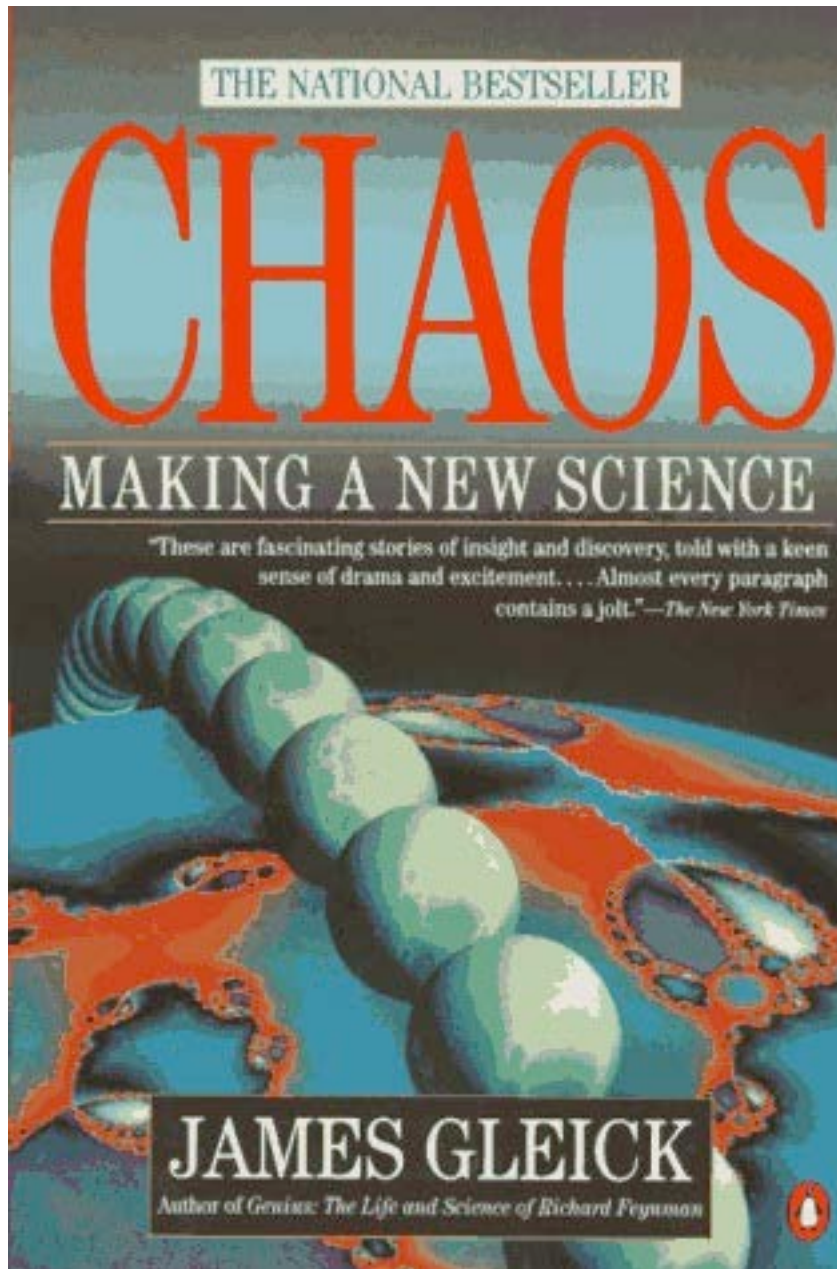


Теорије хаоса и катастрофа

Ненад Швракић

1. У почетку створи Бог небо и земљу.
2. А земља беше без обличја и пуста, и беше тама над безданом; и дух Божји дизаше се над водом.



I was hoping that maybe one of the scholars could explain chaos theory to me and I could apply it to what I'm trying to do." (Bill Clinton - 23. juni, 1996)

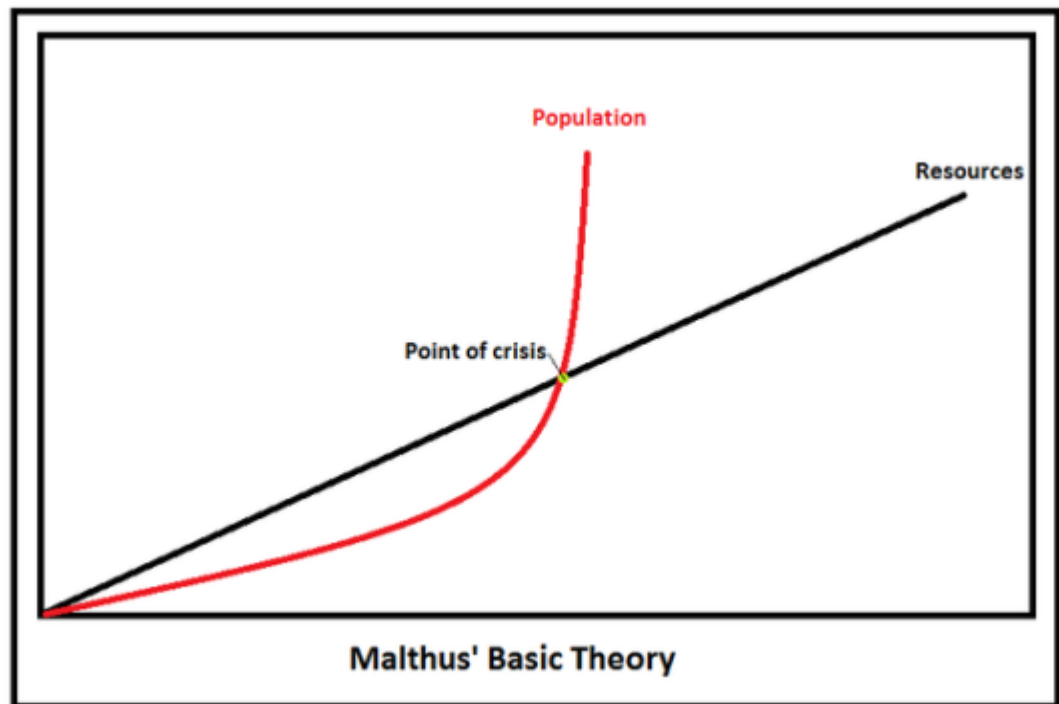
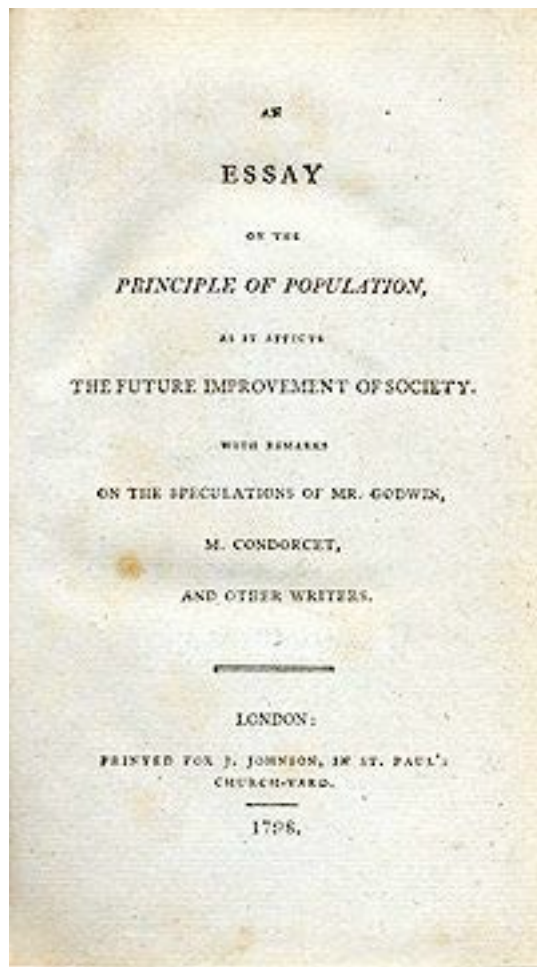
Томас Малтус (1766-1834)



$$N(t) = N(0)e^{rt}$$

“Maltusova katastrofa”

Eugenika



Suppose at the initial time $t = 0$, $N_0 = 1$ and $\lambda = 2$, then

$$N_1 = \lambda N_0 = 2 * 1 = 2$$

$$N_2 = \lambda N_1 = 2 * 2 = 4 \quad \dots = \lambda^2 N_0$$

$$N_3 = \lambda N_2 = 2 * 4 = 8 \quad \dots = \lambda^3 N_0$$

$$N_4 = \lambda N_3 = 2 * 8 = 16 \quad \dots = \lambda^4 N_0$$

$$N_5 = \lambda N_4 = 2 * 16 = 32 \quad \dots = \lambda^5 N_0$$

We can solve the difference equation to give the population level at time t , N_t in terms of the initial population level, N_0

$$N_t = \lambda^t N_0$$

Malthus “population, when unchecked, increases in a geometric ratio”

Malthusian Growth Model (discrete-time model)

$$N(t+1) = \lambda N(t)$$

One parameter: $\lambda = 1 + b - d$

$\lambda > 1 \rightarrow$ population grows

$\lambda = 1 \rightarrow$ population level

$0 < \lambda < 1 \rightarrow$ population declines

Exponential Growth Model (continuous-time model)

$$\frac{dN}{dt} = rN \quad N_t = N_{t_0} e^{r(t-t_0)}$$

One parameter: $r = b - d$

$r > 0 \rightarrow$ population grows

$r = 0 \rightarrow$ population level

$r < 0 \rightarrow$ population declines

A PHILOSOPHICAL ESSAY
ON
PROBABILITIES.

