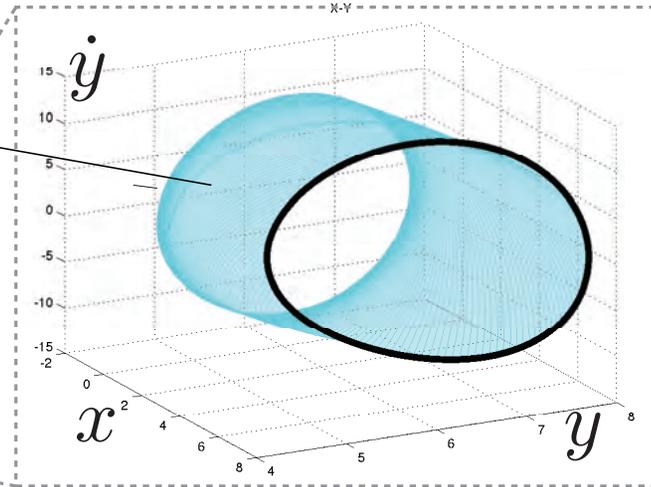
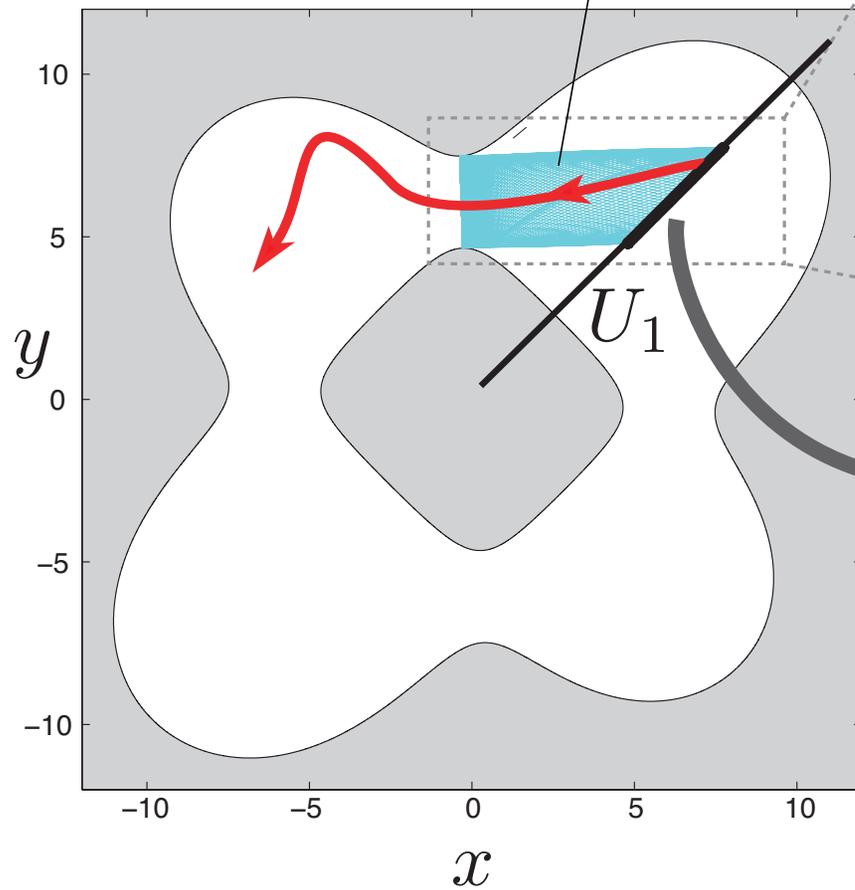
Transition tubes in the rolling ball system

transition tube from quadrant 1 to 2

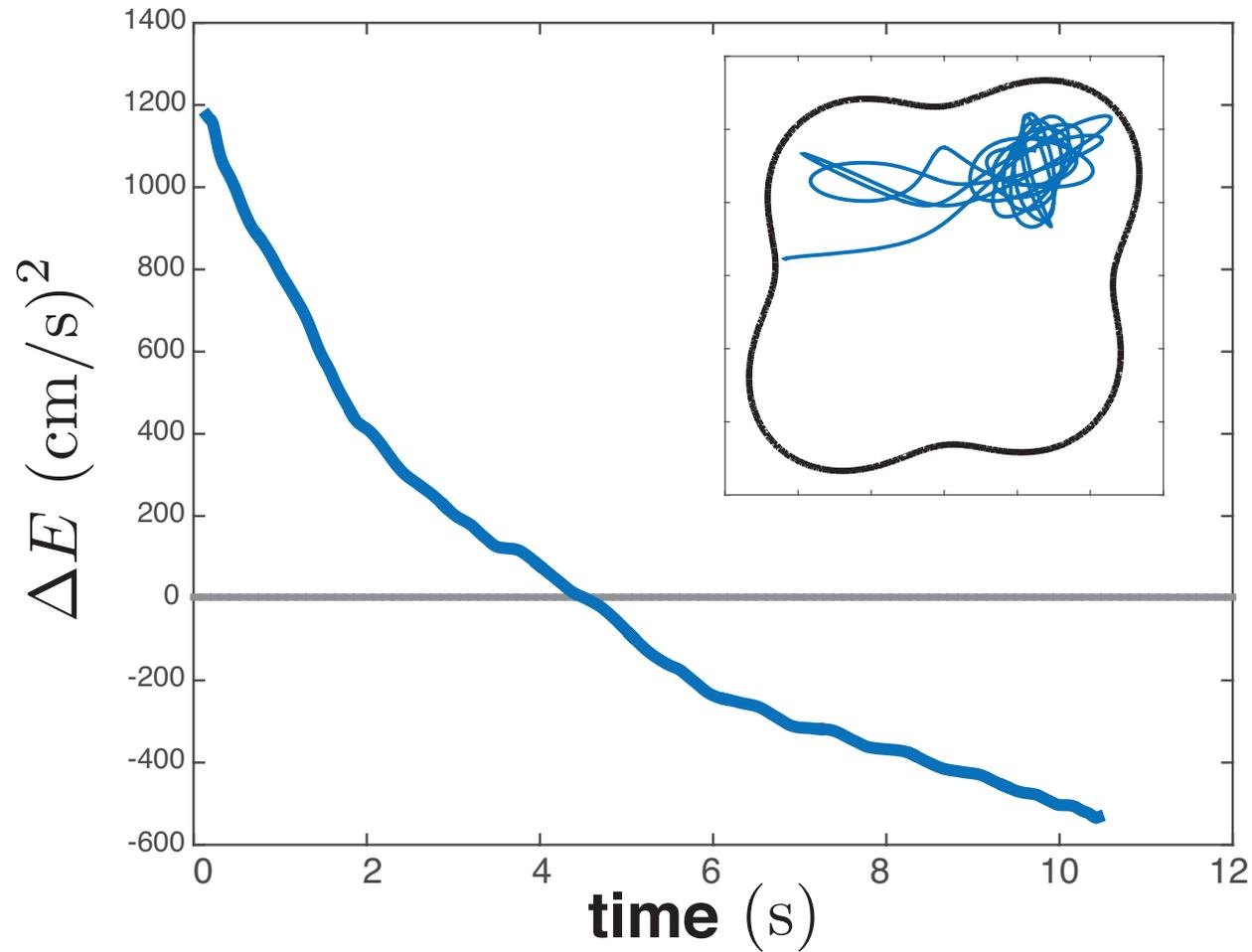


Transition tubes in the rolling ball system

transition tube from quadrant 1 to 2

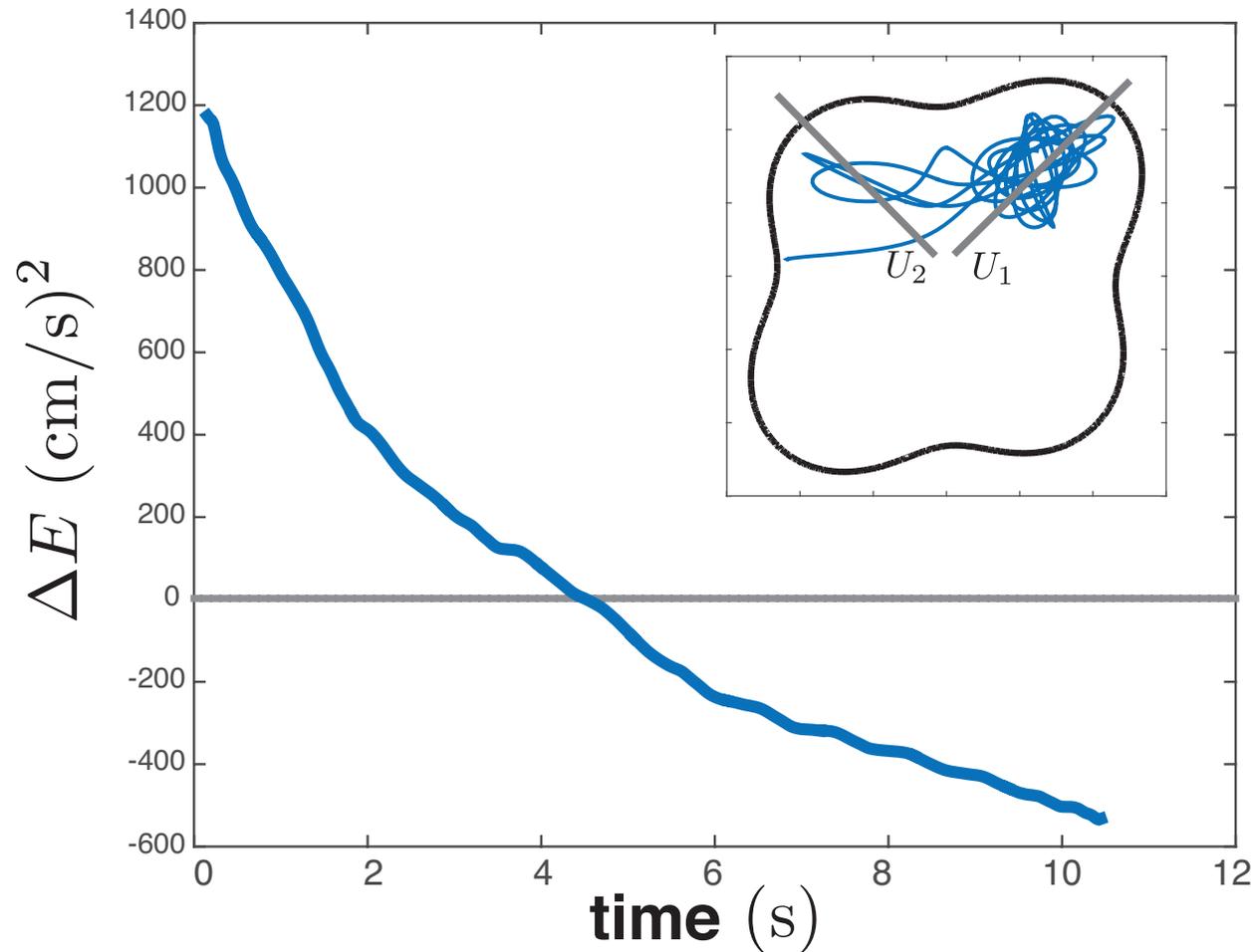


Analysis of experimental data



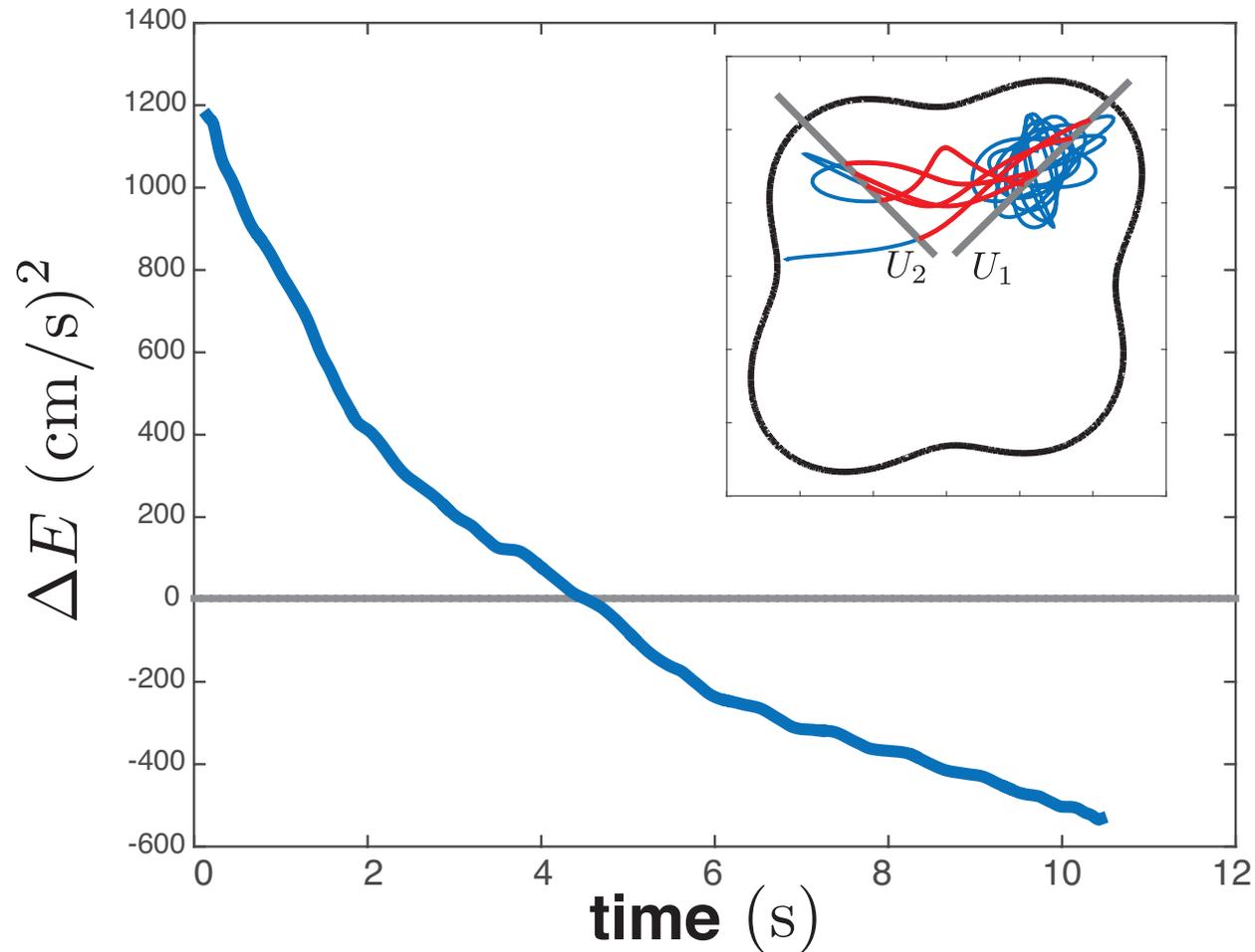
- 120 experimental trials of about 10 seconds each, recorded at 50 Hz

Analysis of experimental data



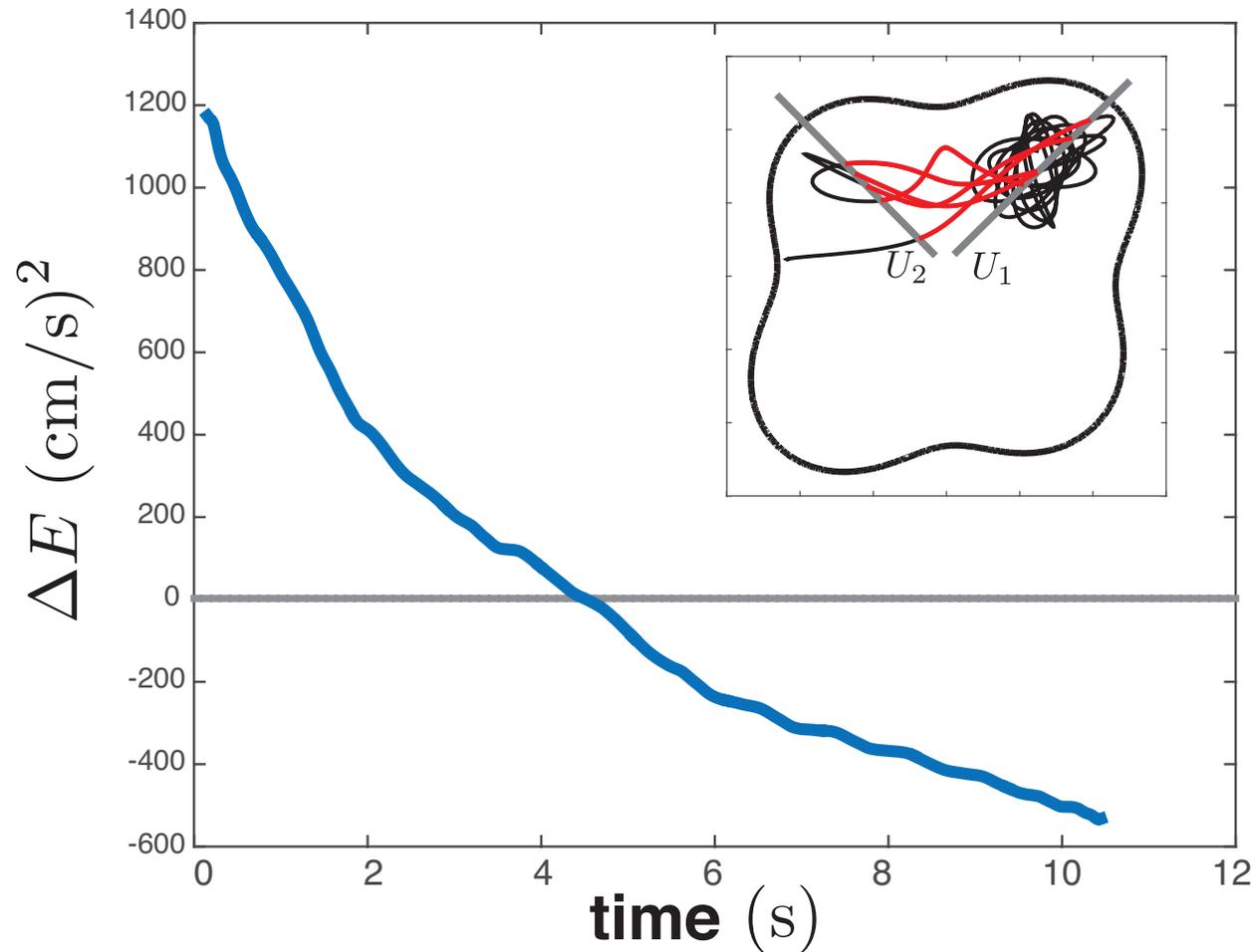
- 120 experimental trials of about 10 seconds each, recorded at 50 Hz
- 3500 intersections of Poincaré sections, sorted by energy

Analysis of experimental data



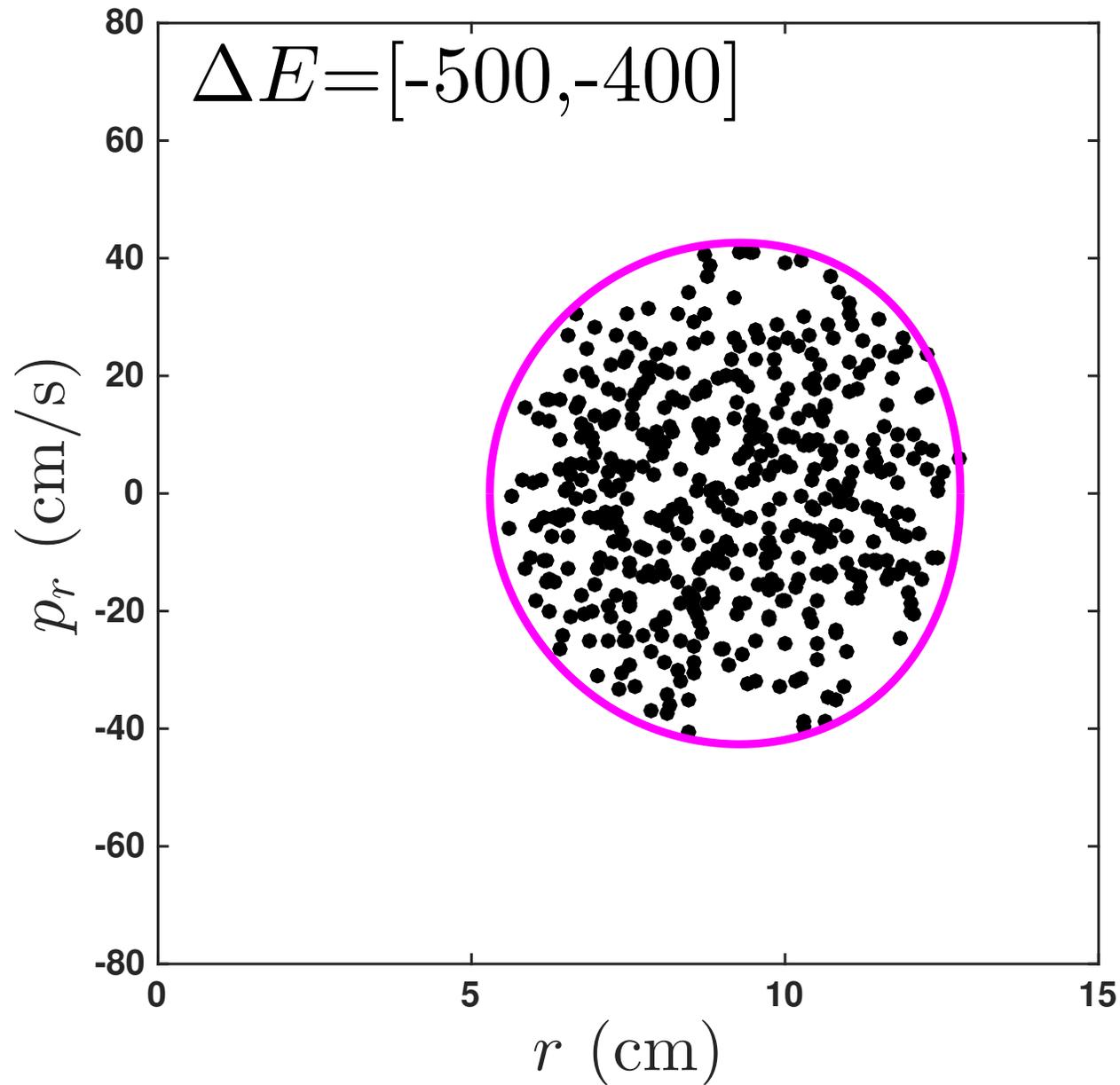
- 120 experimental trials of about 10 seconds each, recorded at 50 Hz
- 3500 intersections of Poincaré sections, sorted by energy
- 400 transitions detected

Analysis of experimental data

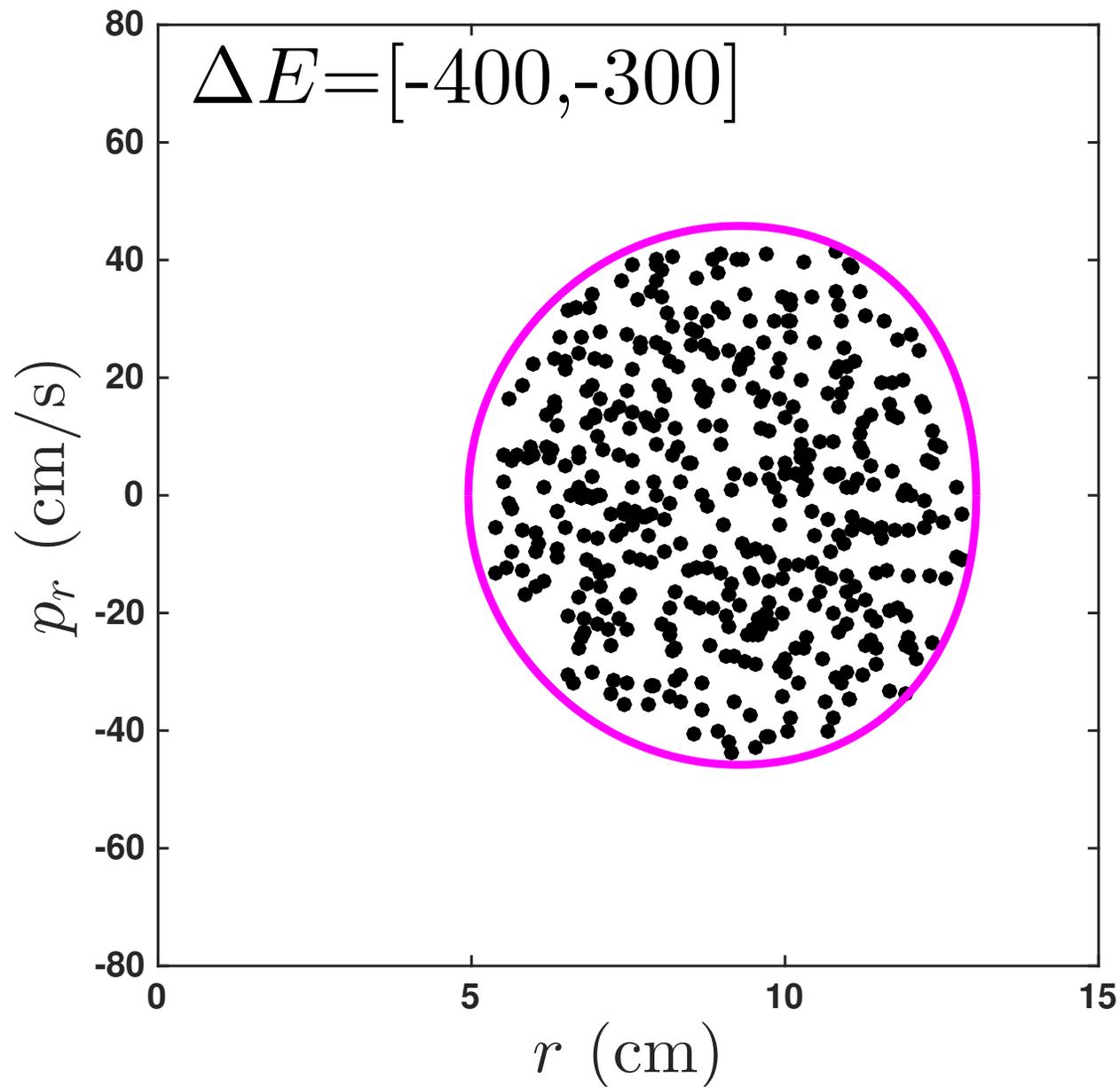


- 120 experimental trials of about 10 seconds each, recorded at 50 Hz
- 3500 intersections of Poincaré sections, sorted by energy
- 400 transitions detected

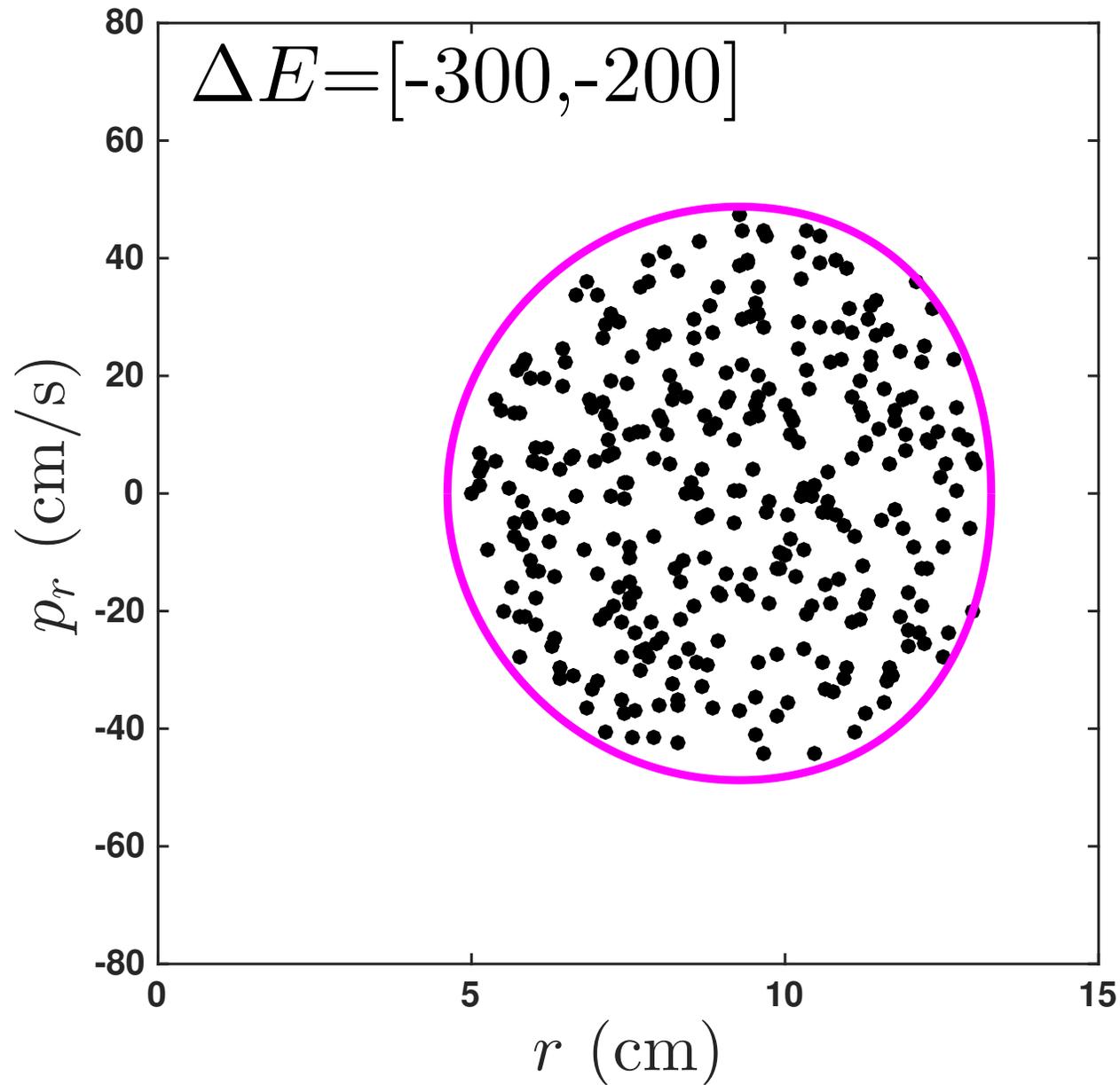
Poincaré sections at various energy ranges



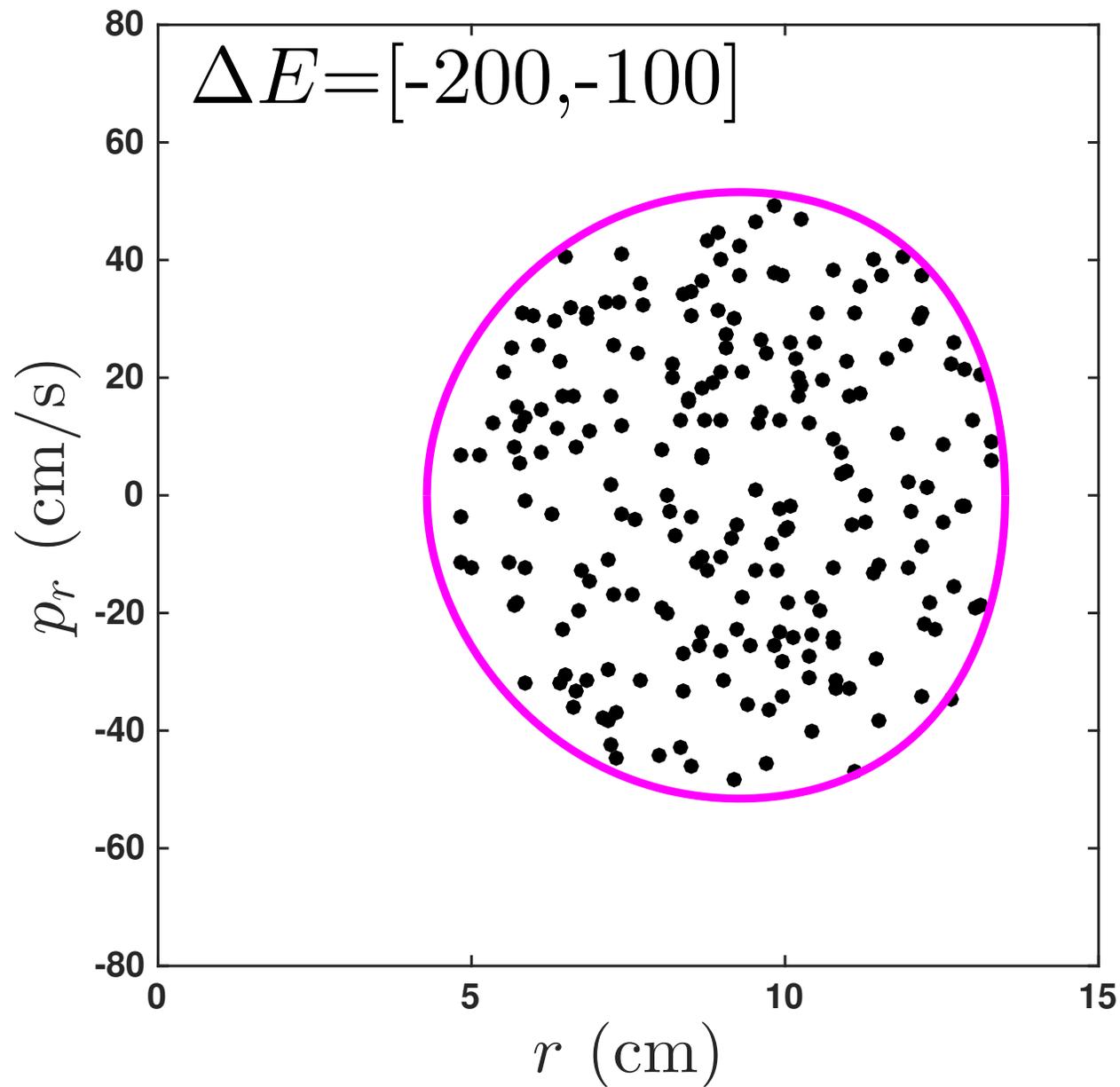
Poincaré sections at various energy ranges



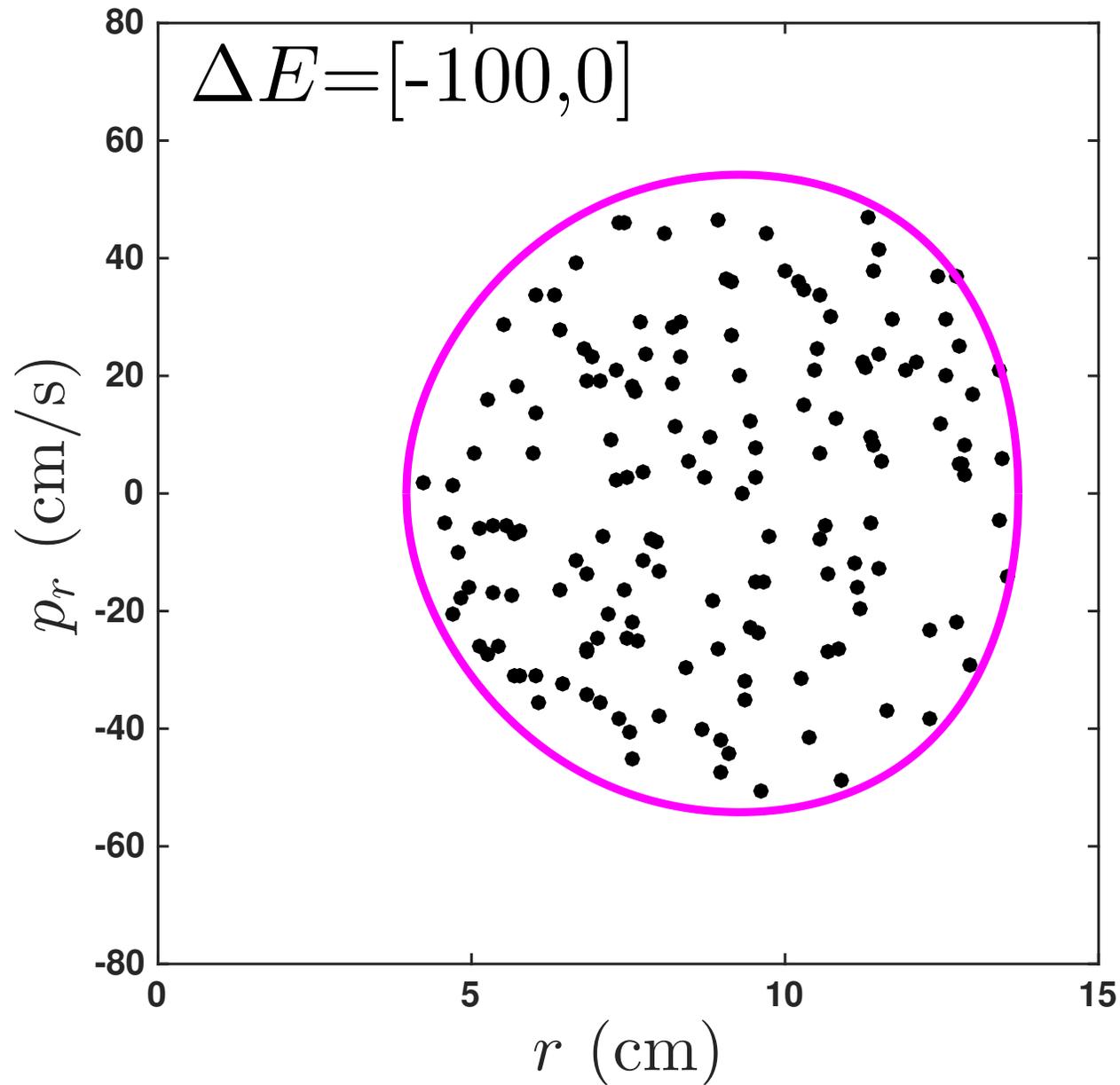
Poincaré sections at various energy ranges



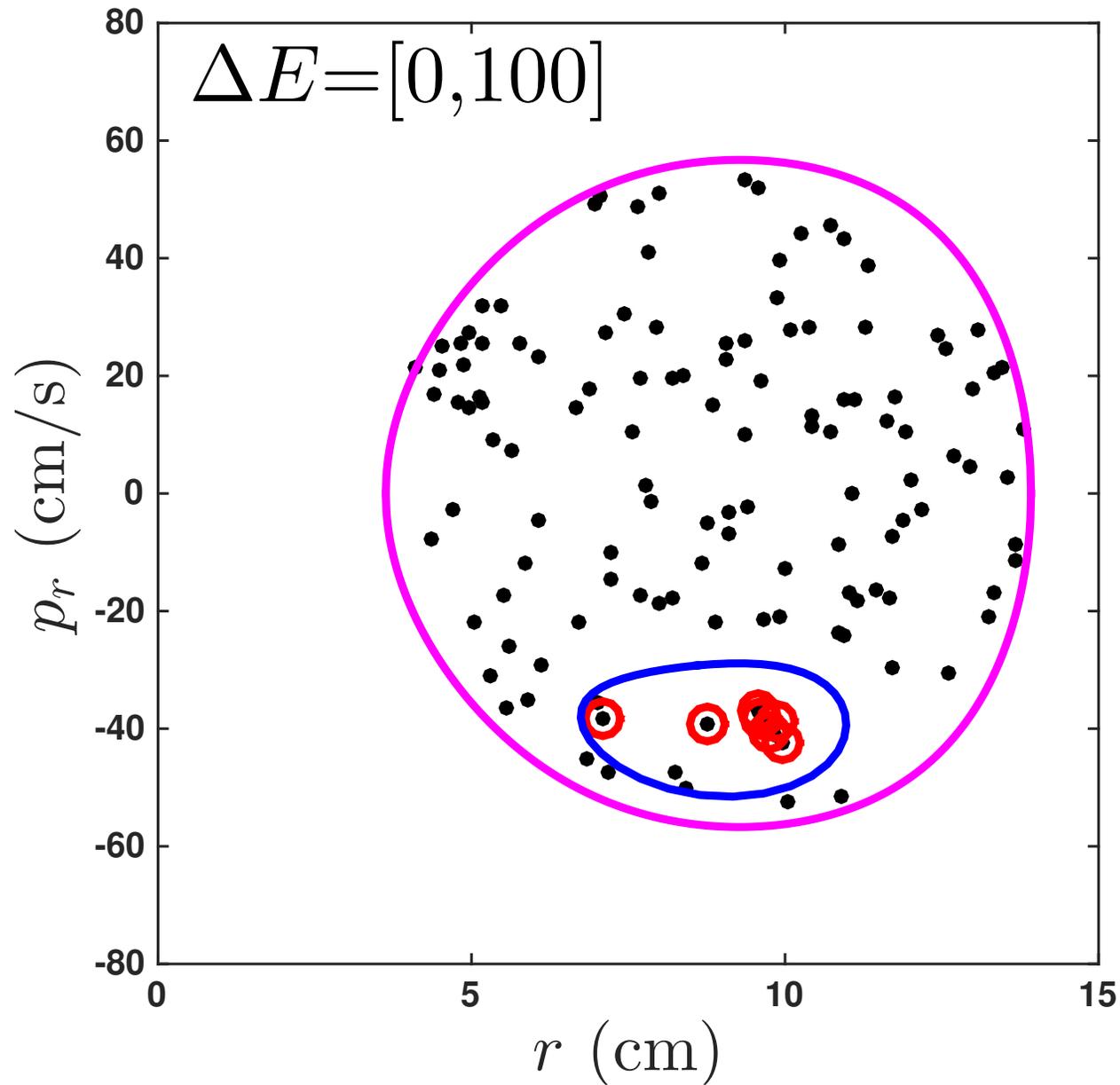
Poincaré sections at various energy ranges