BY
PIERRE SIMON, MARQUIS DE LAPLACE.

TRANSLATED FROM THE SIXTH FRENCH EDITION

BY
FREDERICK WILSON TRUSCOTT, PH.D. (HARV.),
Professor of Germanic Languages in the West Virginia University,

AND
FREDERICK LINCOLN EMORY, M.E. (WOR. POLY. INST.),
*Professor of Mechanics and Applied Mathematics in the West Virginia
University; Mem. Amer. Soc. Mech. Eng.*

FIRST EDITION.
FIRST THOUSAND.

NEW YORK:
JOHN WILEY & SONS.
LONDON: CHAPMAN & HALL, LIMITED.

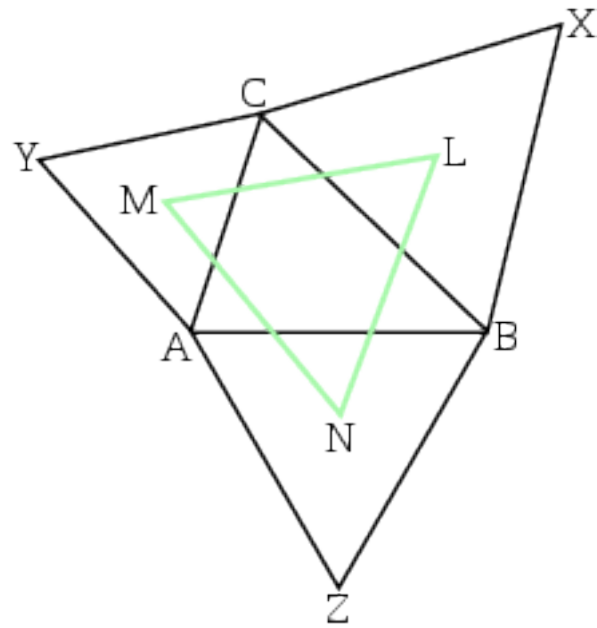
1902.

We may regard the present state of the universe as the effect of its past and the cause of its future.

An intellect which at a certain moment would know all forces that set nature in motion, and all positions of all items of which nature is composed, if this intellect were also vast enough to submit these data to analysis, it would embrace in a single formula the movements of the greatest bodies of the universe and those of the tiniest atom; for such an intellect nothing would be uncertain and the future just like the past would be present before its eyes.

— Pierre Simon Laplace,
A Philosophical Essay on Probabilities[3]

Napoleonova teorema



$$x_{n+1} = rx_n(1 - x_n)$$

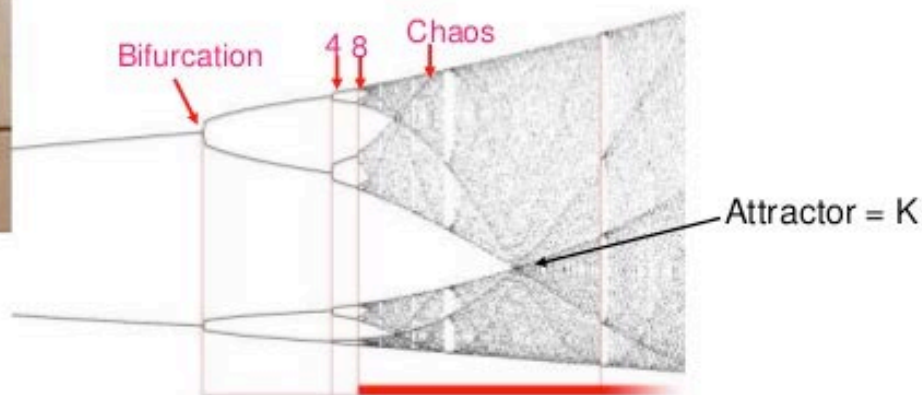
Deterministička jednačina - Laplace

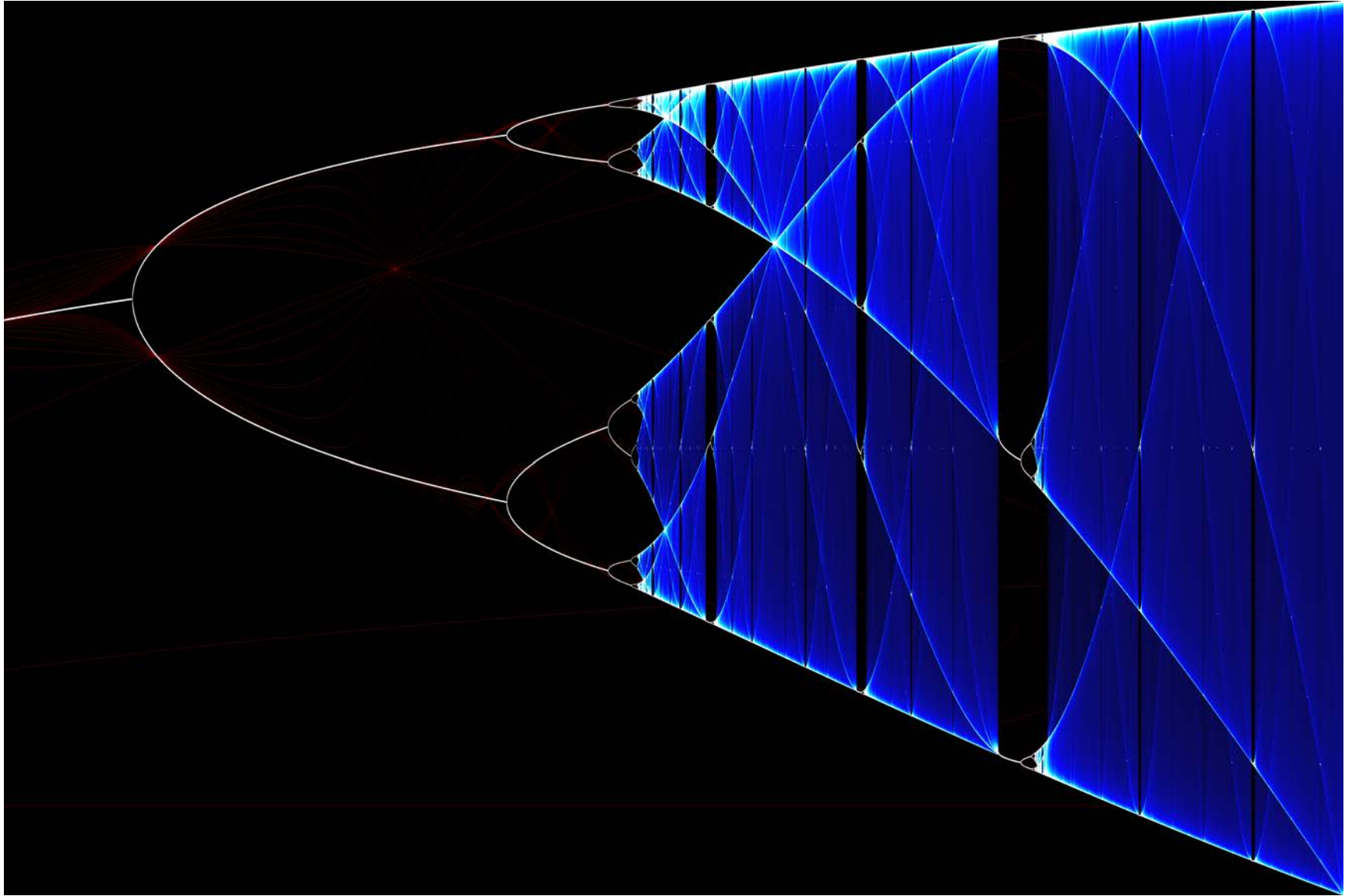
Large r and Chaos

- Chaos = a non-repeating, drastic fluctuation in population size with a simple deterministic model...shocking.