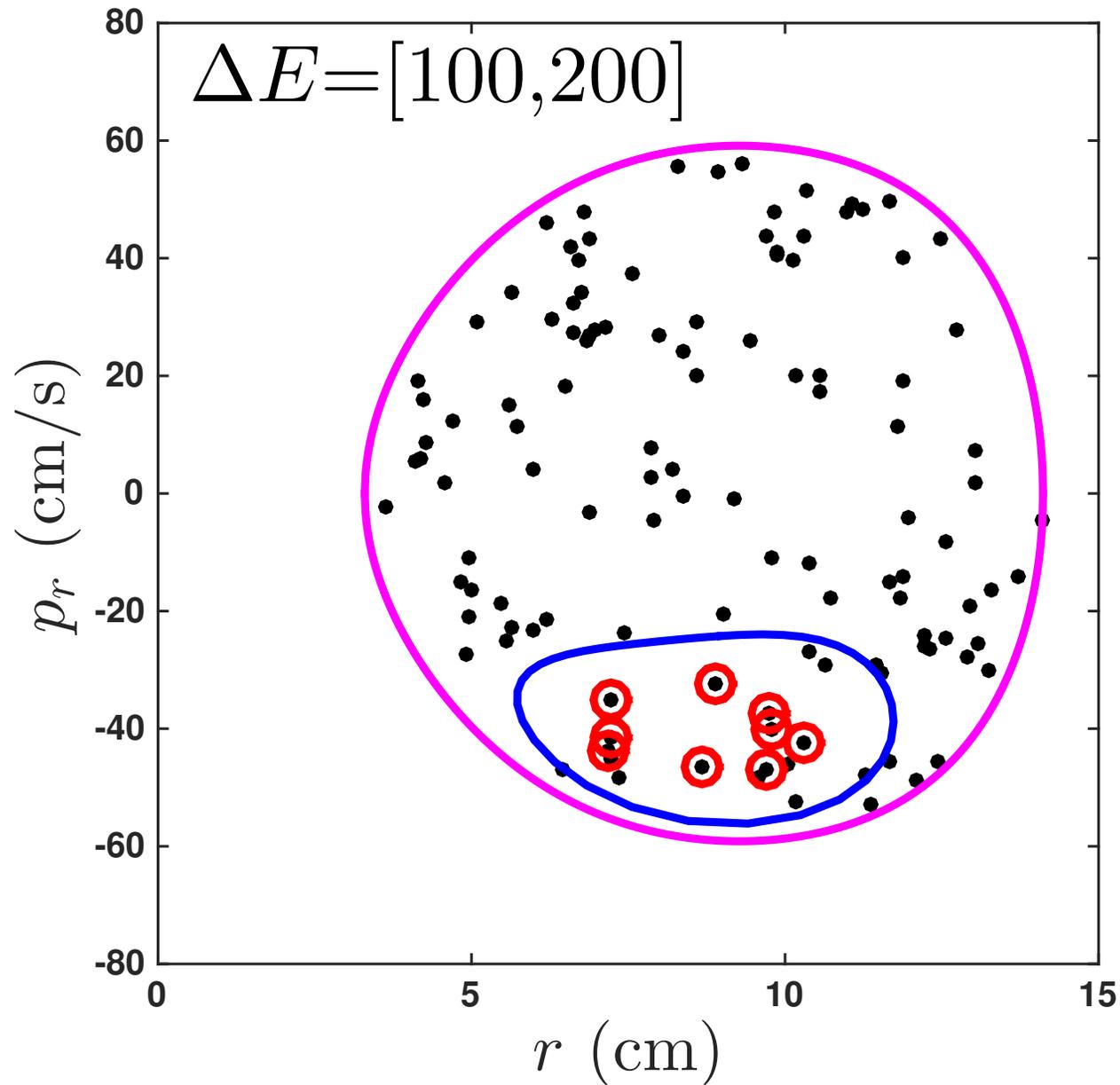
Poincaré sections at various energy ranges



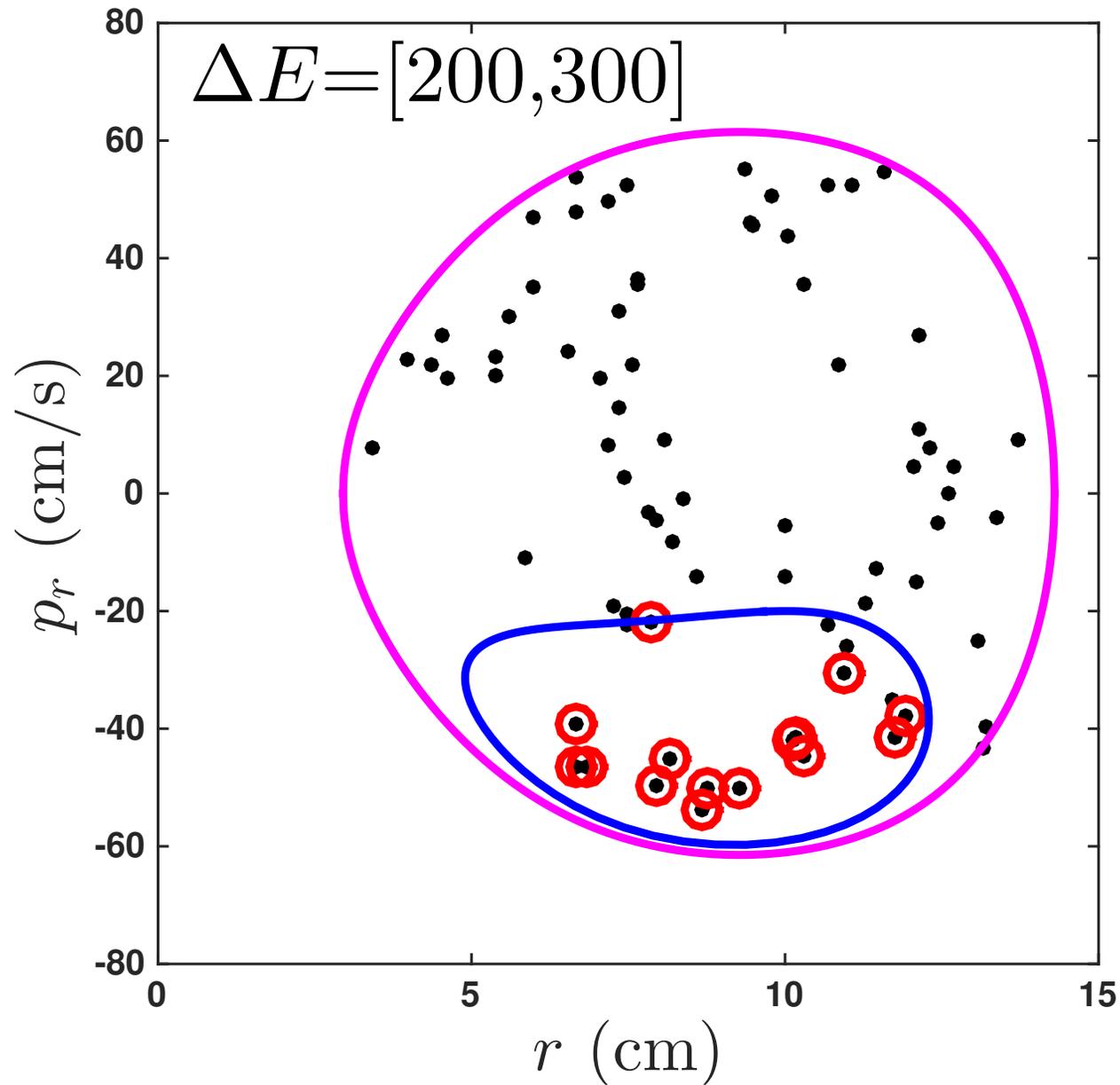
Poincaré sections at various energy ranges



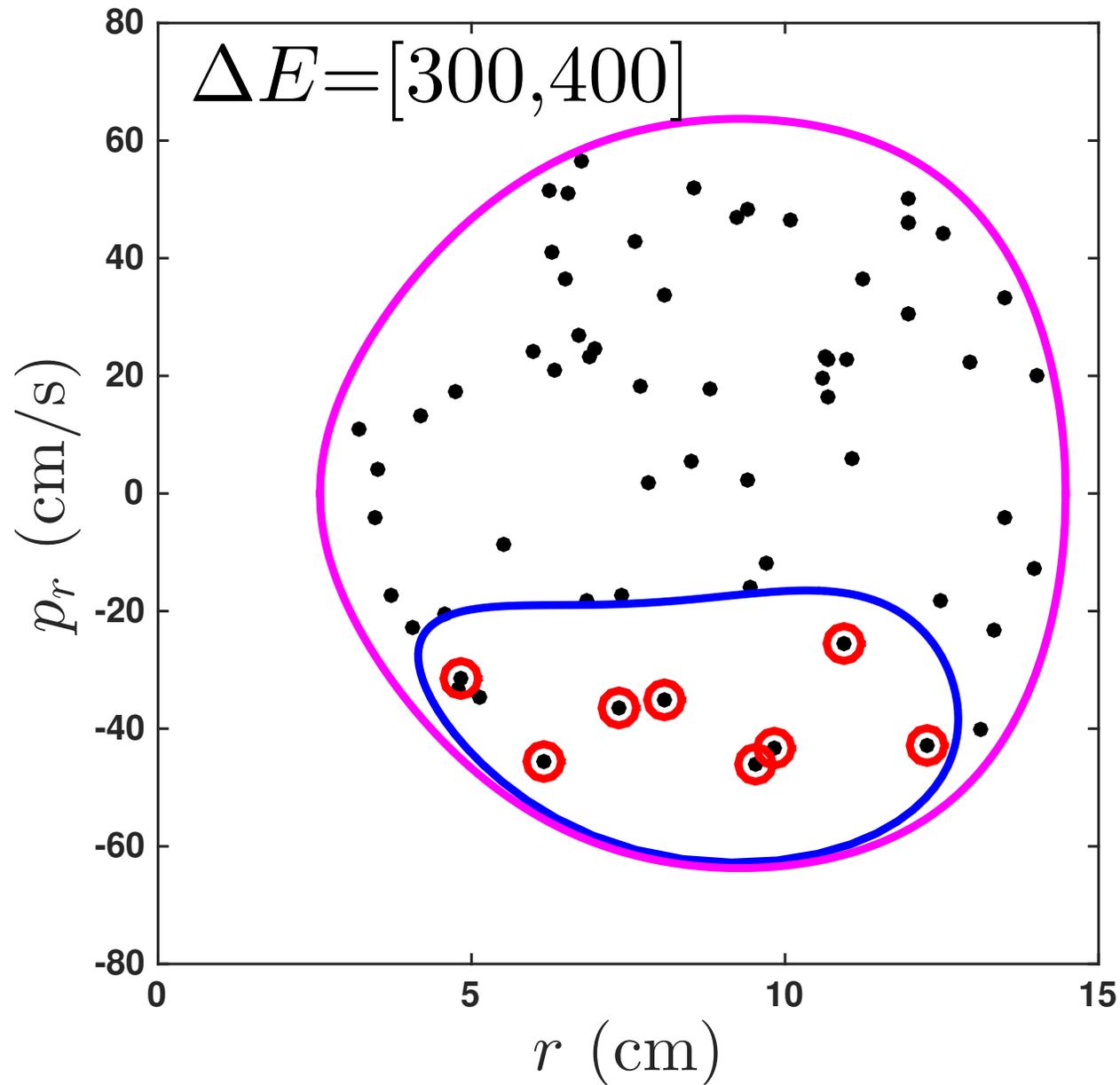
Poincaré sections at various energy ranges



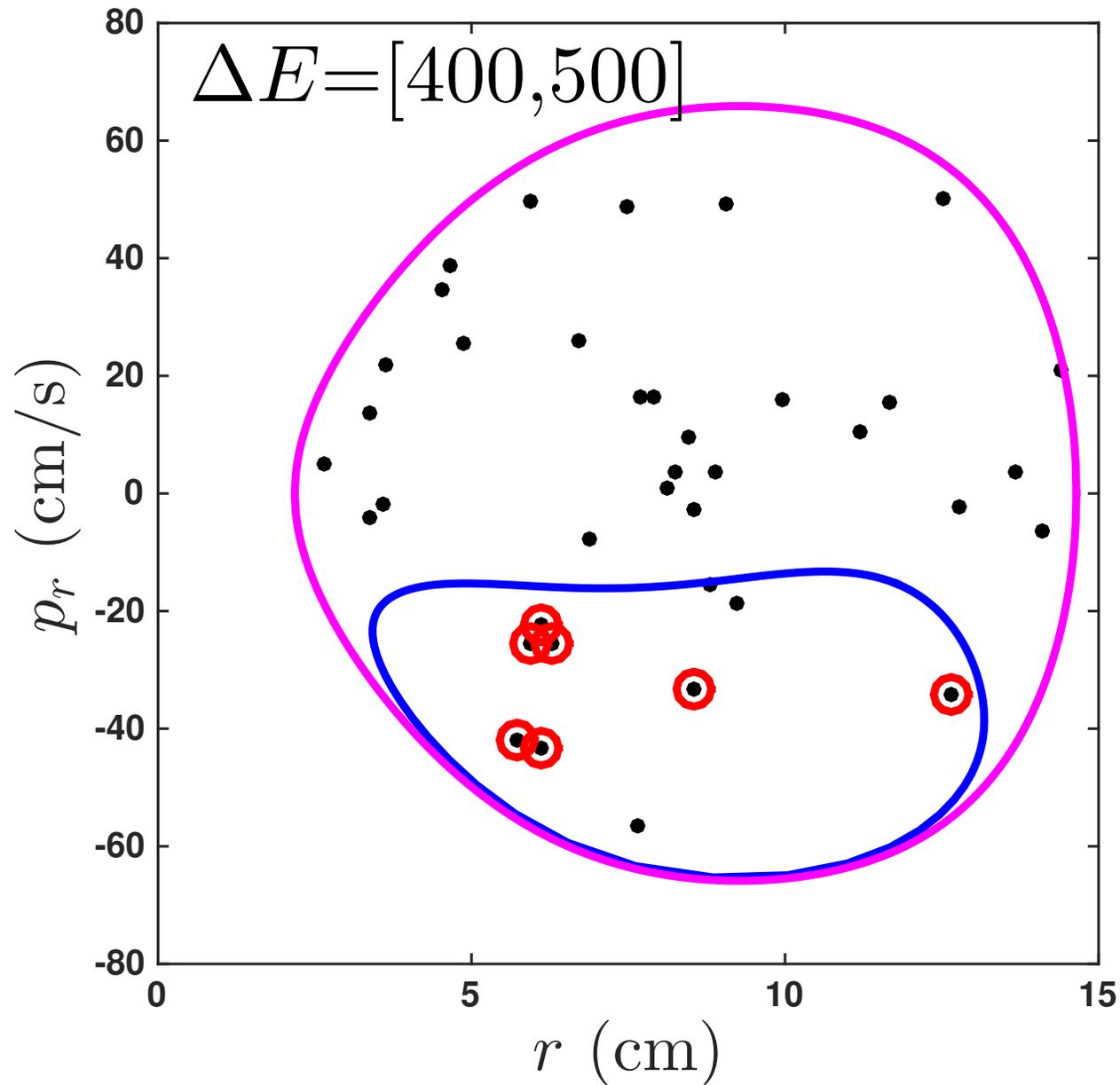
Poincaré sections at various energy ranges



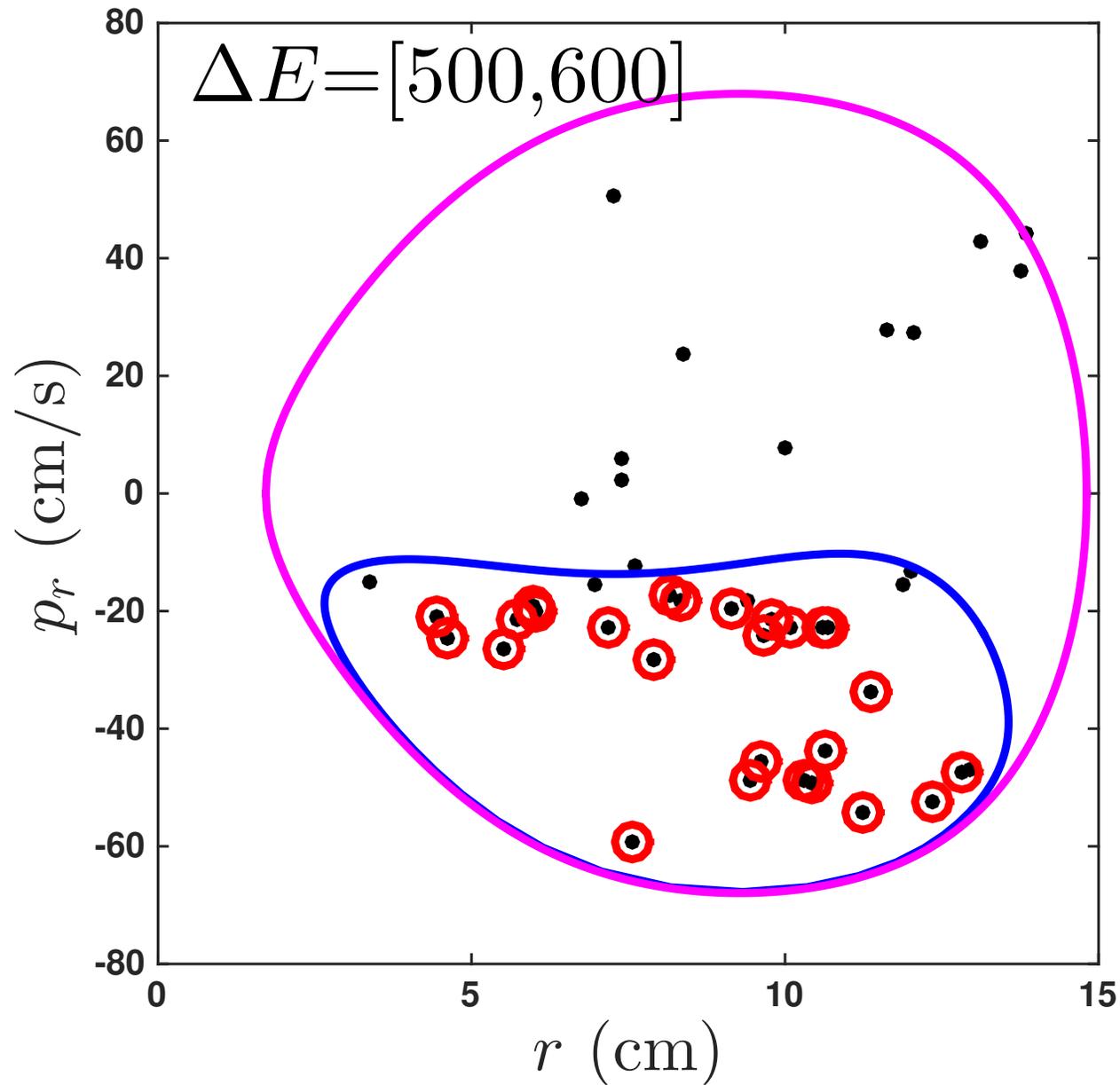
Poincaré sections at various energy ranges



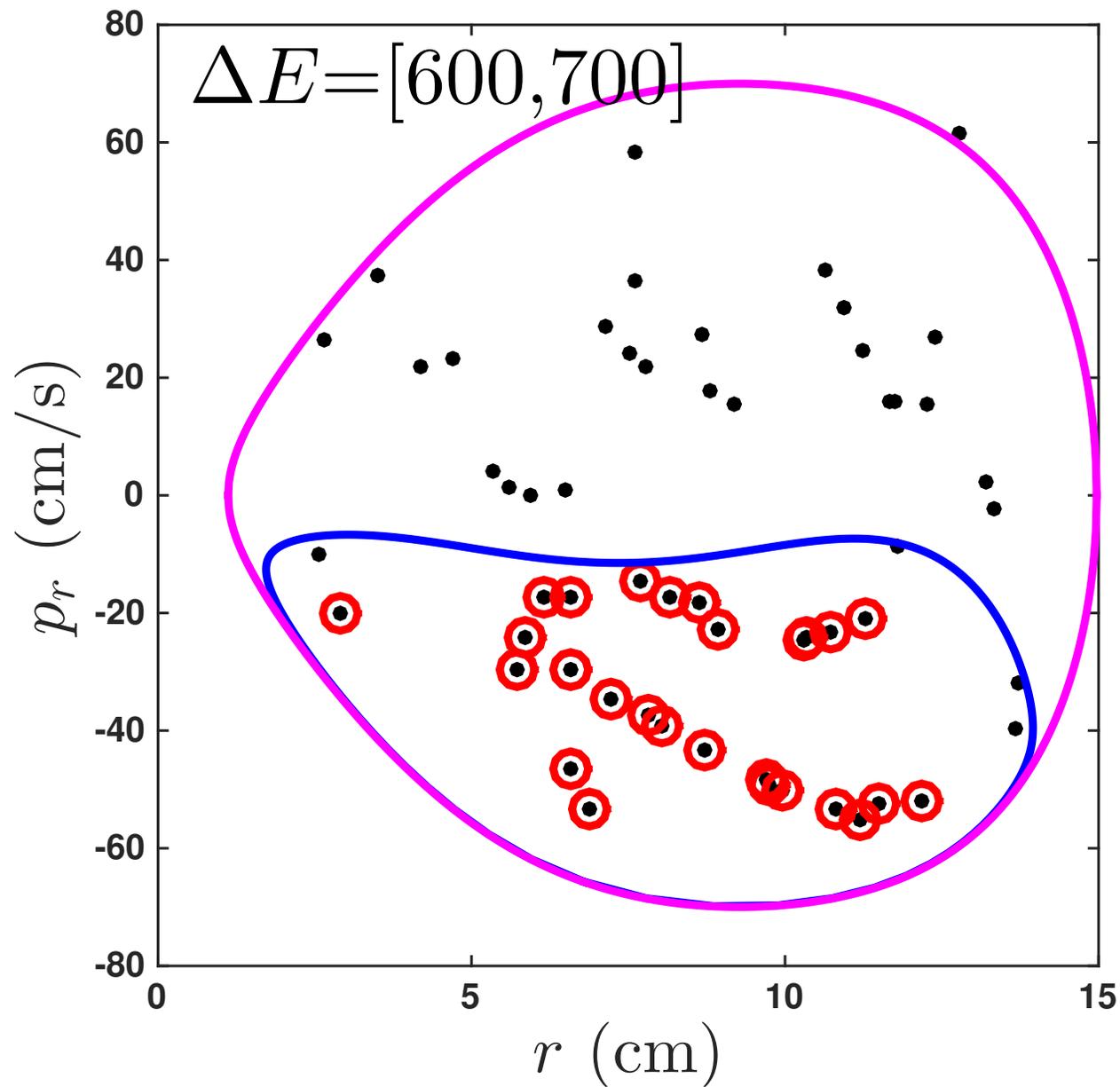
Poincaré sections at various energy ranges



Poincaré sections at various energy ranges



Poincaré sections at various energy ranges



Experimental confirmation of transition tubes

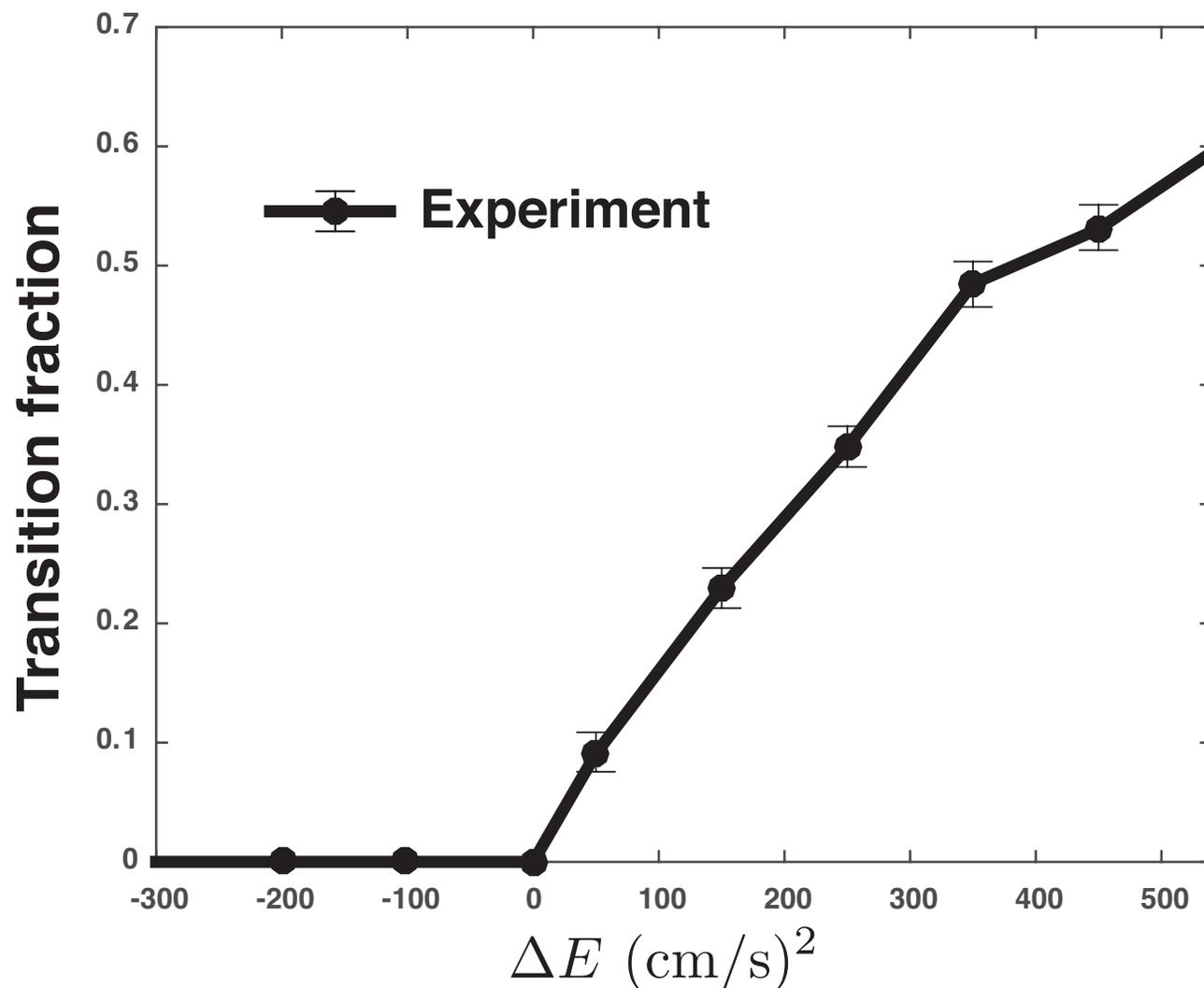
- Theory predicts all transitions (p value of correlation < 0.0001)

Experimental confirmation of transition tubes

- Theory predicts all transitions (p value of correlation < 0.0001)
- Consider overall trend in transition fraction as excess energy grows

Experimental confirmation of transition tubes

- Theory predicts all transitions (p value of correlation < 0.0001)
- Consider overall trend in transition fraction as excess energy grows



Theory for small excess energy, ΔE

- Area of the transitioning region, the tube cross-section (MacKay [1990])

$$A_{\text{trans}} = T_{\text{po}} \Delta E$$

where $T_{\text{po}} = 2\pi/\omega$ period of unstable periodic orbit in bottleneck

Theory for small excess energy, ΔE

- Area of the transitioning region, the tube cross-section (MacKay [1990])

$$A_{\text{trans}} = T_{\text{po}} \Delta E$$

where $T_{\text{po}} = 2\pi/\omega$ period of unstable periodic orbit in bottleneck

- Area of energy surface

$$A_{\Delta E} = A_0 + \tau \Delta E$$

Theory for small excess energy, ΔE

- Area of the transitioning region, the tube cross-section (MacKay [1990])

$$A_{\text{trans}} = T_{\text{po}} \Delta E$$

where $T_{\text{po}} = 2\pi/\omega$ period of unstable periodic orbit in bottleneck

- Area of energy surface

$$A_{\Delta E} = A_0 + \tau \Delta E$$

where

$$A_0 = 2 \int_{r_{\min}}^{r_{\max}} \sqrt{-\frac{14}{5}gH(r)\left(1 + \frac{\partial H^2}{\partial r}(r)\right)} dr$$

Theory for small excess energy, ΔE

- Area of the transitioning region, the tube cross-section (MacKay [1990])

$$A_{\text{trans}} = T_{\text{po}} \Delta E$$

where $T_{\text{po}} = 2\pi/\omega$ period of unstable periodic orbit in bottleneck

- Area of energy surface

$$A_{\Delta E} = A_0 + \tau \Delta E$$

where

$$A_0 = 2 \int_{r_{\min}}^{r_{\max}} \sqrt{-\frac{14}{5}gH(r)\left(1 + \frac{\partial H^2}{\partial r}(r)\right)} dr$$

and

$$\tau = \int_{r_{\min}}^{r_{\max}} \sqrt{\frac{\frac{14}{5}\left(1 + \frac{\partial H^2}{\partial r}(r)\right)}{-gH(r)}} dr$$

Theory for small excess energy, ΔE

- The transitioning fraction, under well-mixed assumption,

$$\begin{aligned} p_{\text{trans}} &= \frac{A_{\text{trans}}}{A_{\Delta E}} \\ &= \frac{T_{\text{po}}}{A_0} \Delta E \left(1 - \frac{\tau}{A_0} \Delta E + \mathcal{O}(\Delta E^2) \right) \end{aligned}$$

Theory for small excess energy, ΔE

- The transitioning fraction, under well-mixed assumption,

$$\begin{aligned} p_{\text{trans}} &= \frac{A_{\text{trans}}}{A_{\Delta E}} \\ &= \frac{T_{\text{po}}}{A_0} \Delta E \left(1 - \frac{\tau}{A_0} \Delta E + \mathcal{O}(\Delta E^2) \right) \end{aligned}$$

- For small ΔE , growth in p_{trans} with ΔE is linear, with slope

$$\frac{\partial p_{\text{trans}}}{\partial \Delta E} = \frac{T_{\text{po}}}{A_0}$$

Theory for small excess energy, ΔE

- The transitioning fraction, under well-mixed assumption,

$$\begin{aligned} p_{\text{trans}} &= \frac{A_{\text{trans}}}{A_{\Delta E}} \\ &= \frac{T_{\text{po}}}{A_0} \Delta E \left(1 - \frac{\tau}{A_0} \Delta E + \mathcal{O}(\Delta E^2) \right) \end{aligned}$$

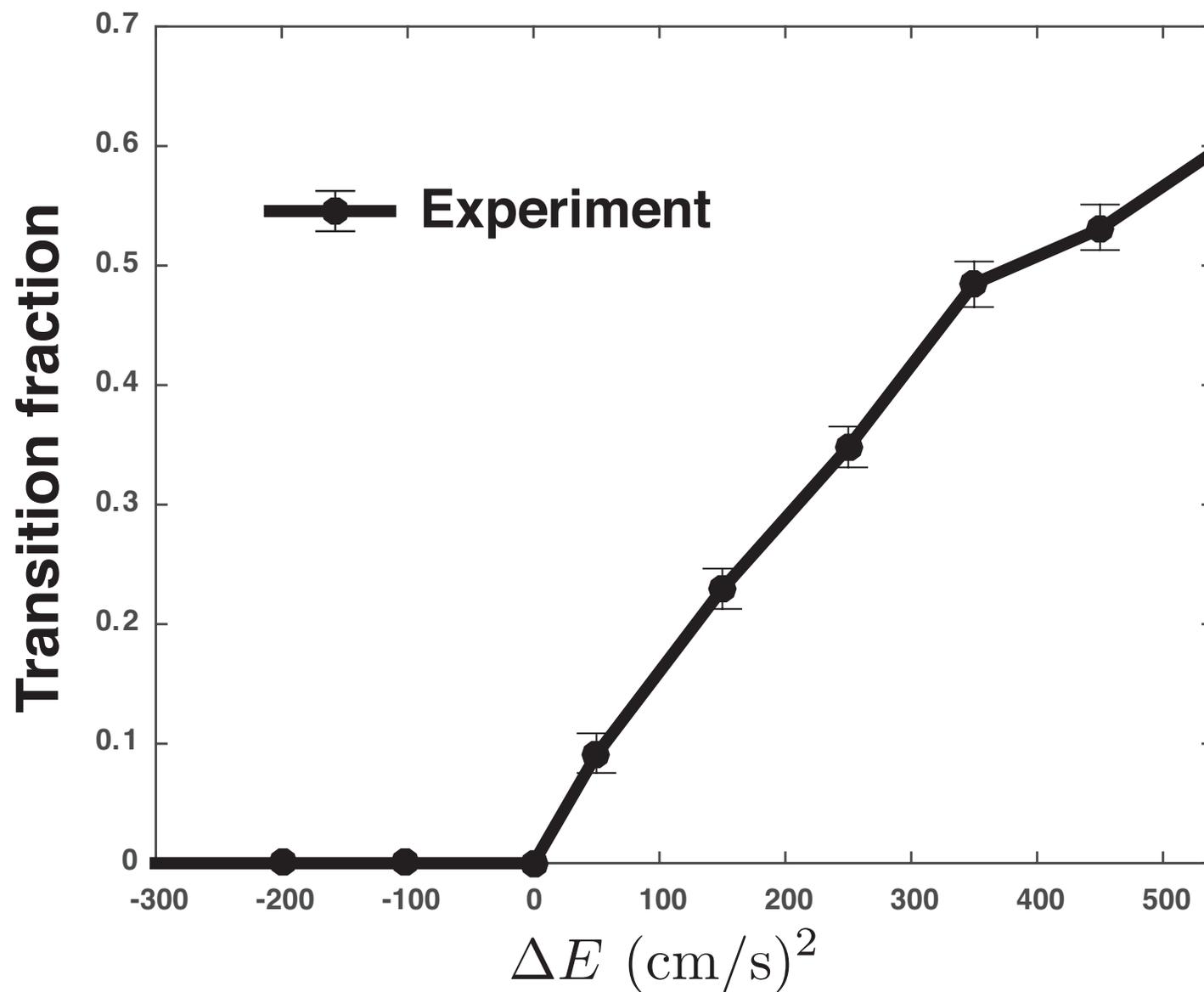
- For small ΔE , growth in p_{trans} with ΔE is linear, with slope

$$\frac{\partial p_{\text{trans}}}{\partial \Delta E} = \frac{T_{\text{po}}}{A_0}$$

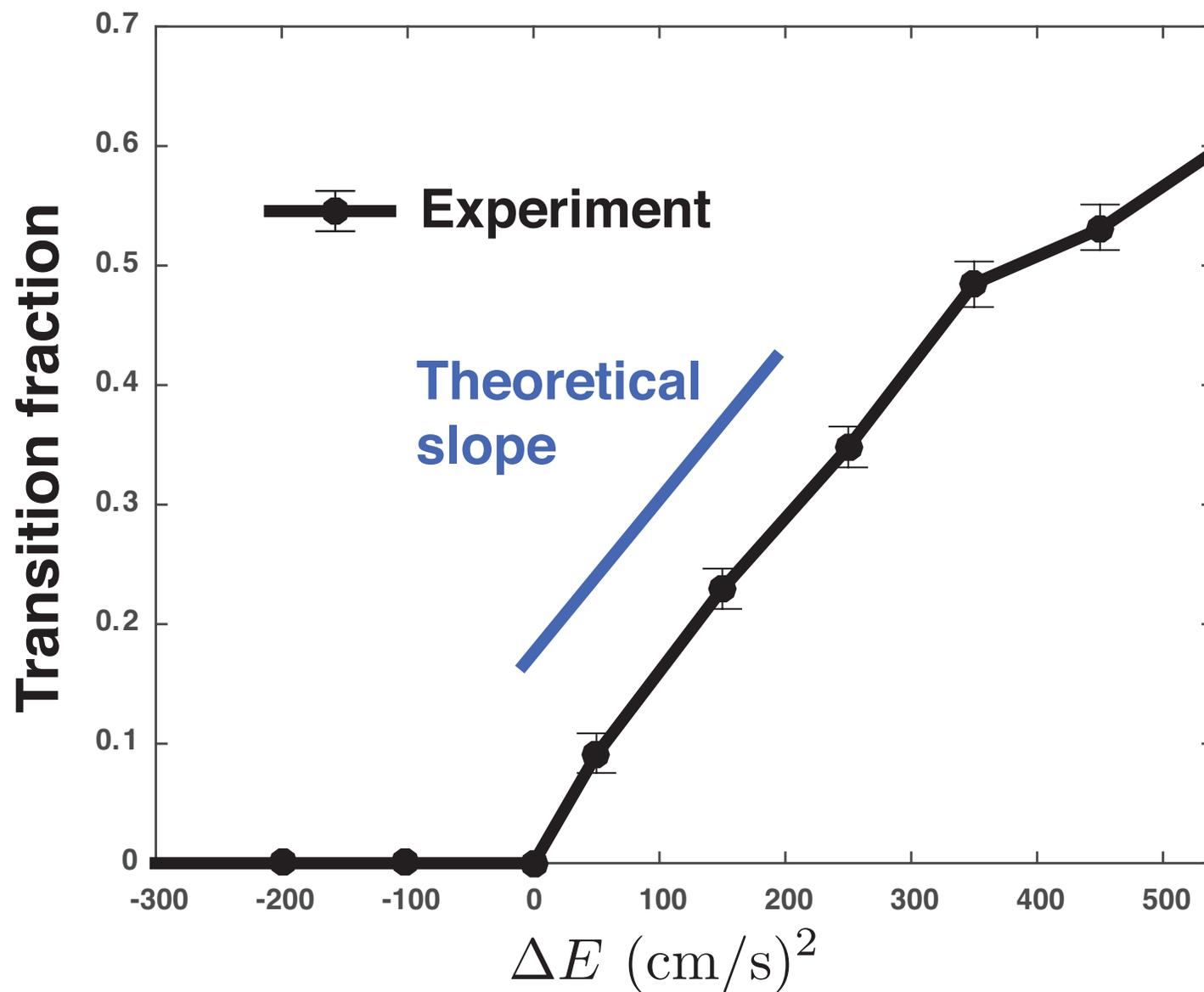
- For slightly larger values of ΔE , there will be a correction term leading to a decreasing slope,

$$\frac{\partial p_{\text{trans}}}{\partial \Delta E} = \frac{T_{\text{po}}}{A_0} \left(1 - 2 \frac{\tau}{A_0} \Delta E \right)$$

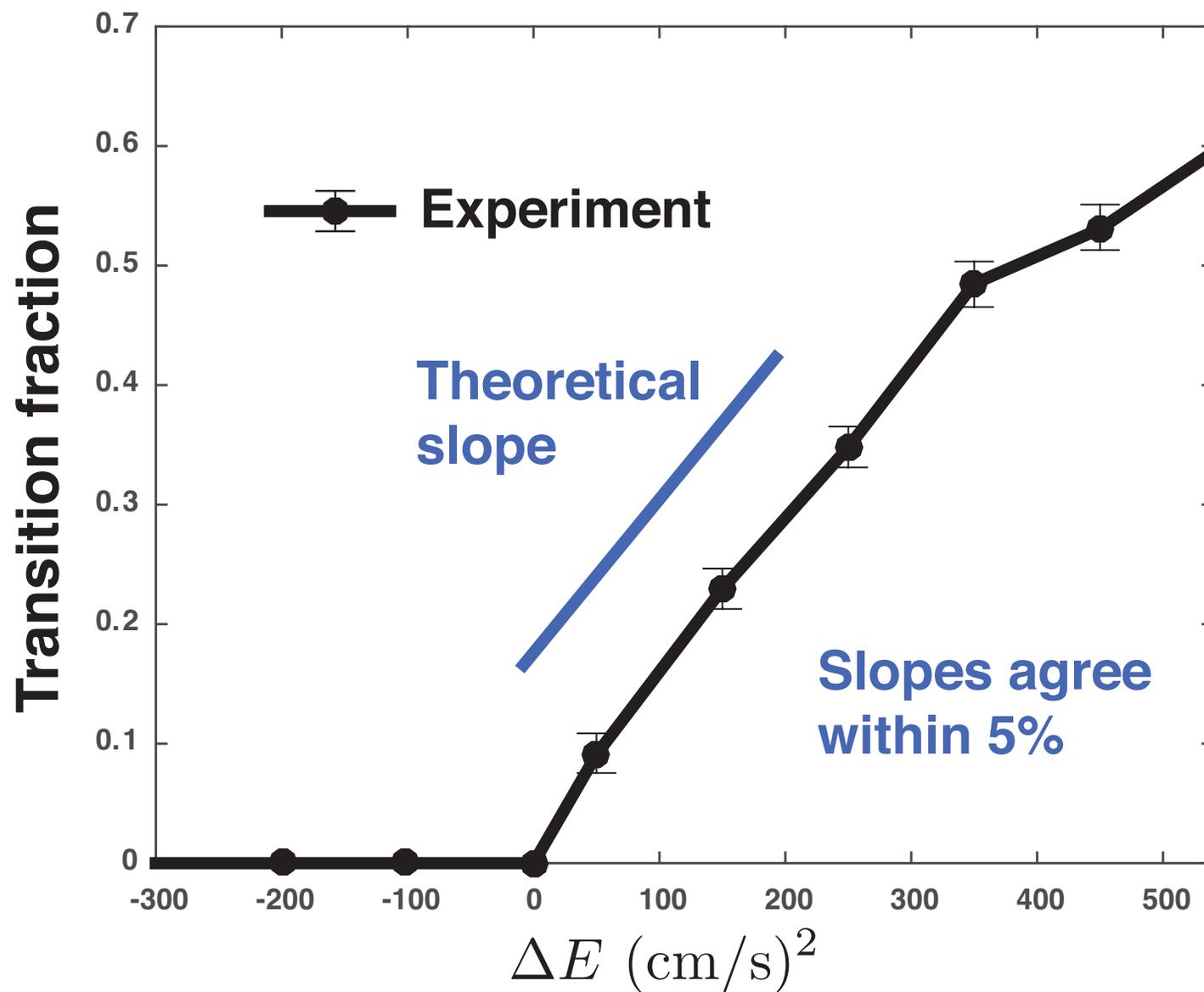
Theory for small excess energy, ΔE



Theory for small excess energy, ΔE



Theory for small excess energy, ΔE



Combine with control

- Since geometric theory provides the routes of transition / escape, can combine with control to **trigger or avoid** transitions