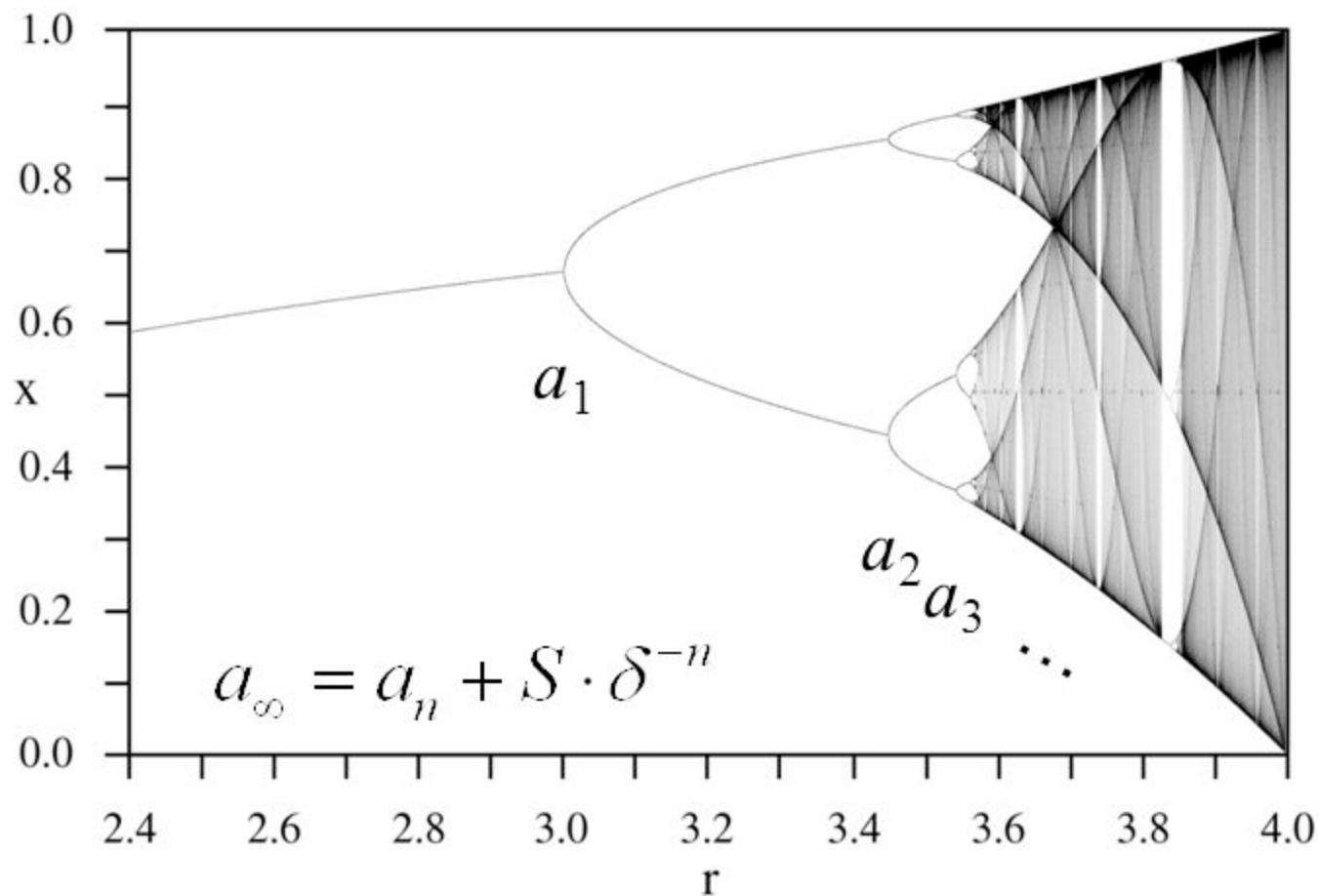


Lord Robert May
1936 – present
Oxford University





Logistic equation and onset of chaos

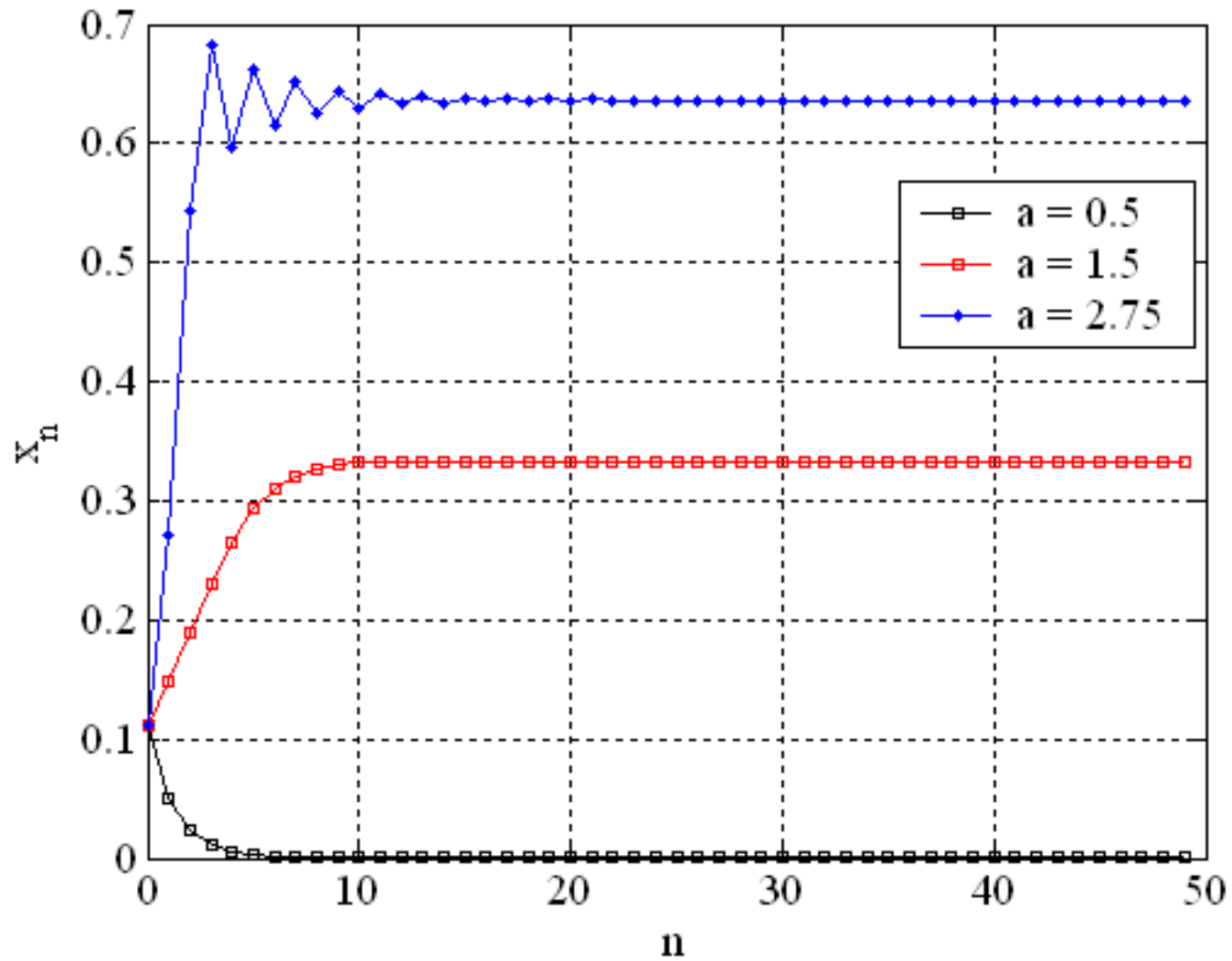


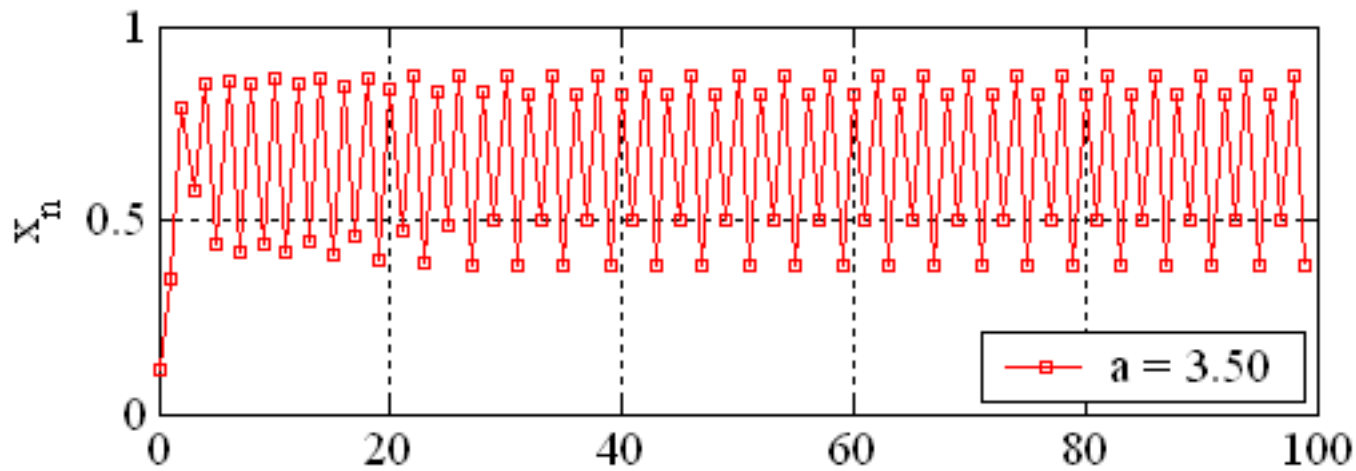
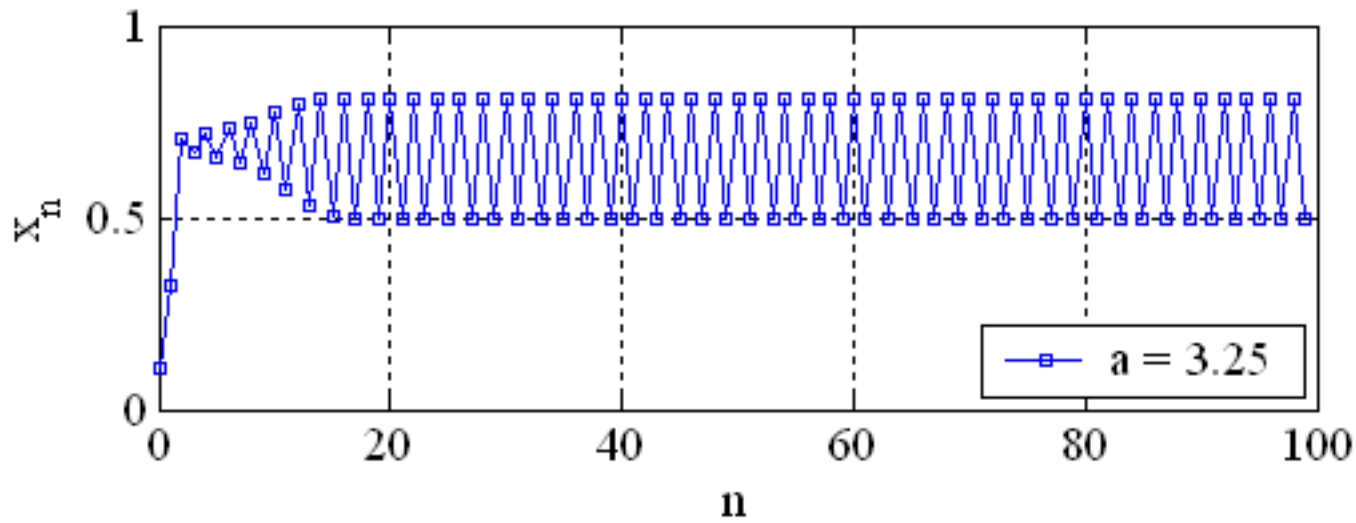
Feigenbaum number: $\delta = 4.6692\dots$