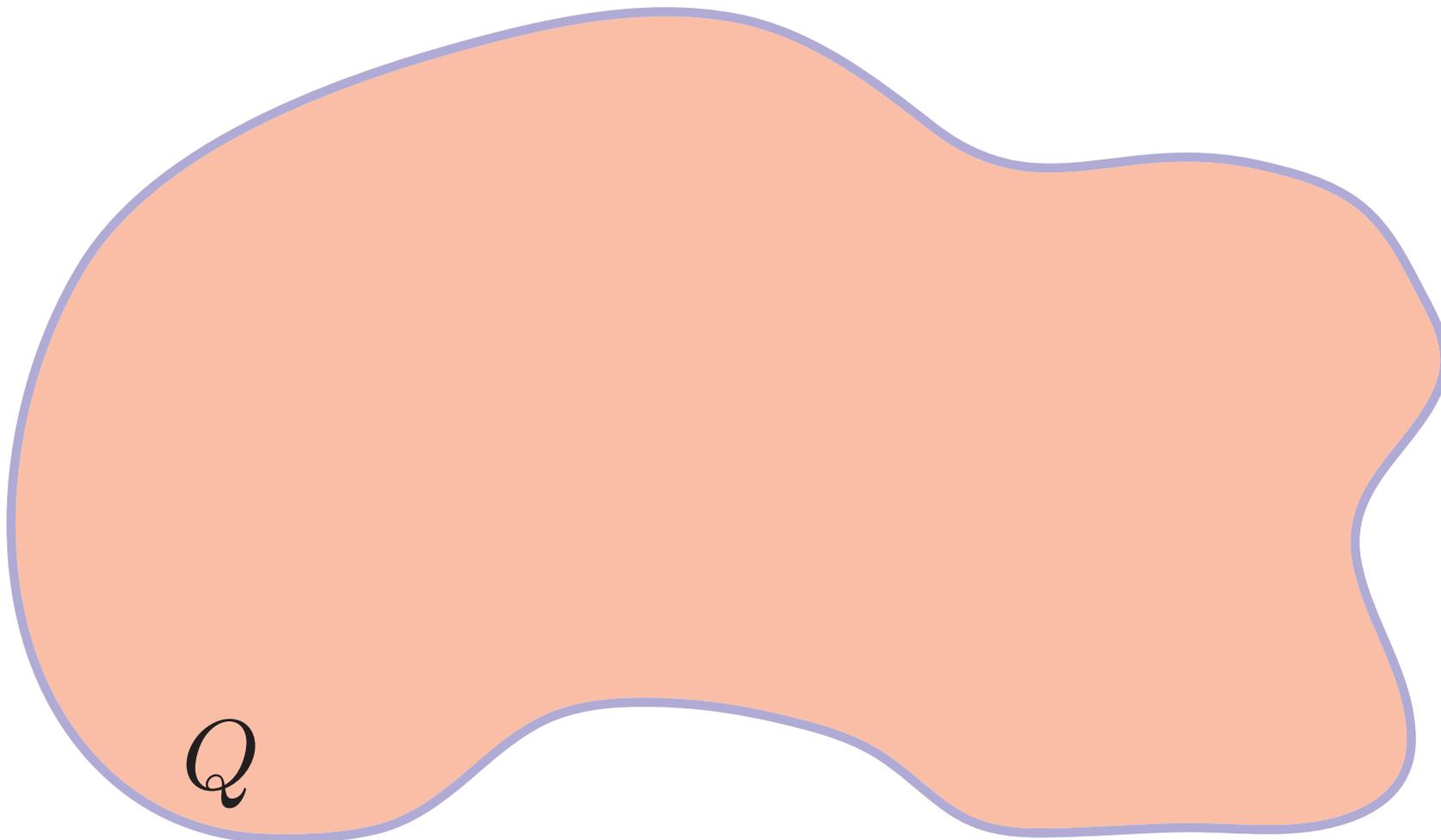
Combine with control

- Since geometric theory provides the routes of transition / escape, can combine with control to **trigger or avoid** transitions
- We'll consider **partial control**
Sabuco, Sanjuán, Yorke [2012]; Coccolo, Seoane, Zambrano, Sanjuán [2013]

Combine with control

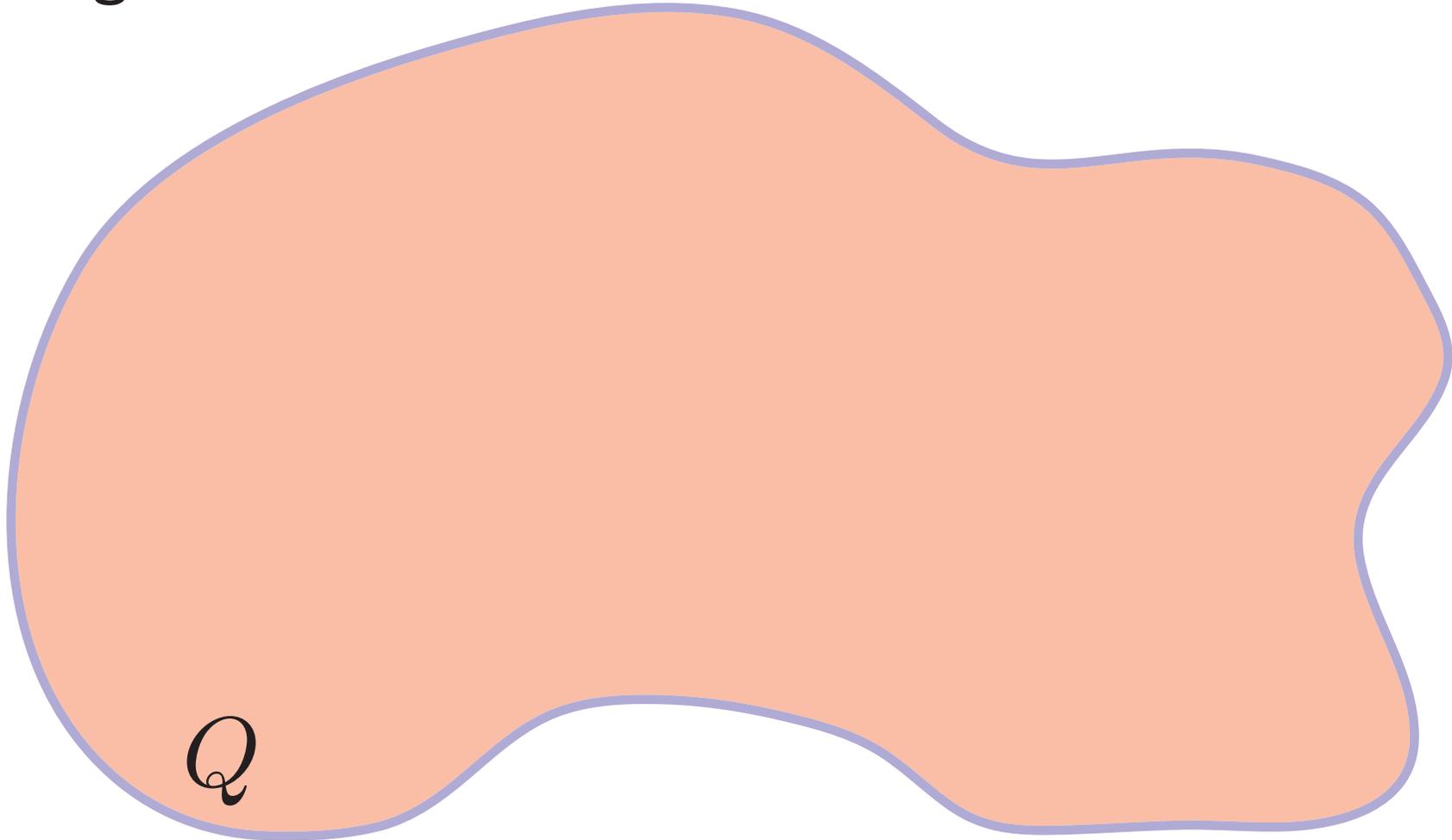
- Since geometric theory provides the routes of transition / escape, can combine with control to **trigger or avoid** transitions
- We'll consider **partial control**
Sabuco, Sanjuán, Yorke [2012]; Coccolo, Seoane, Zambrano, Sanjuán [2013]
 - avoid a transition in the presence of a disturbance which is larger than the control

Partial control - safe set \mathcal{S}



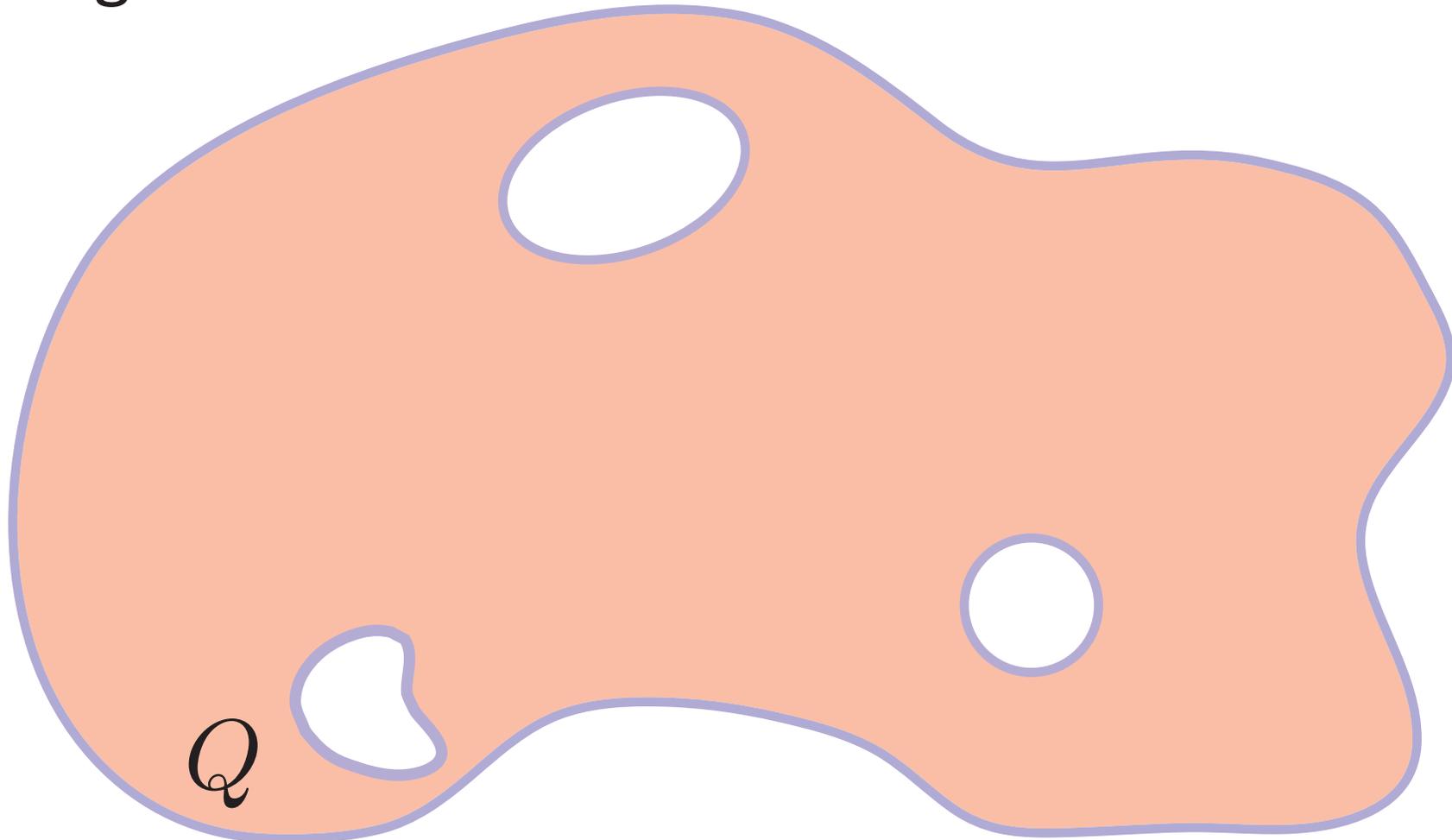
Partial control - safe set \mathcal{S}

Region to be avoided in white

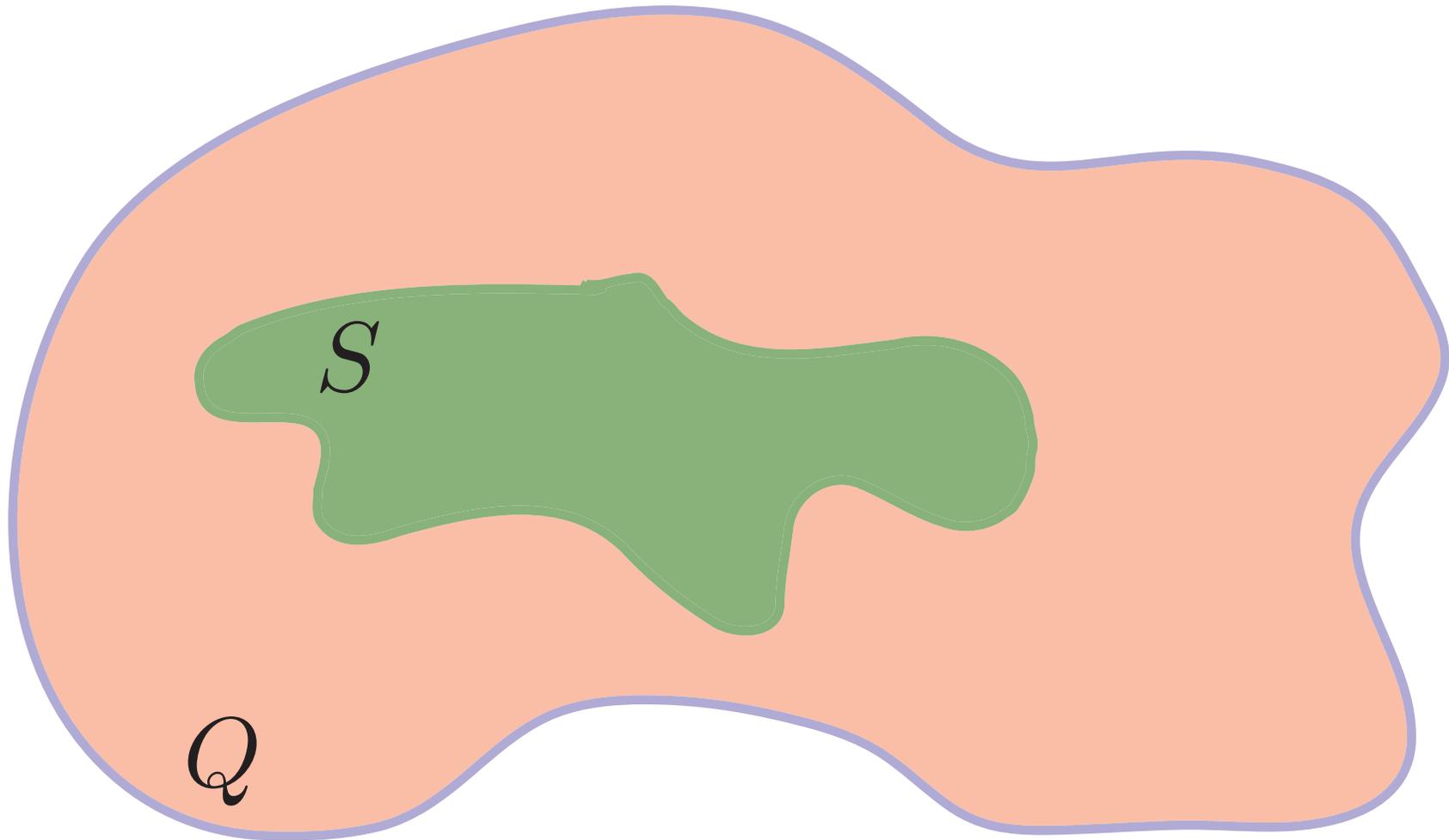


Partial control - safe set \mathcal{S}

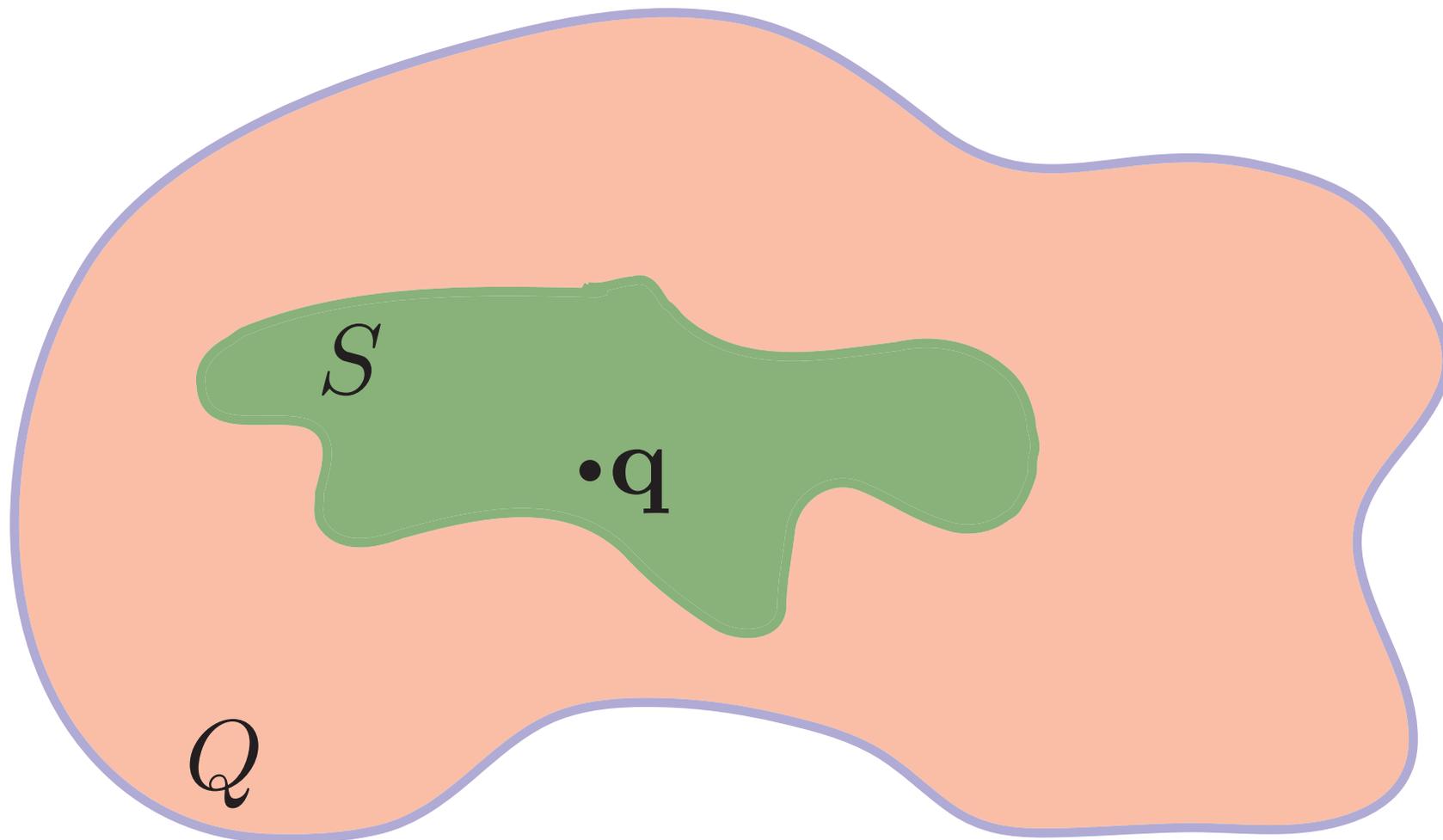
Region to be avoided in white - could include holes