Mitchell Feigenbaum (July 1978) "Quantitative universality for a class of nonlinear transformations," *Journal of Statistical Physics*, vol. 19, no. 1, pages 25–52.

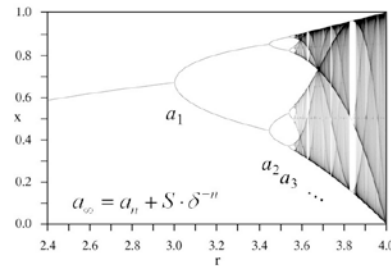
Atraktor – jedna tačka

$$x_{n+1} = rx_n(1 - x_n)$$





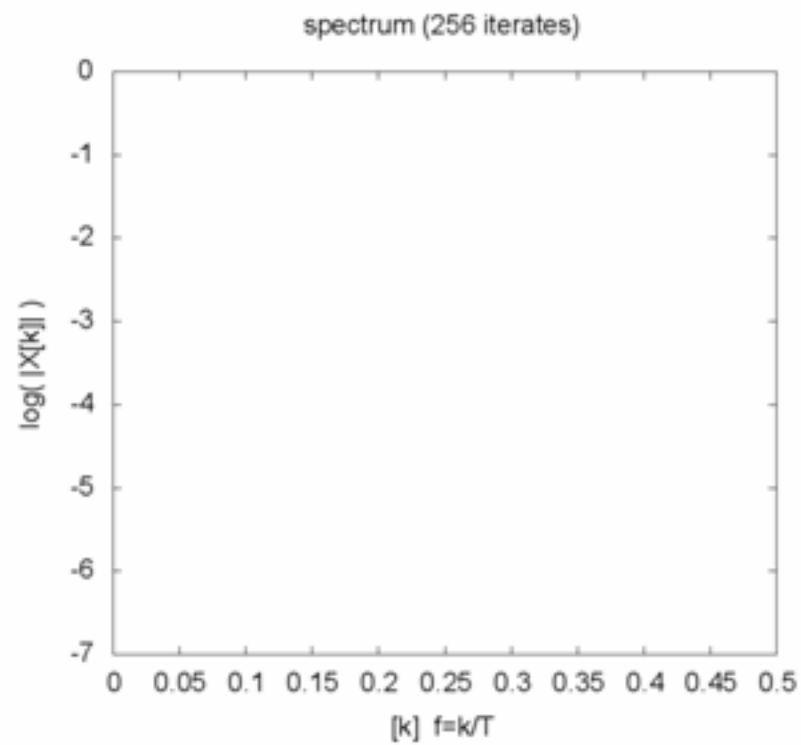
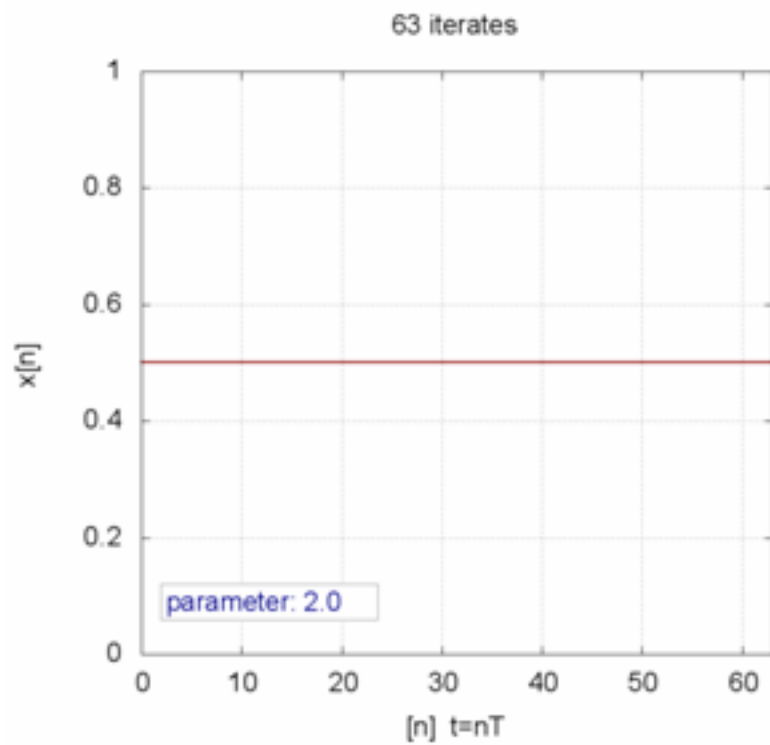
Logistic equation and onset of chaos