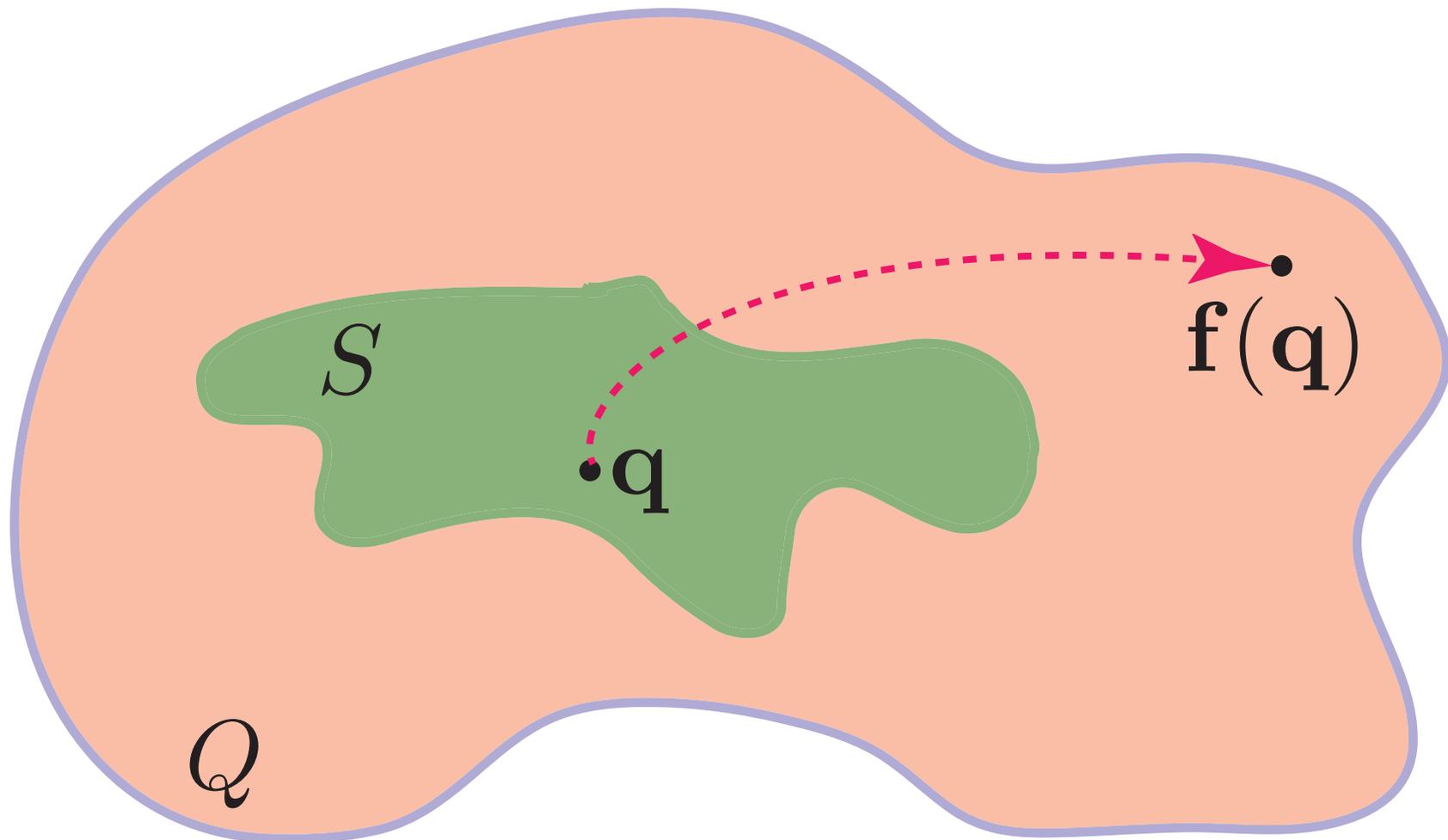
Partial control - safe set S



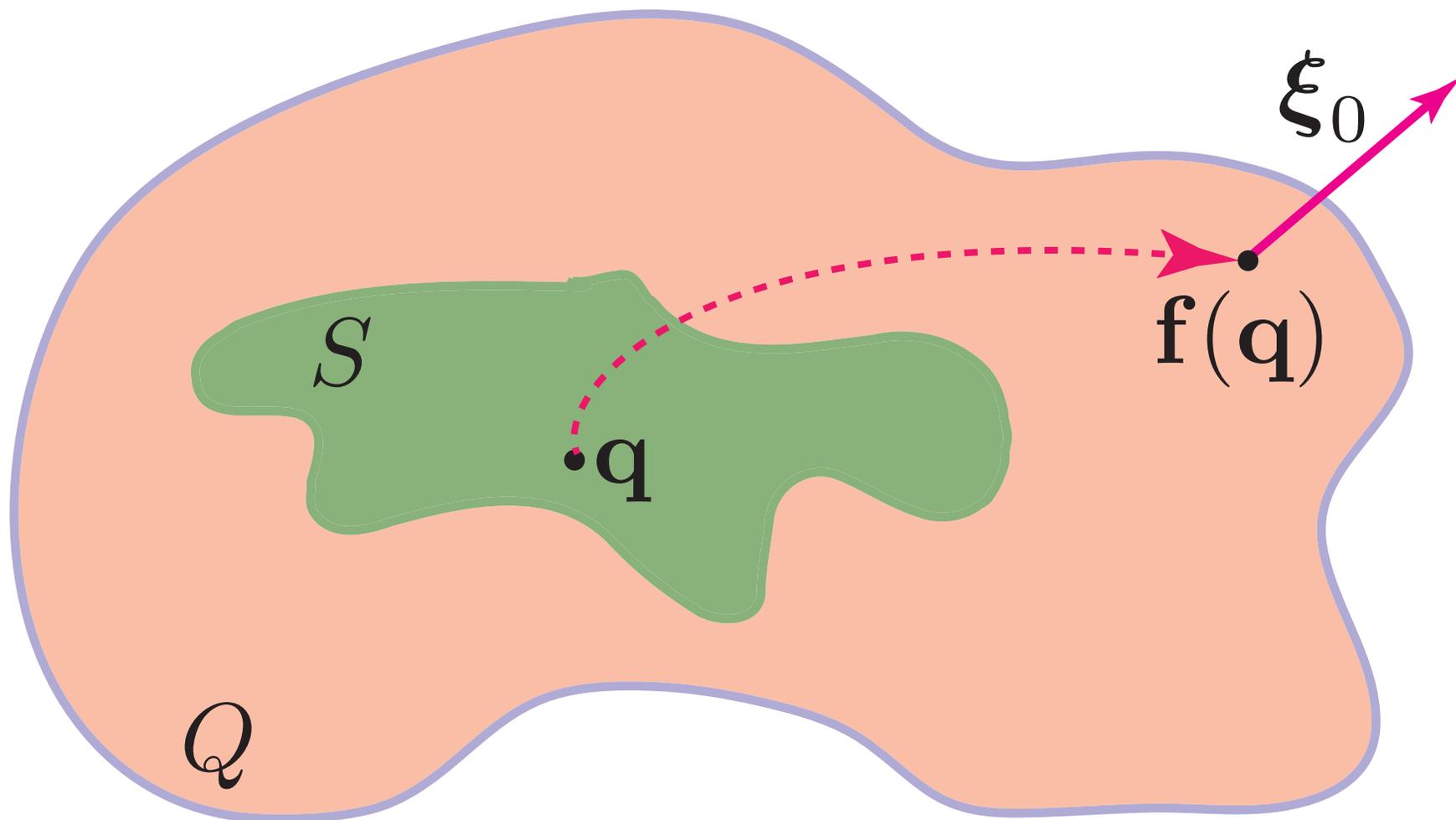
Partial control - safe set \mathcal{S}



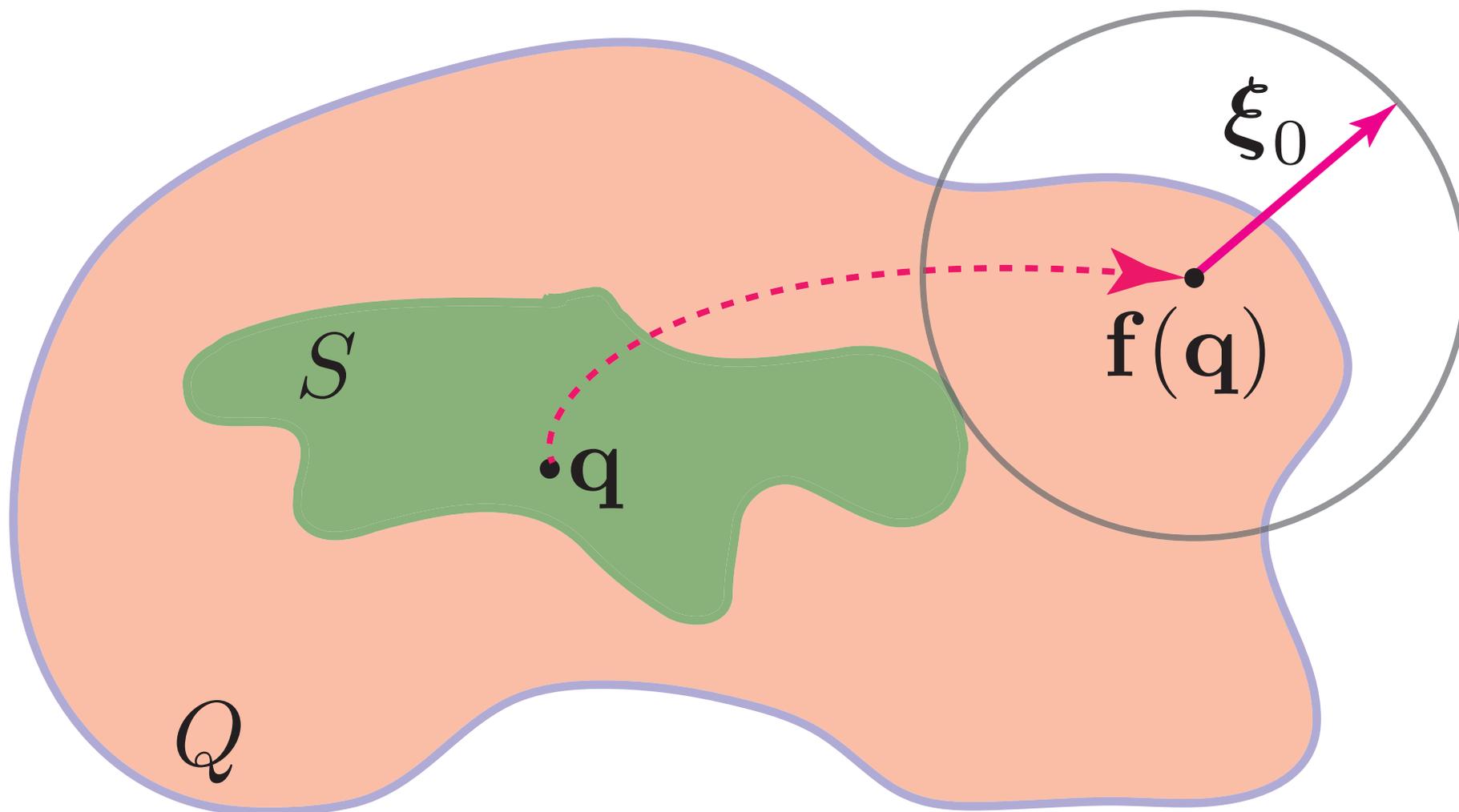
Partial control - safe set S



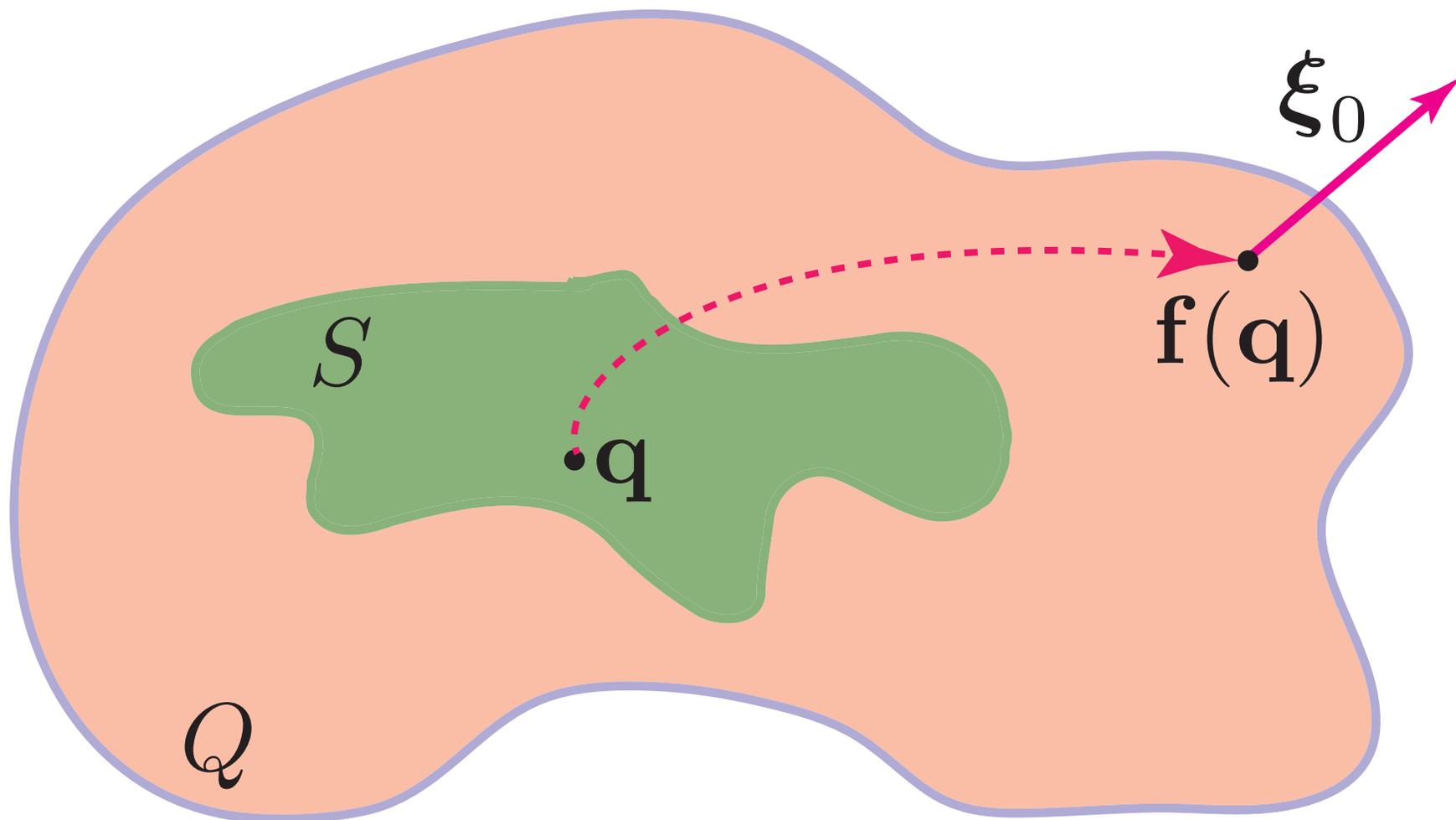
Partial control - safe set S



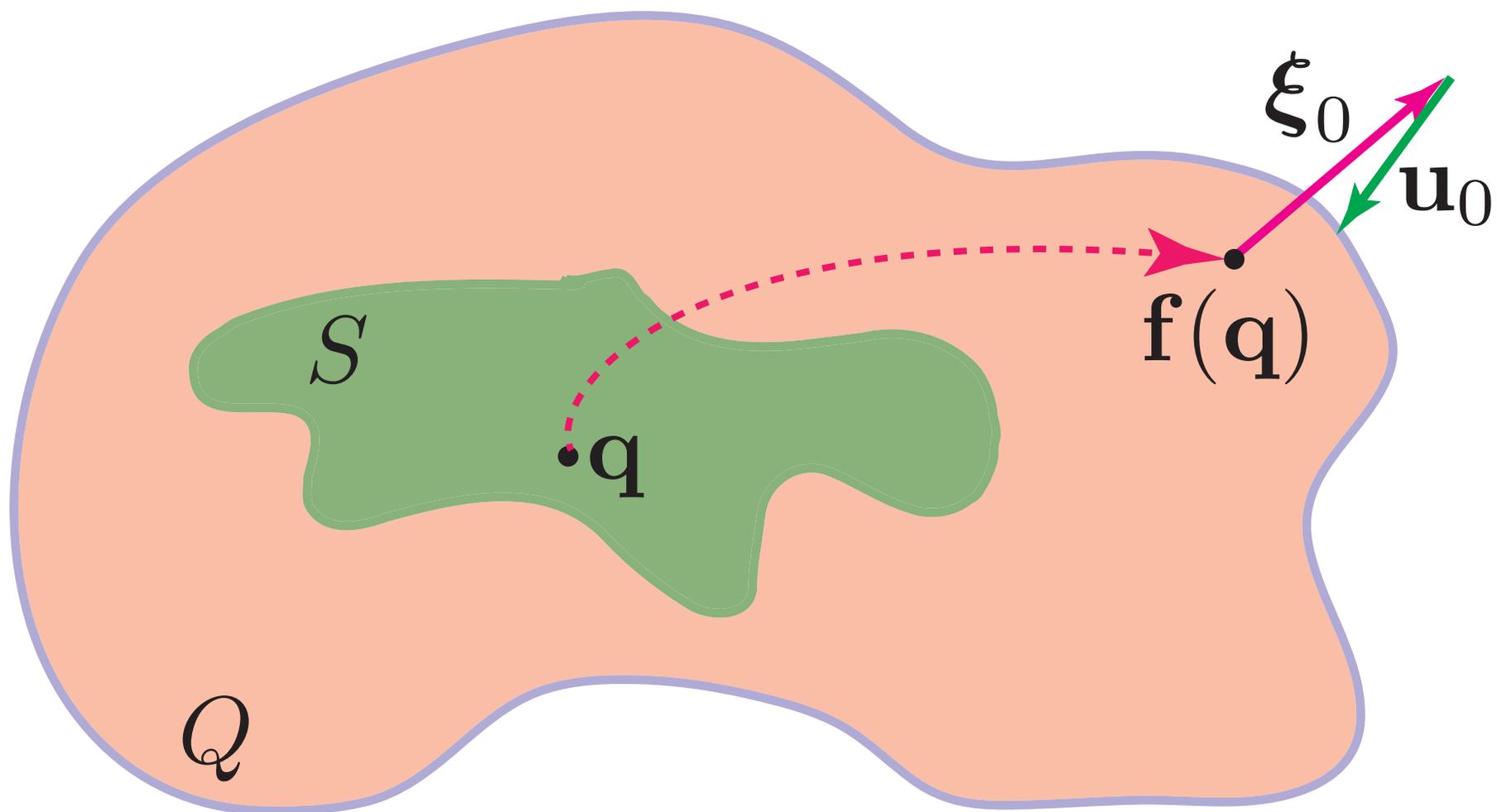
Partial control - safe set S



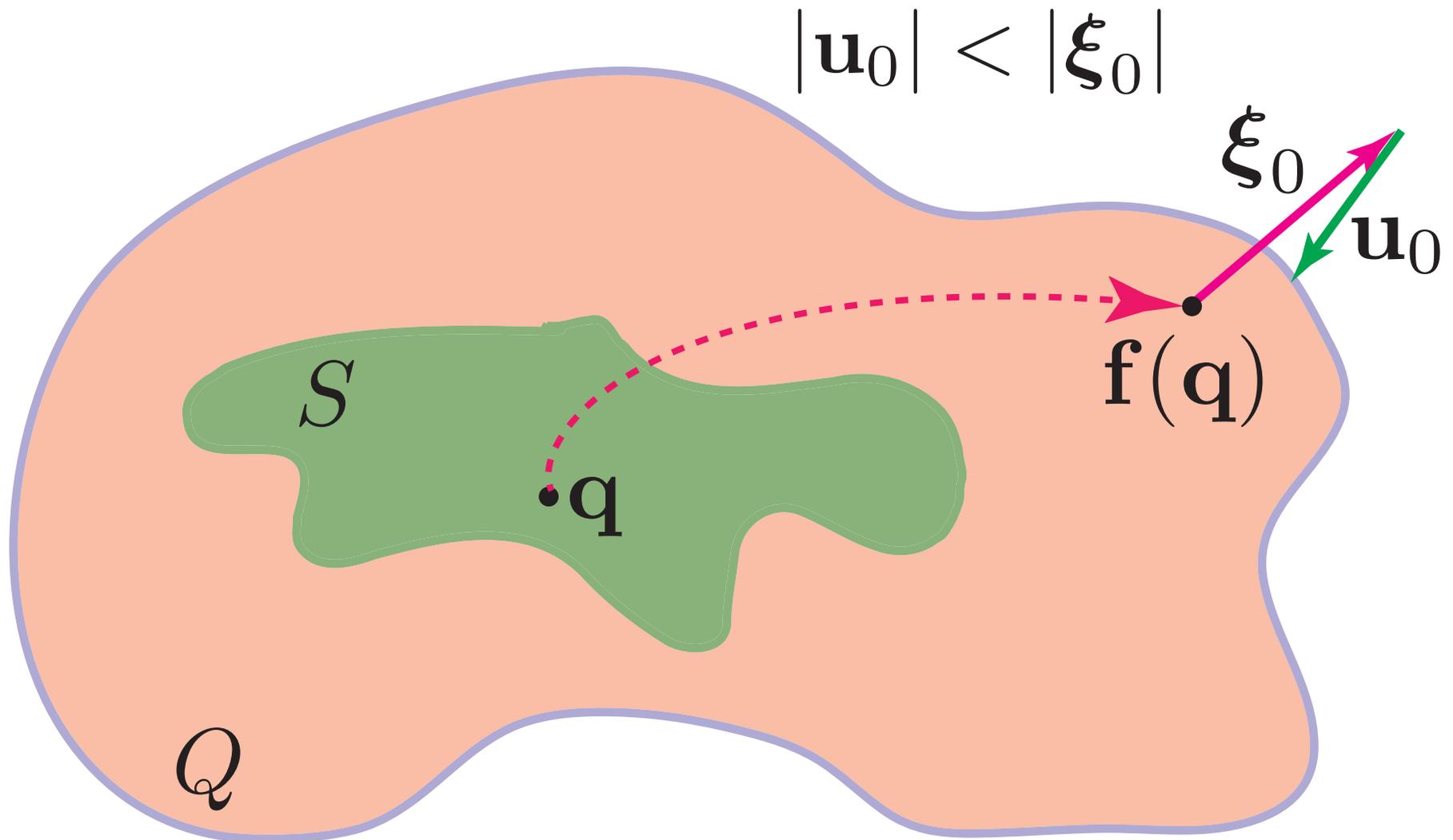
Partial control - safe set S



Partial control - safe set S



Partial control - safe set \mathcal{S}



Control smaller than disturbance

Ship motion and capsize

Ship motion and capsizing

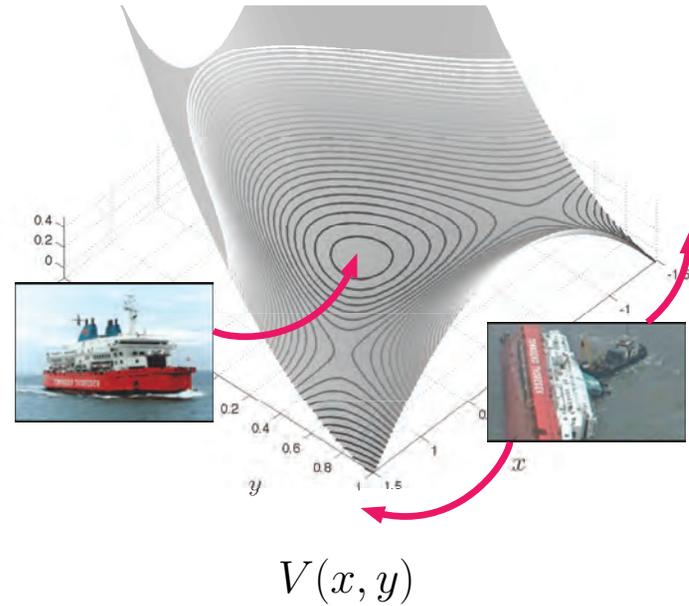


Ship motion and capsizes

- Model built around Hamiltonian,

$$H = p_x^2/2 + R^2 p_y^2/4 + V(x, y),$$

where $x = \text{roll}$ and $y = \text{pitch}$ are coupled

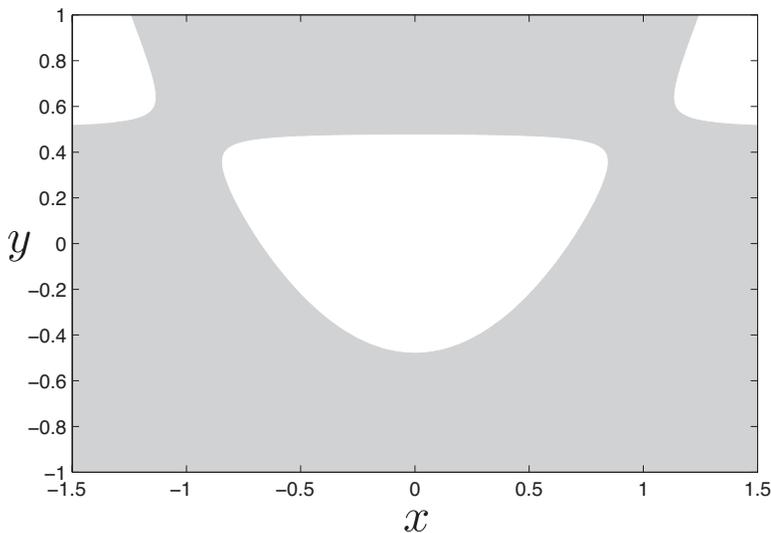
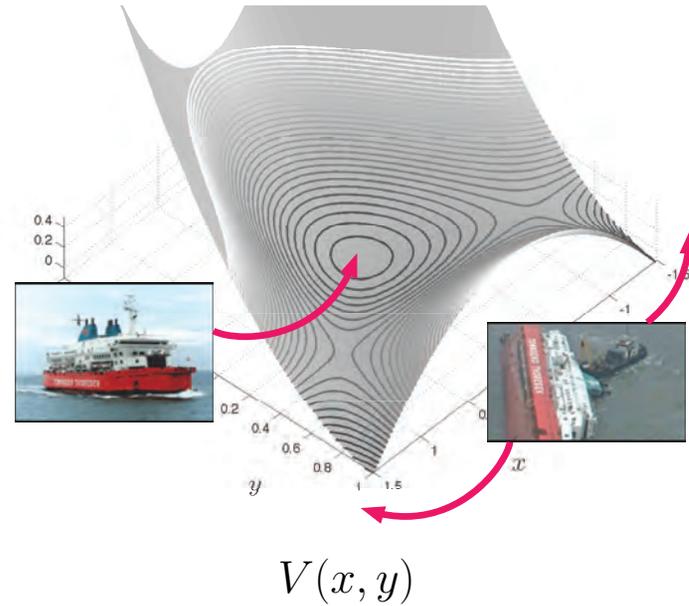


Ship motion and capsizes

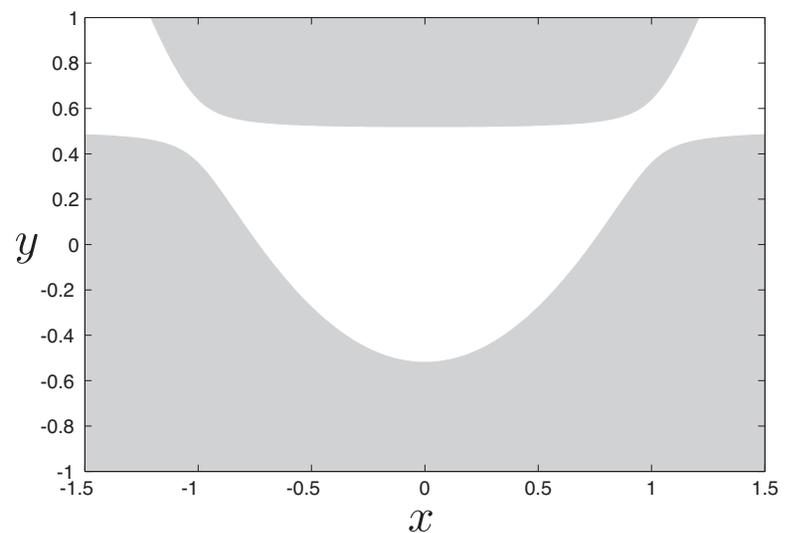
- Model built around Hamiltonian,

$$H = p_x^2/2 + R^2 p_y^2/4 + V(x, y),$$

where $x = \text{roll}$ and $y = \text{pitch}$ are coupled

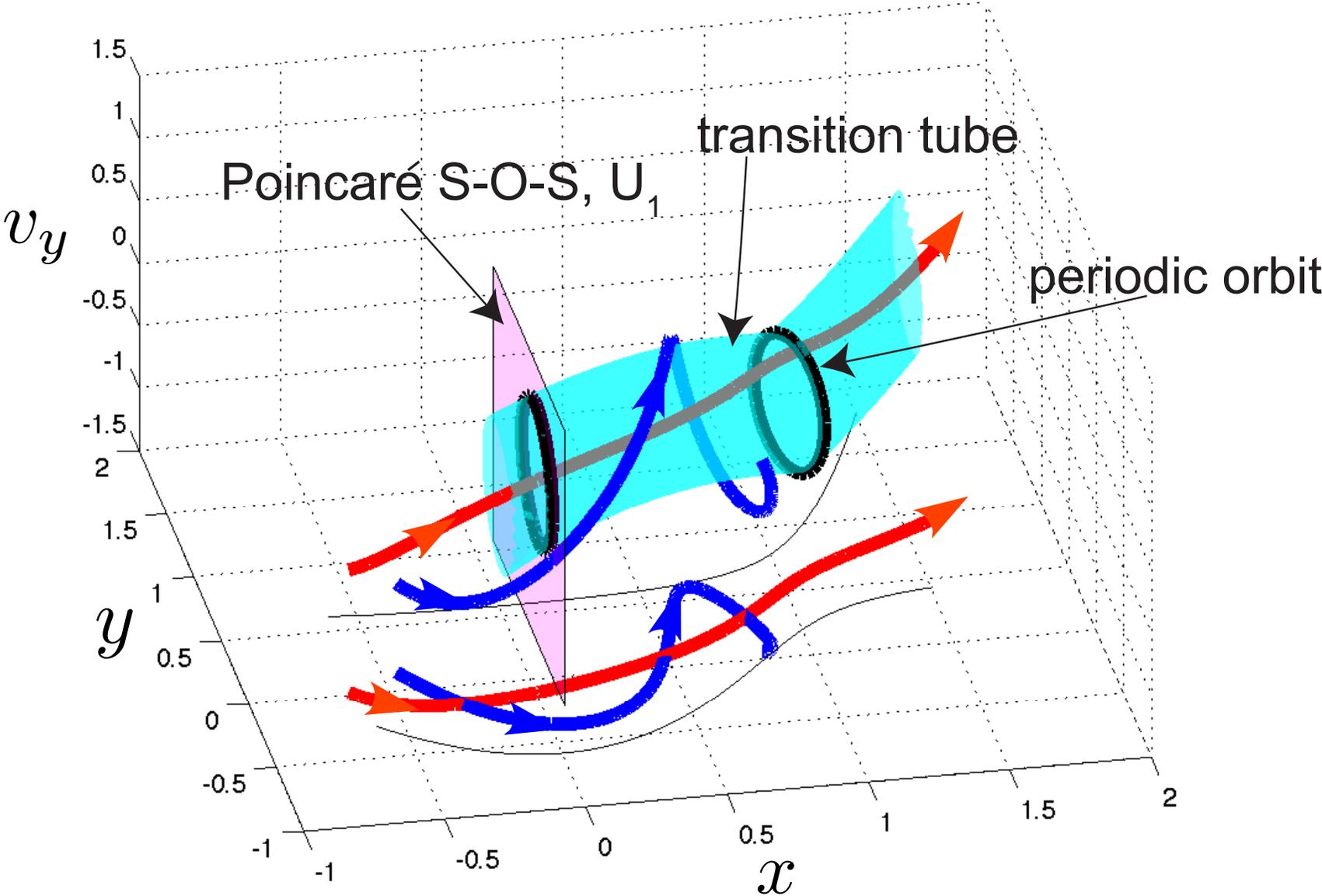


$$E < E_c$$

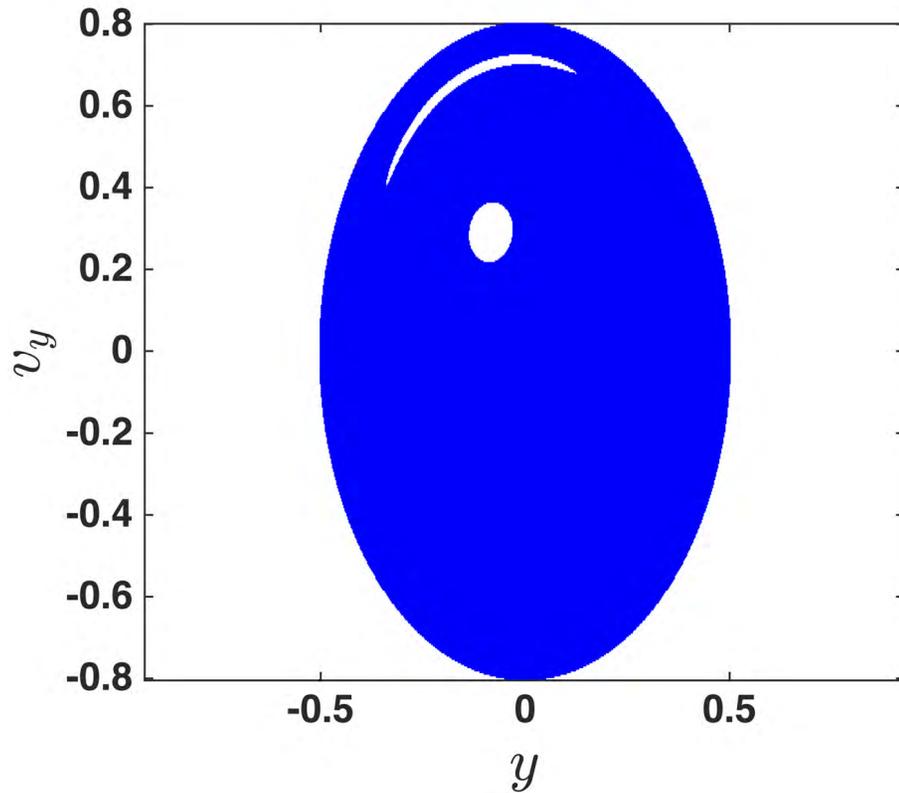


$$E > E_c$$

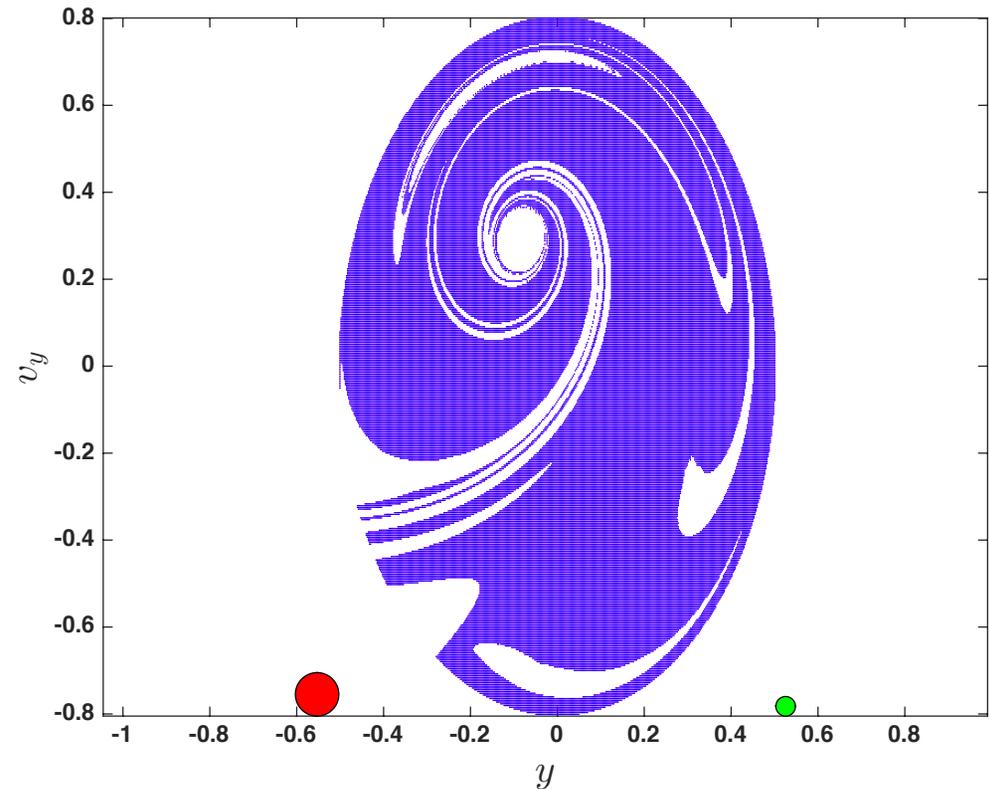
Tubes leading to capsizes



Partial control to avoid capsize



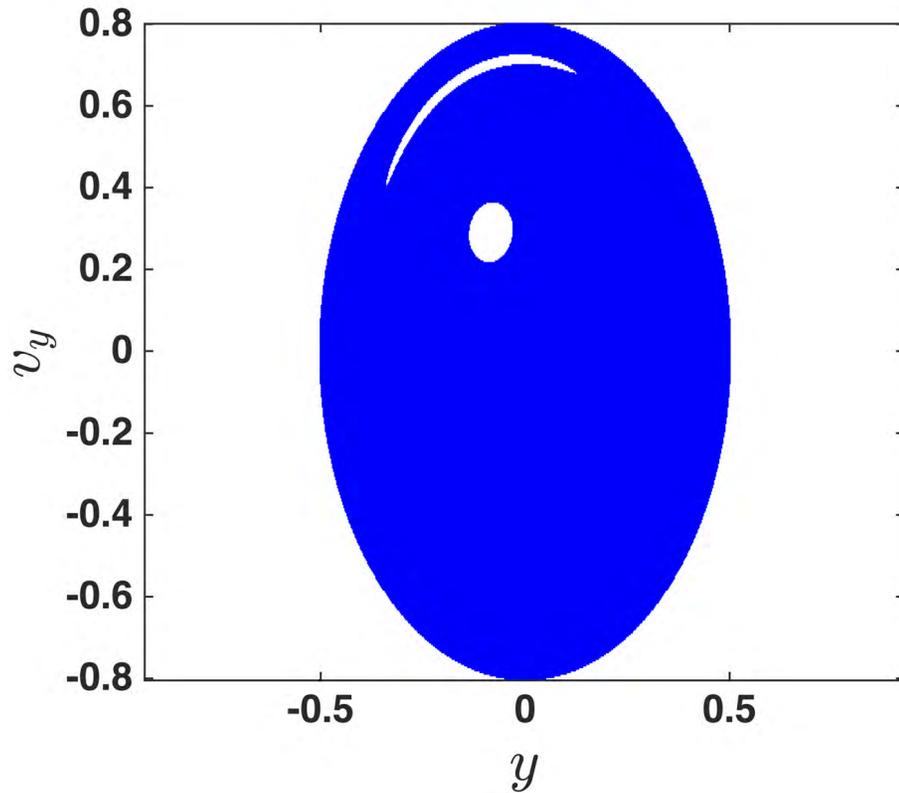
initial set Q



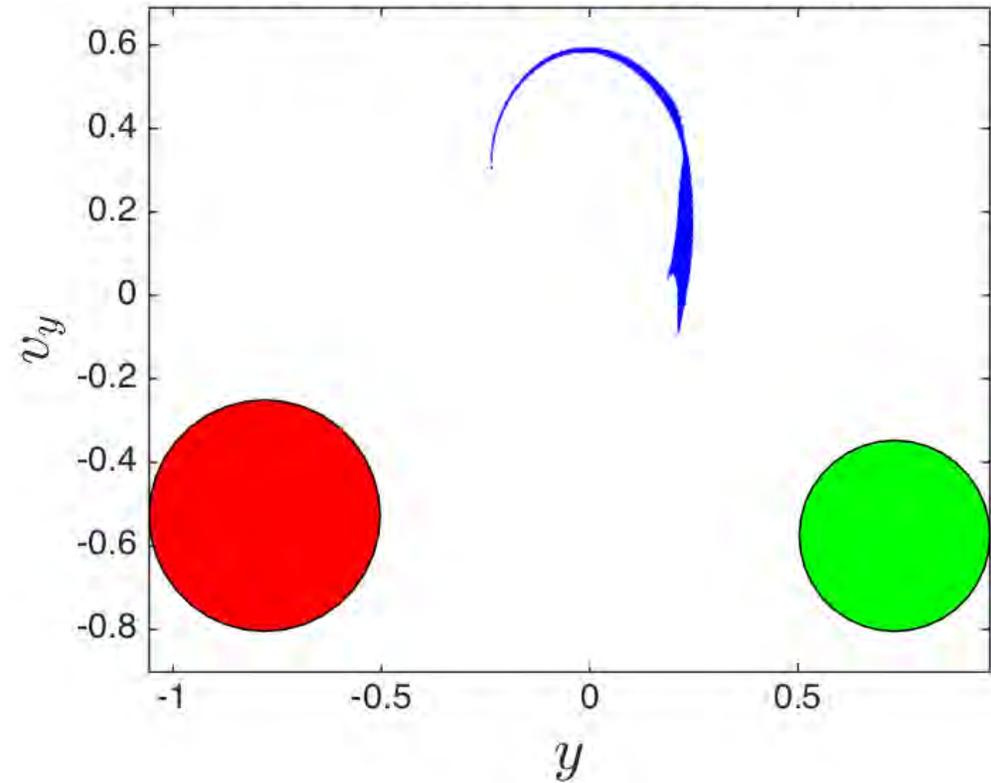
safe set S

- Safe set shown when disturbance (red) is random ocean waves and smaller control (green) is via steering or control moment gyroscope
- Could inform **control schemes to avoid capsizes** in rough seas

Partial control to avoid capsizing



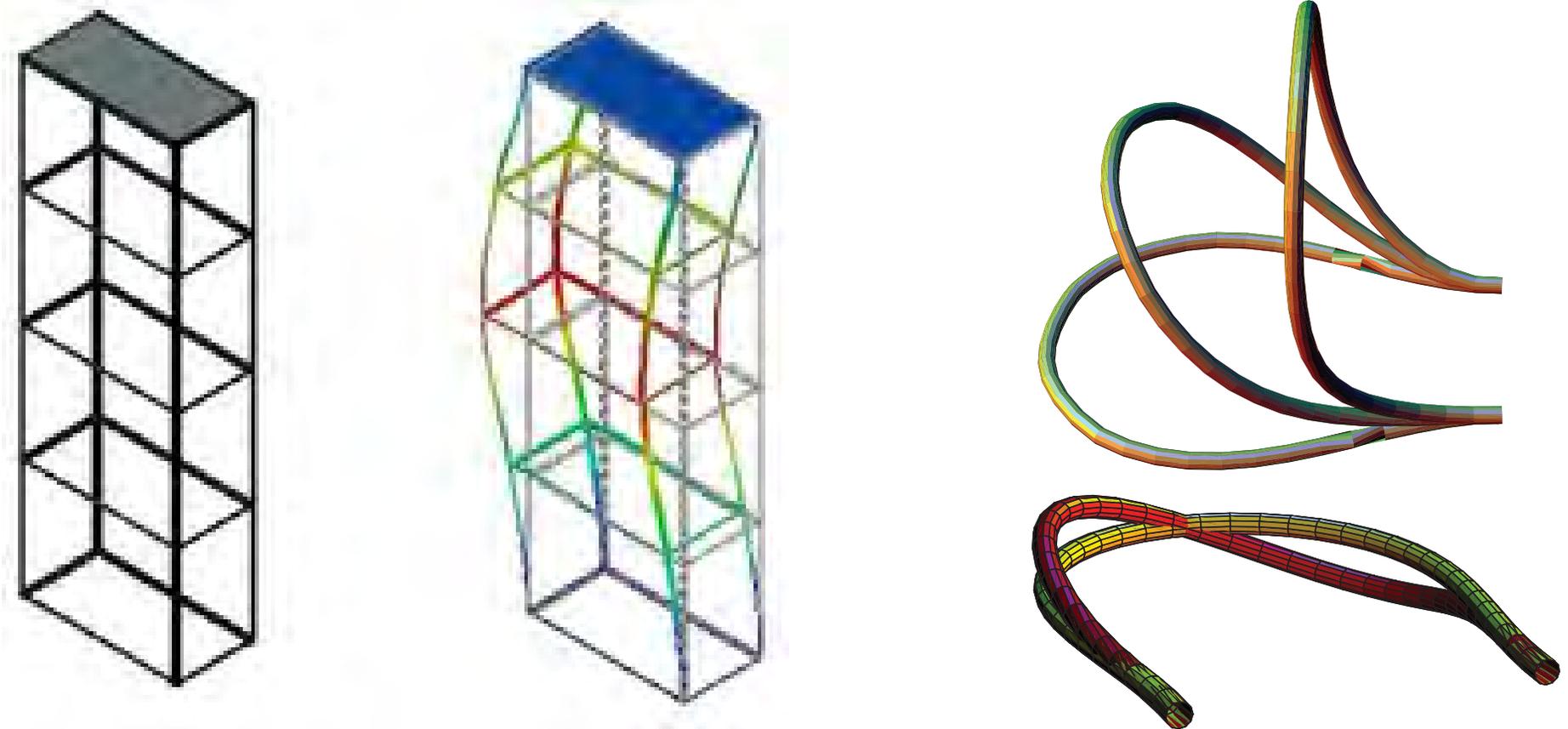
initial set Q



safe set S

- Safe set shown when disturbance (red) is random ocean waves and smaller control (green) is via steering or control moment gyroscope
- Could inform **control schemes to avoid capsizing** in rough seas