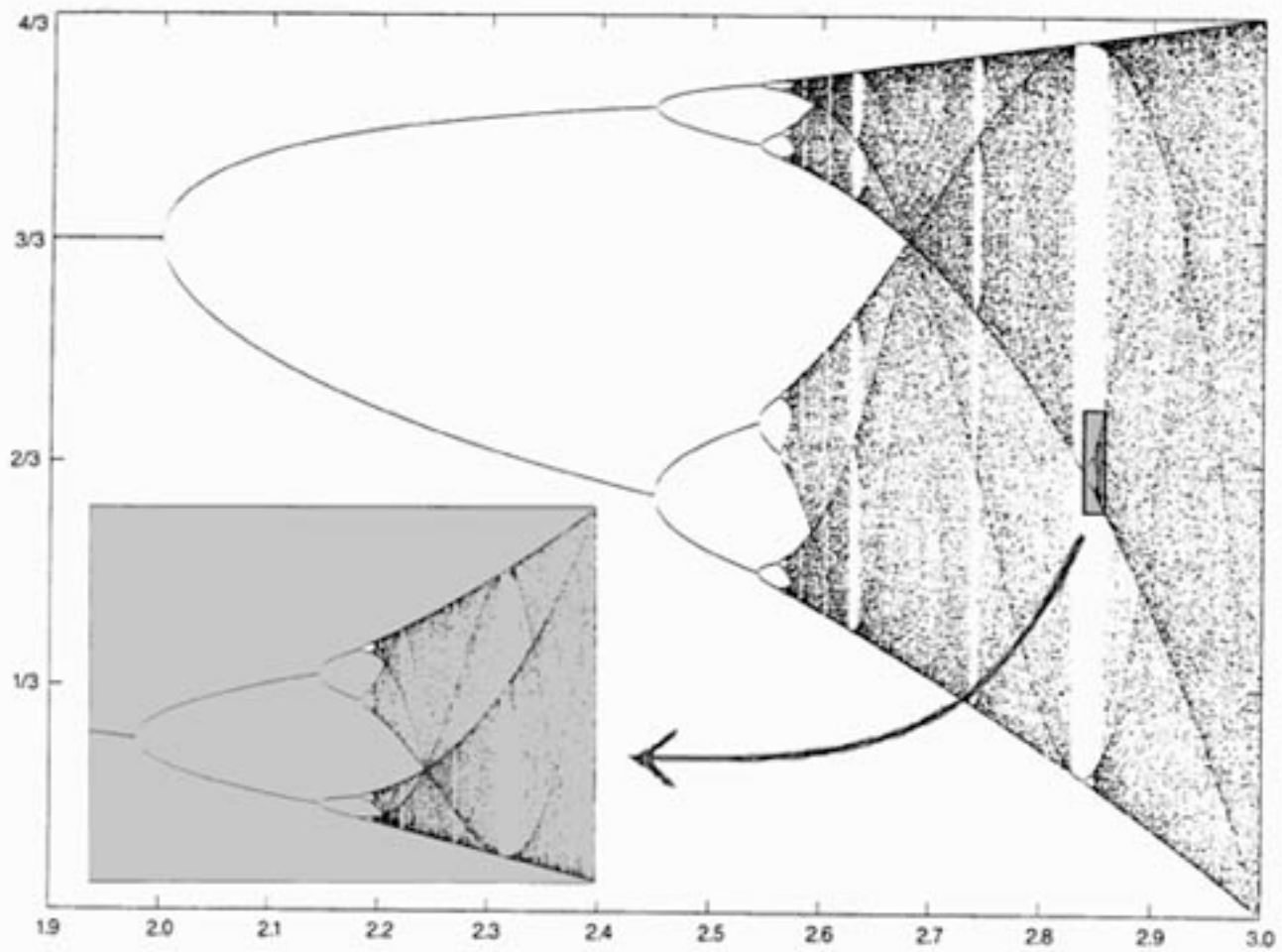


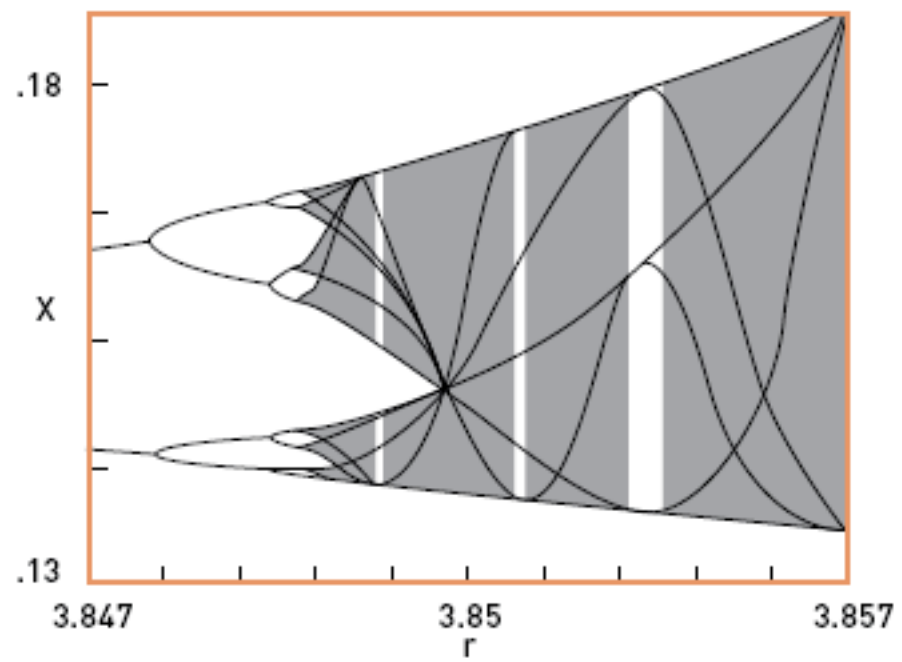
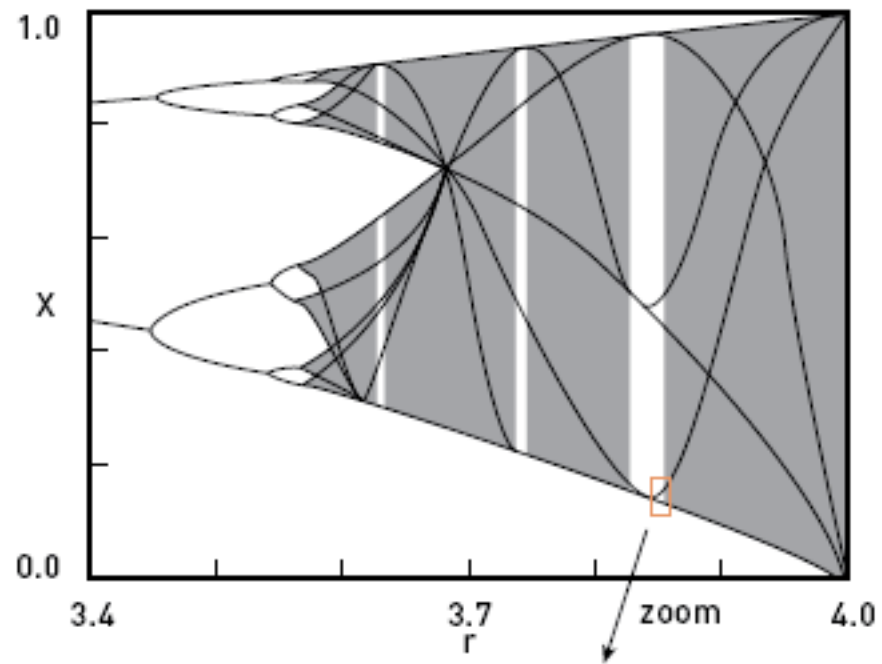
Feigenbaum number: $\delta = 4.6692\dots$

$$x_{n+1} = rx_n(1 - x_n)$$

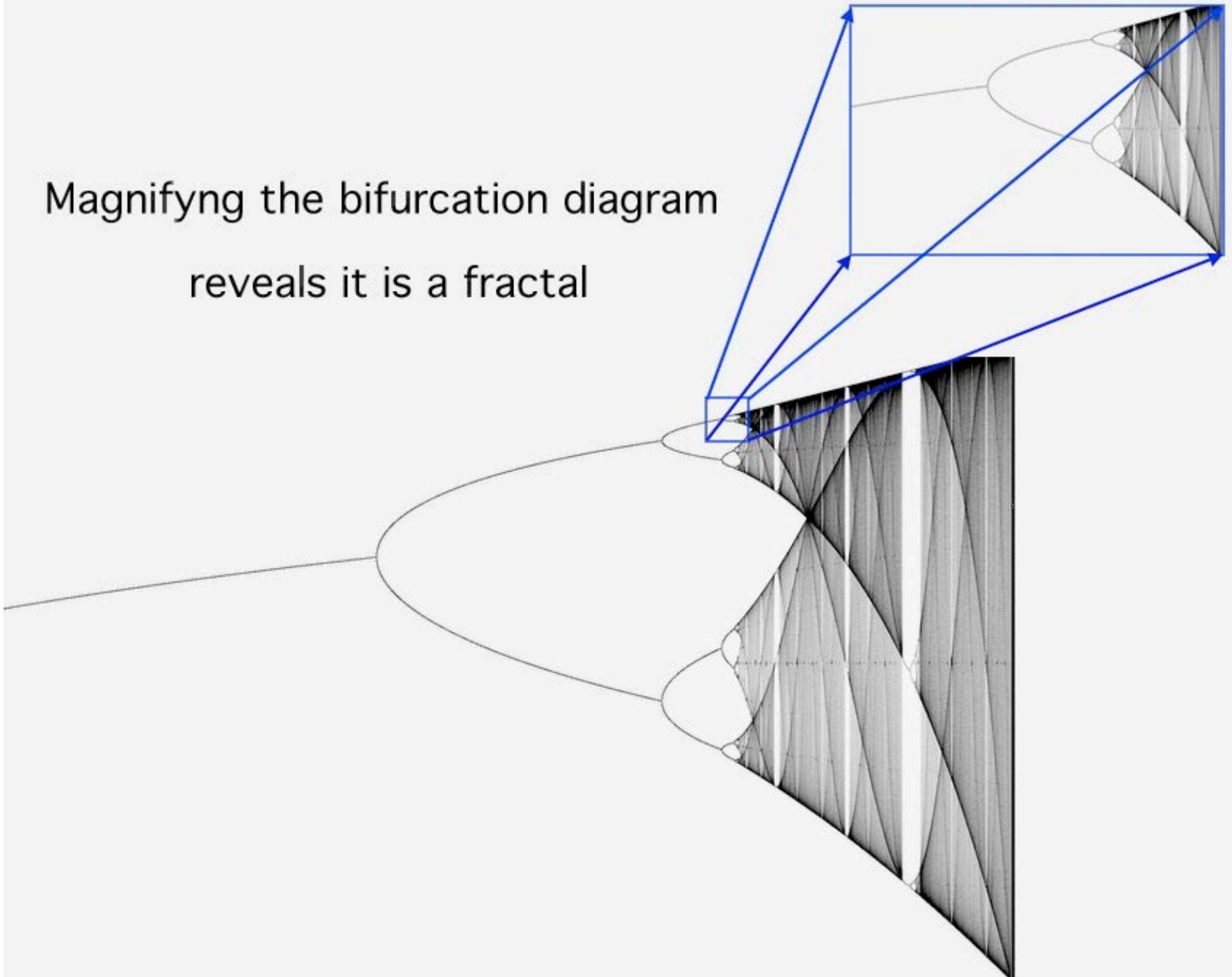
$$x_{n+1} = rx_n(1 - x_n)$$





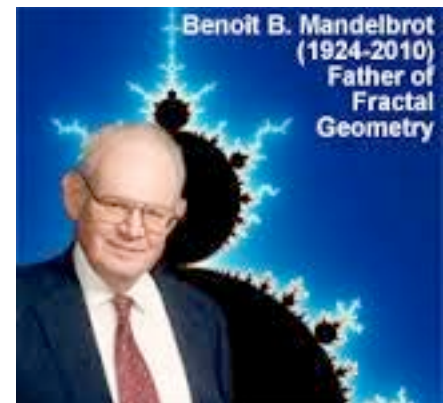


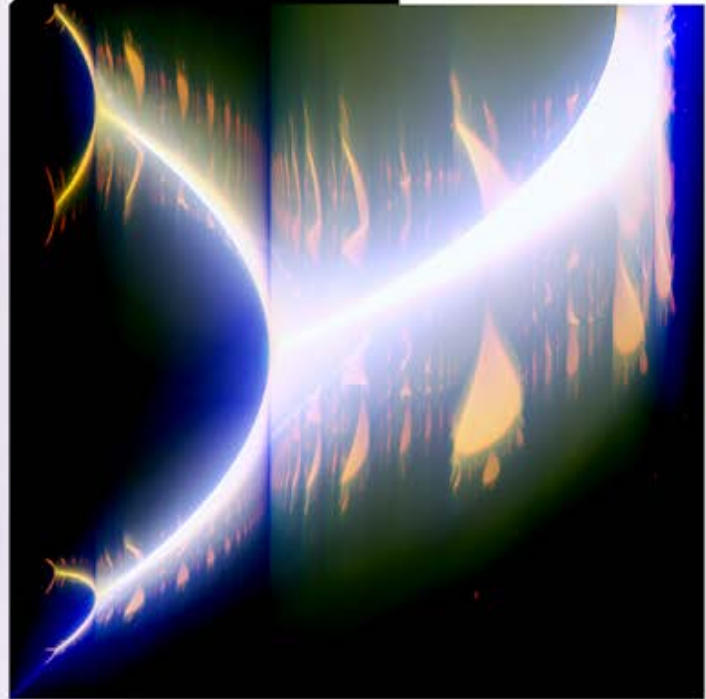
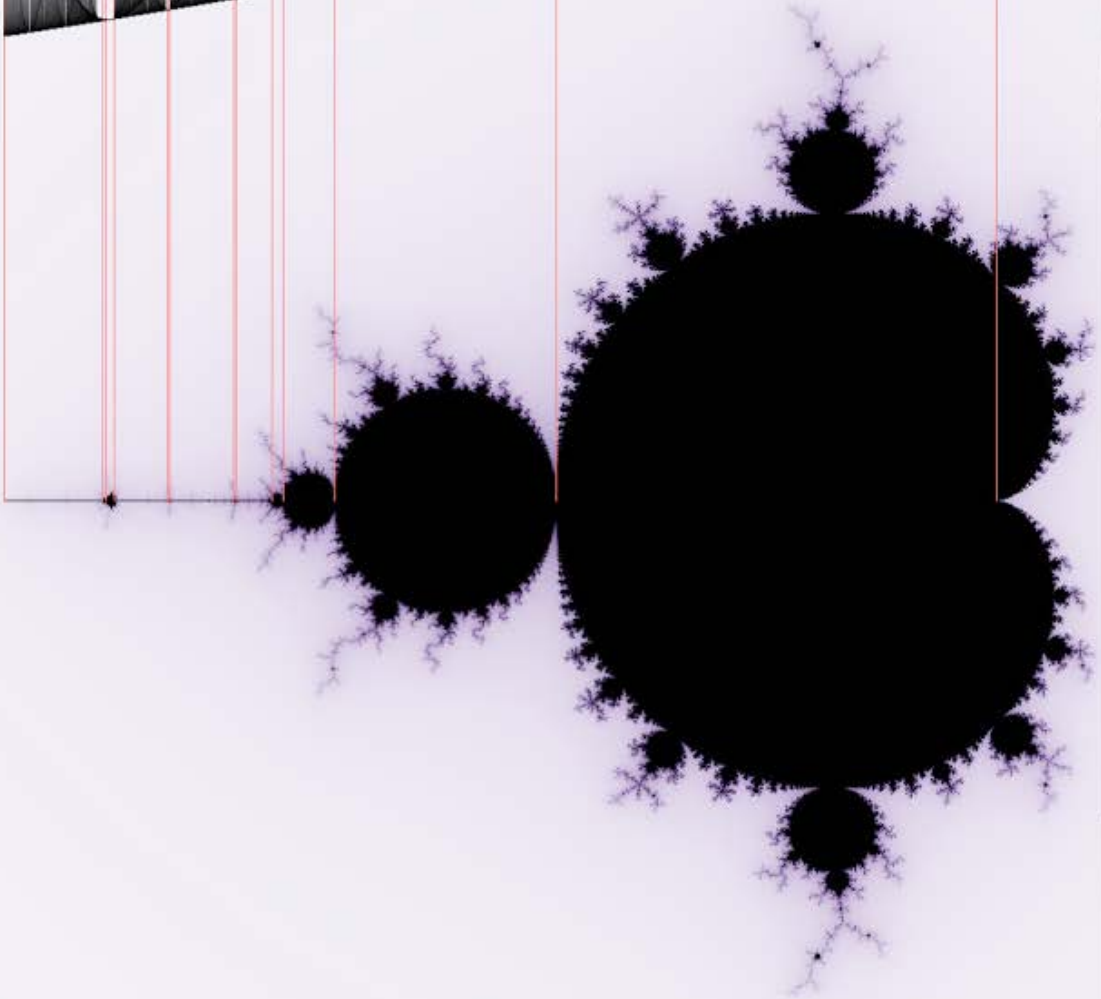
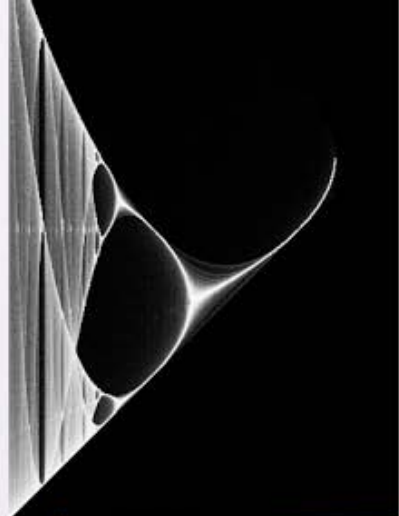
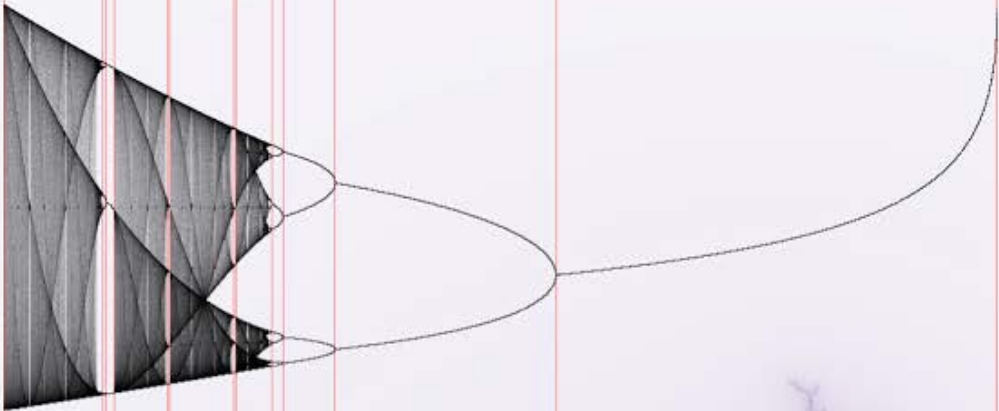
Magnifying the bifurcation diagram
reveals it is a fractal