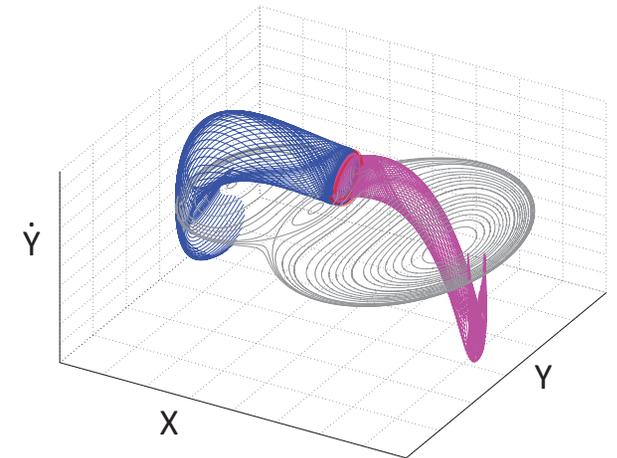
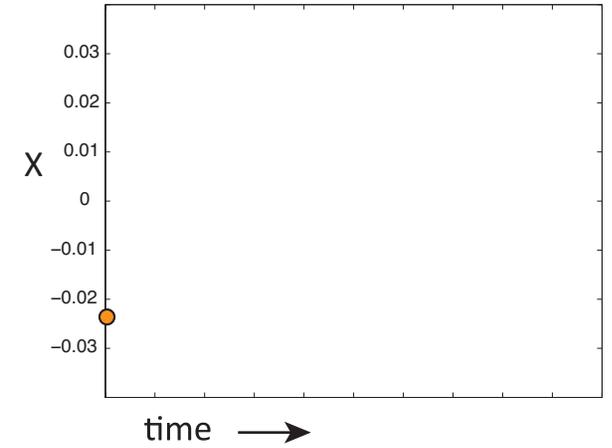
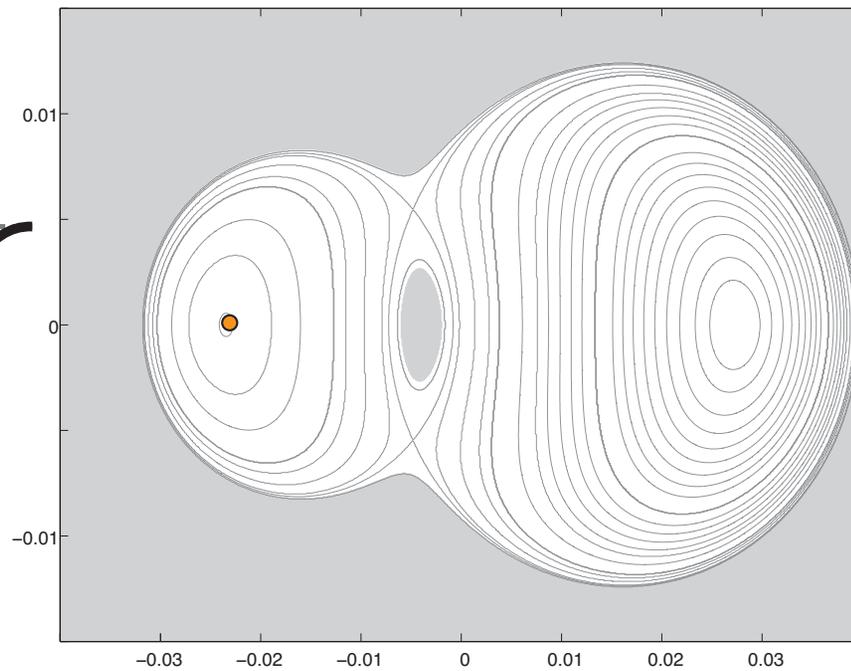
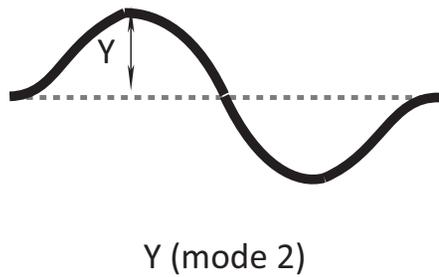
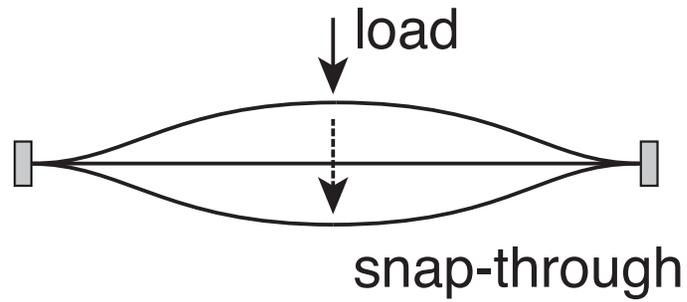
Next steps — structural mechanics



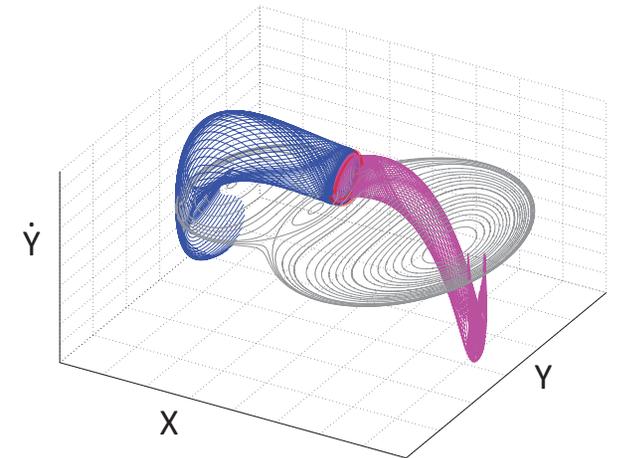
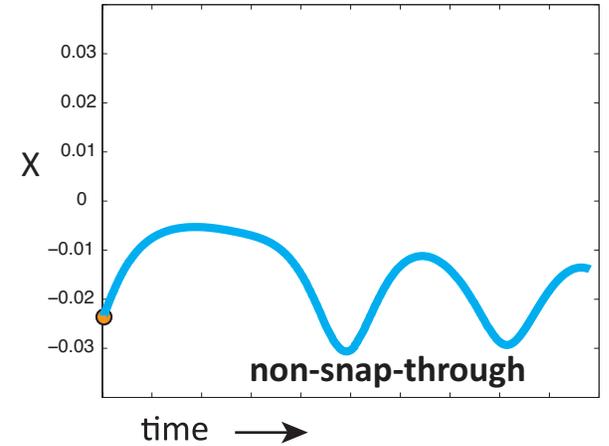
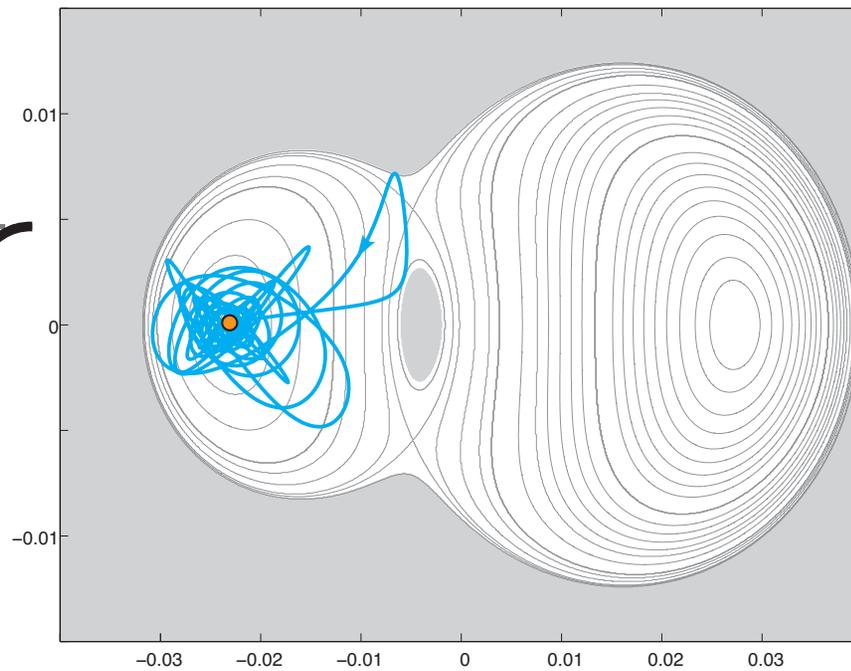
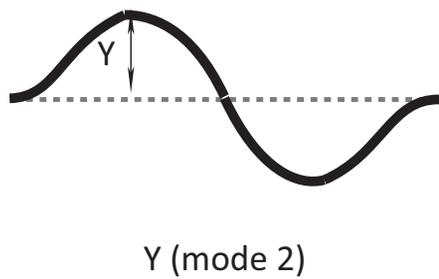
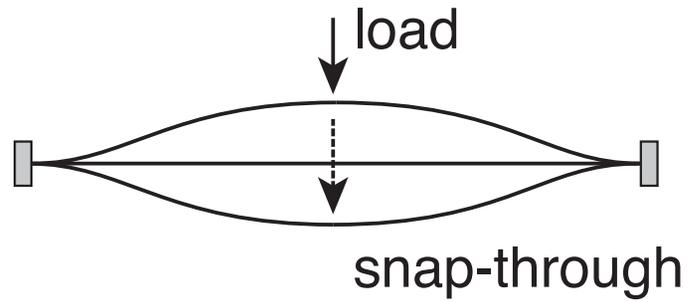
Buckling, bending, twisting, and crumpling of flexible bodies

- adaptive structures that can bend, fold, and twist to provide advanced engineering opportunities for deployable structures, mechanical sensors

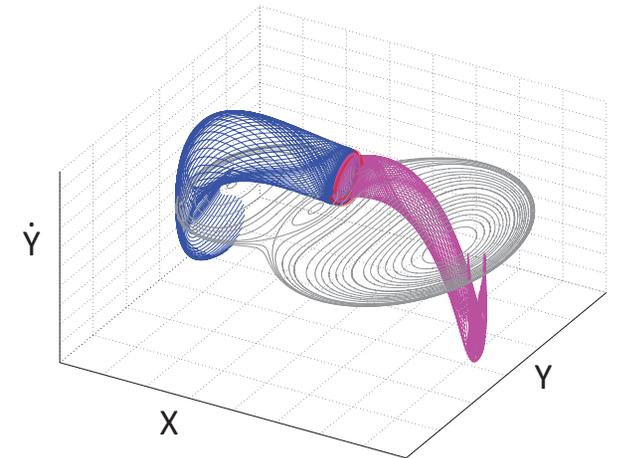
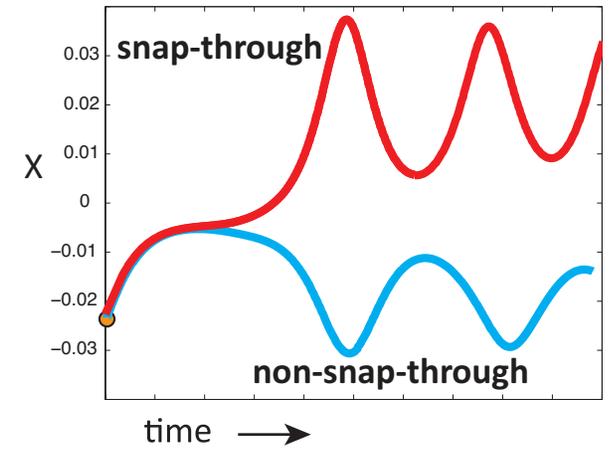
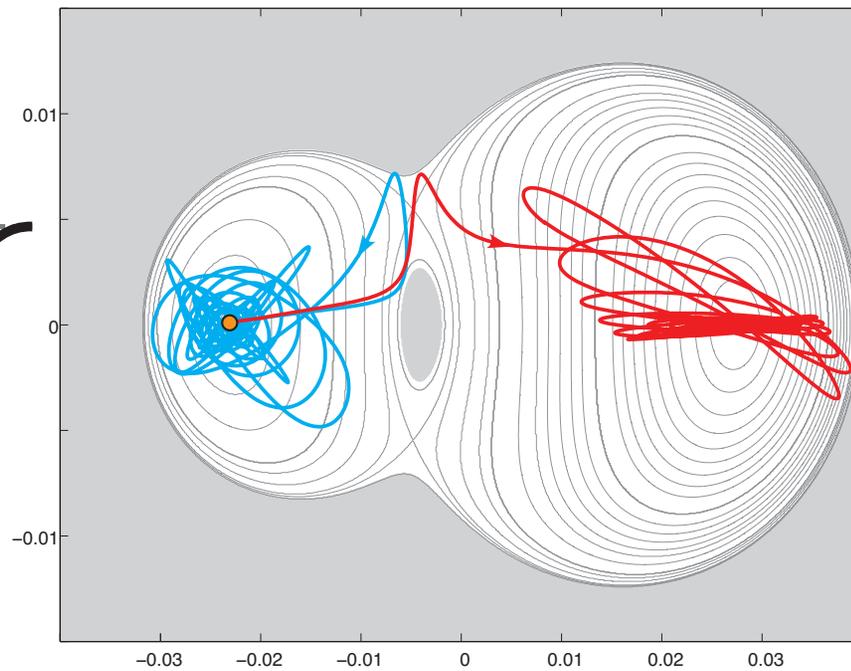
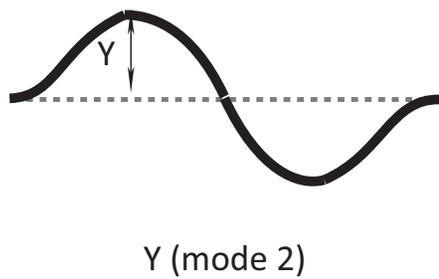
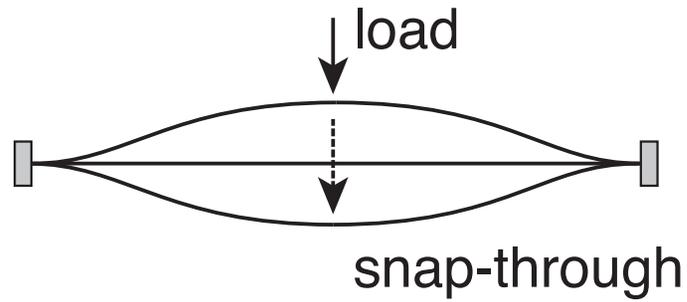
Next steps — structural mechanics



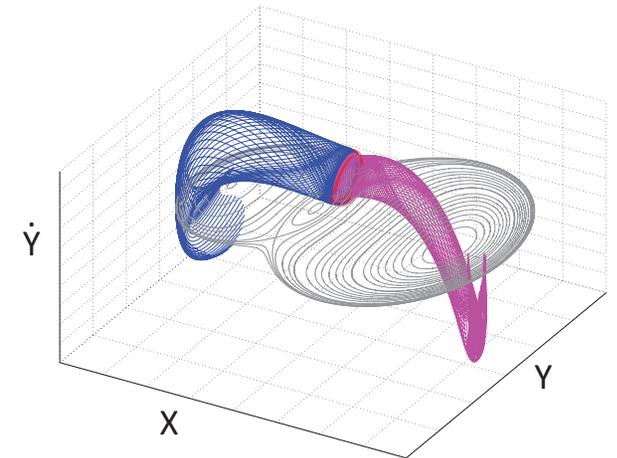
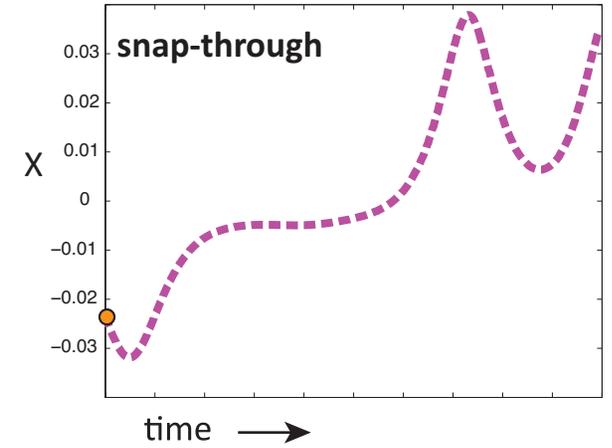
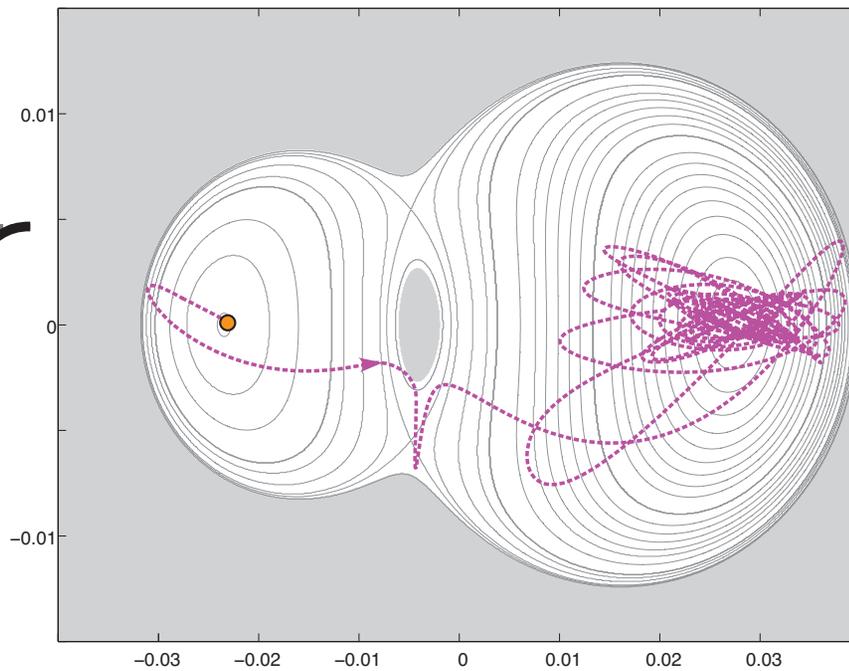
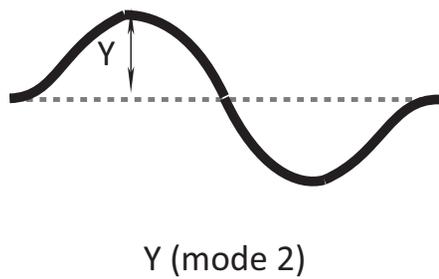
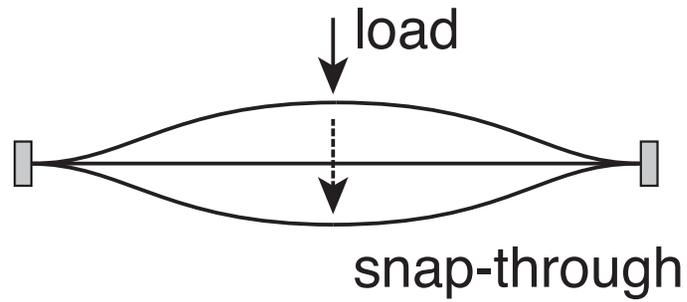
Next steps — structural mechanics



Next steps — structural mechanics



Next steps — structural mechanics



Final words

- 2 DOF experiment for understanding geometry of transitions

Final words

- 2 DOF experiment for understanding geometry of transitions
— verified geometric theory of tube dynamics

Final words

- 2 DOF experiment for understanding geometry of transitions
 - verified geometric theory of tube dynamics
- Unobserved unstable periodic orbits have observable consequences

Final words

- 2 DOF experiment for understanding geometry of transitions
 - verified geometric theory of tube dynamics
- Unobserved unstable periodic orbits have observable consequences
- Future work:
 - analysis and control of transitions in other multi-DOF systems
e.g., triggering and avoidance of buckling in flexible structures, capsize avoidance for ships in rough seas and floating structures

Final words

- 2 DOF experiment for understanding geometry of transitions
 - verified geometric theory of tube dynamics
- Unobserved unstable periodic orbits have observable consequences
- Future work:
 - analysis and control of transitions in other multi-DOF systems
 - e.g., triggering and avoidance of buckling in flexible structures, capsizing avoidance for ships in rough seas and floating structures

Thanks to: Lawrie Virgin, Amir BozorgMagham, Shibabrat Naik

Final words

- 2 DOF experiment for understanding geometry of transitions
— verified geometric theory of tube dynamics
- Unobserved unstable periodic orbits have observable consequences
- Future work:
 - analysis and control of transitions in other multi-DOF systems
e.g., triggering and avoidance of buckling in flexible structures, capsizing avoidance for ships in rough seas and floating structures

Thanks to: Lawrie Virgin, Amir BozorgMagham, Shibabrat Naik

Papers in preparation; check status at:
shaneross.com