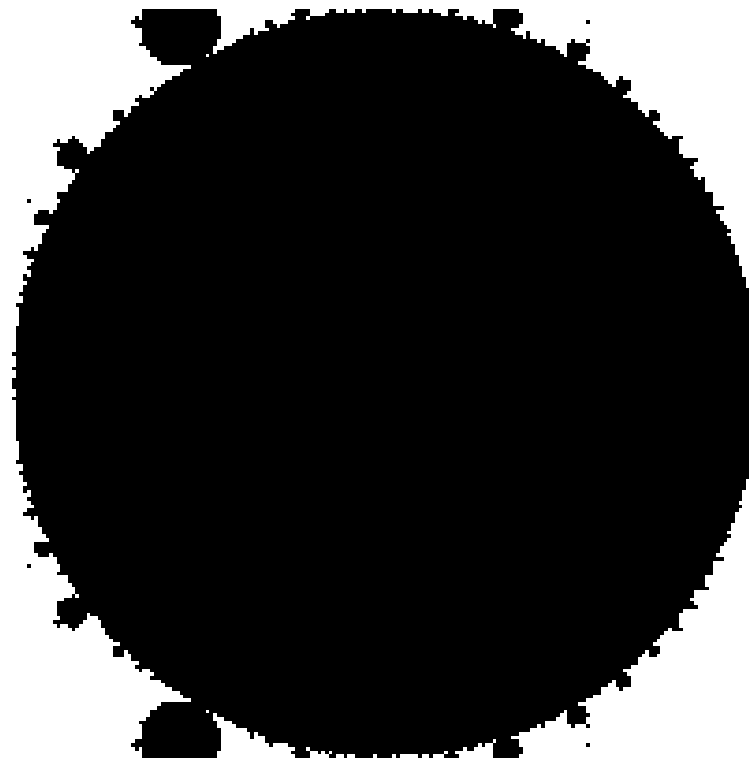


$$z' = z^2 + c$$



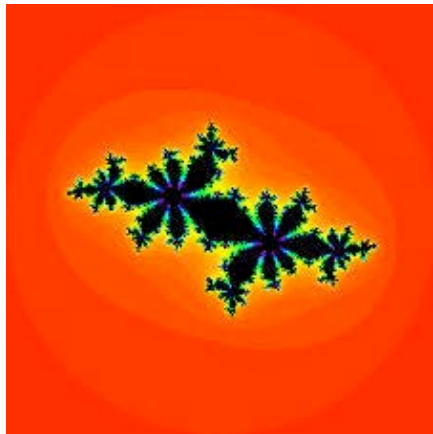
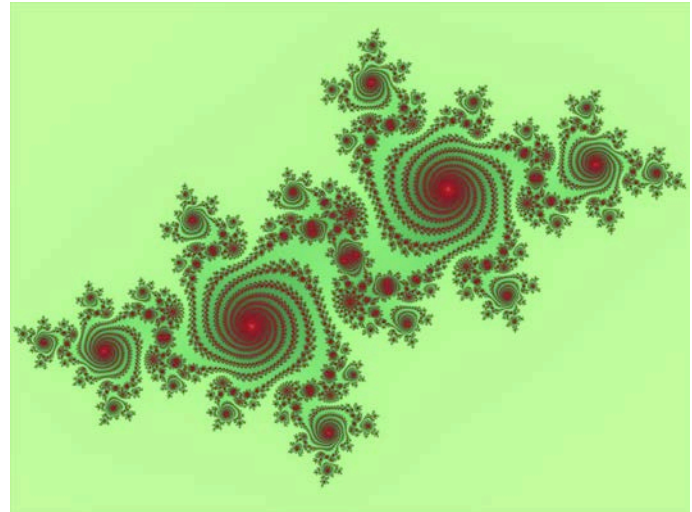


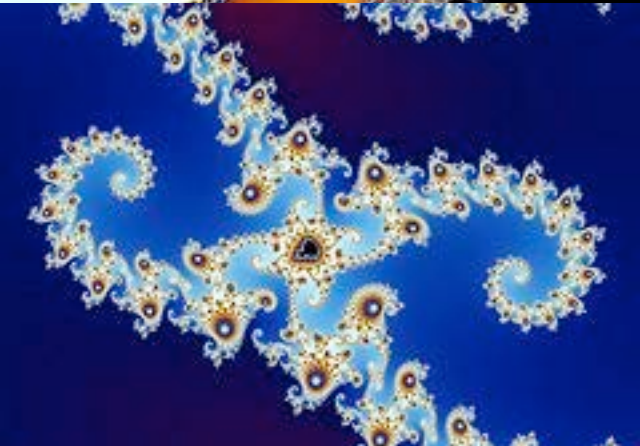
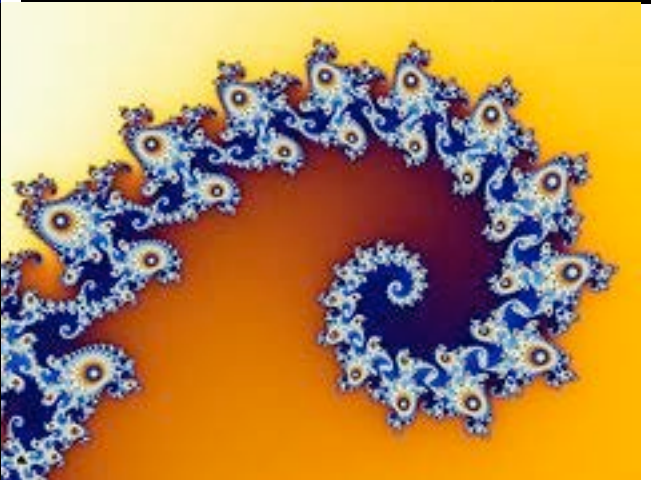
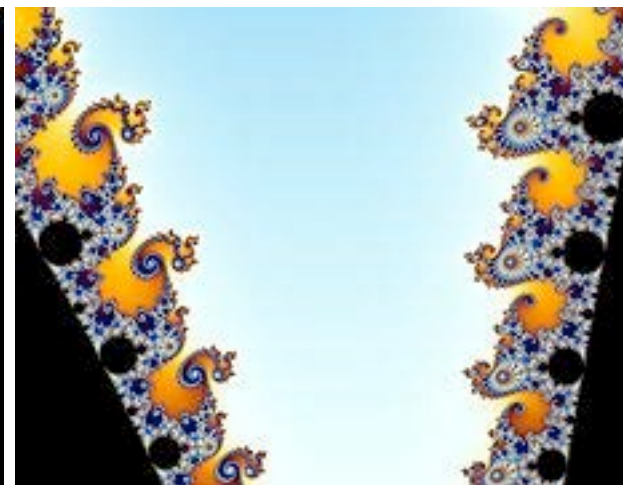
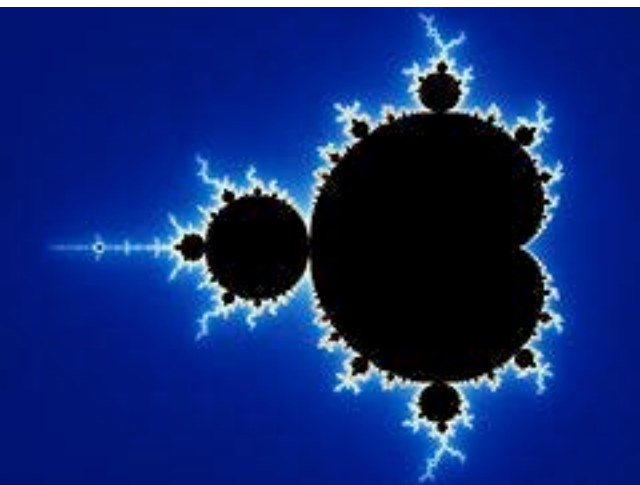
Mandelbrotov skup je ekvivalentan bifurkacionom dijagramu





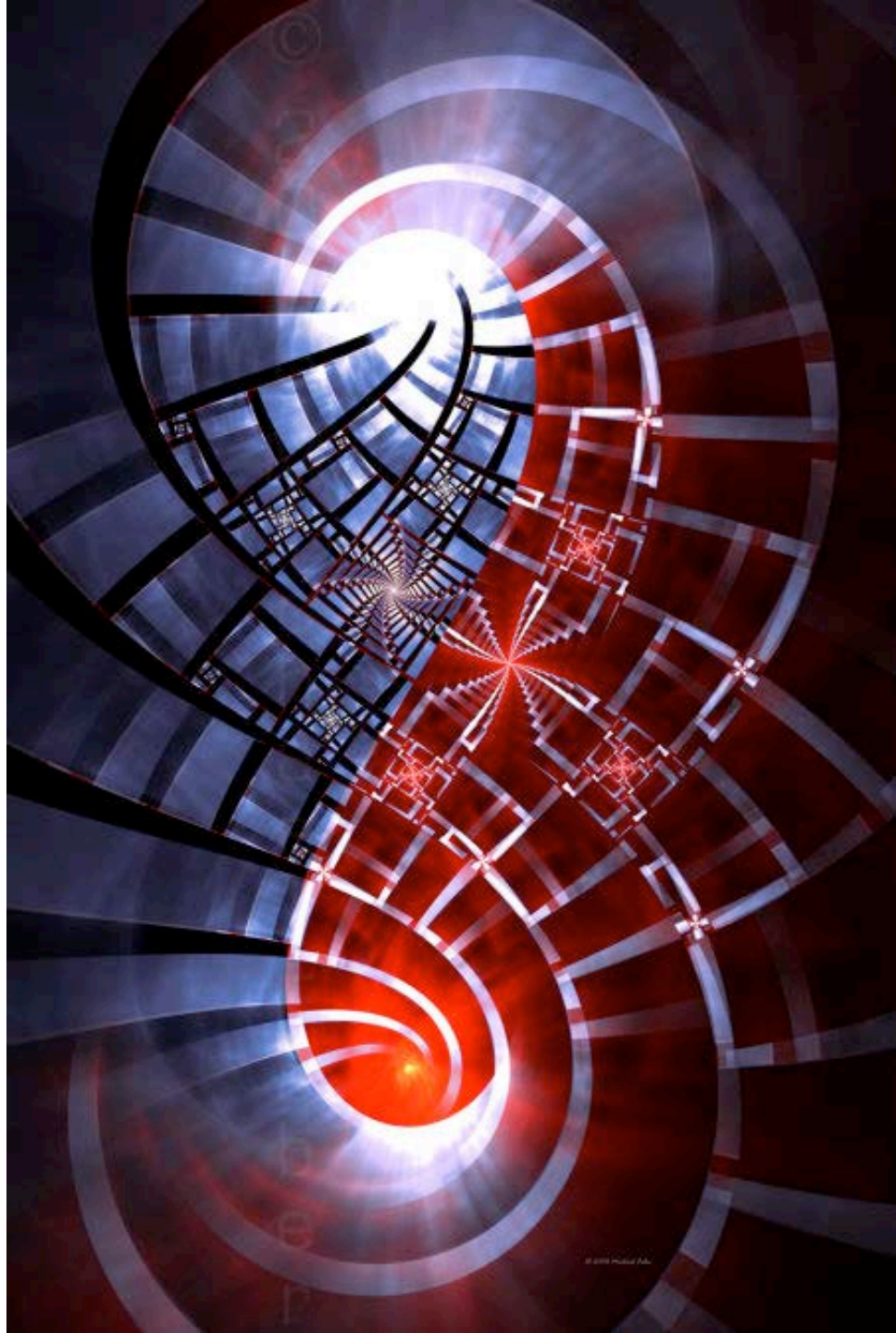
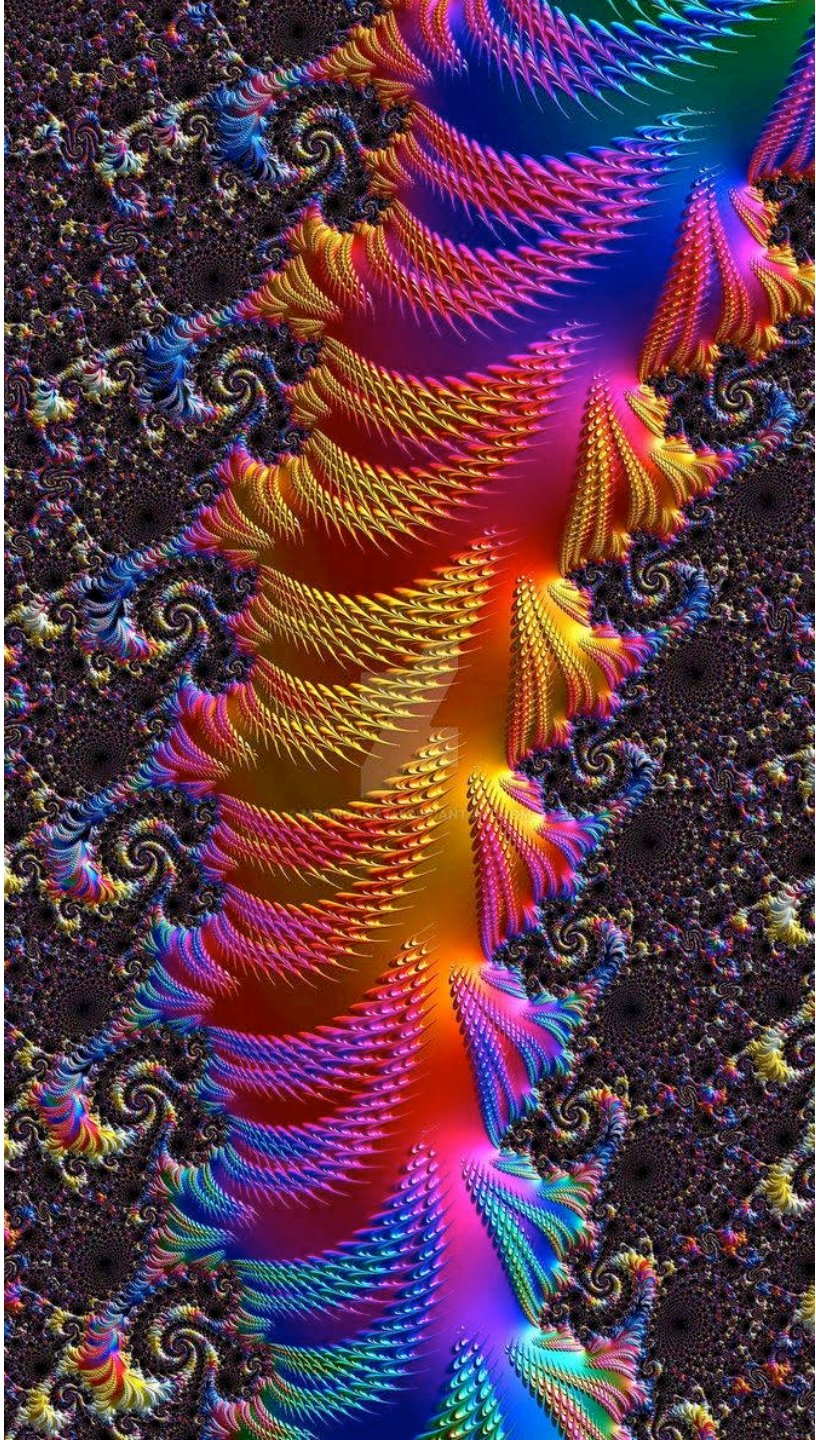
Gaston Julia 1893-1978

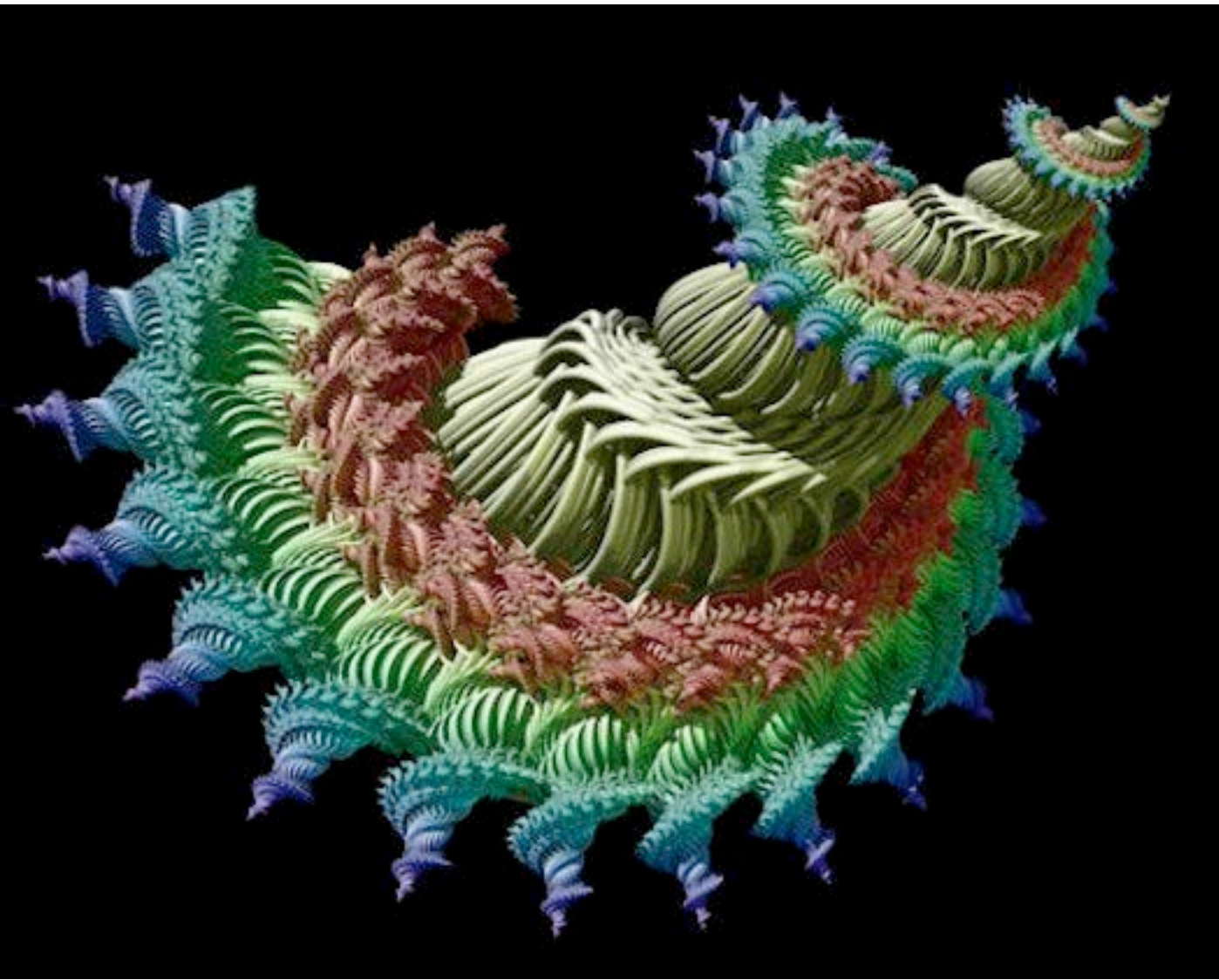




Fraktalna umetnost

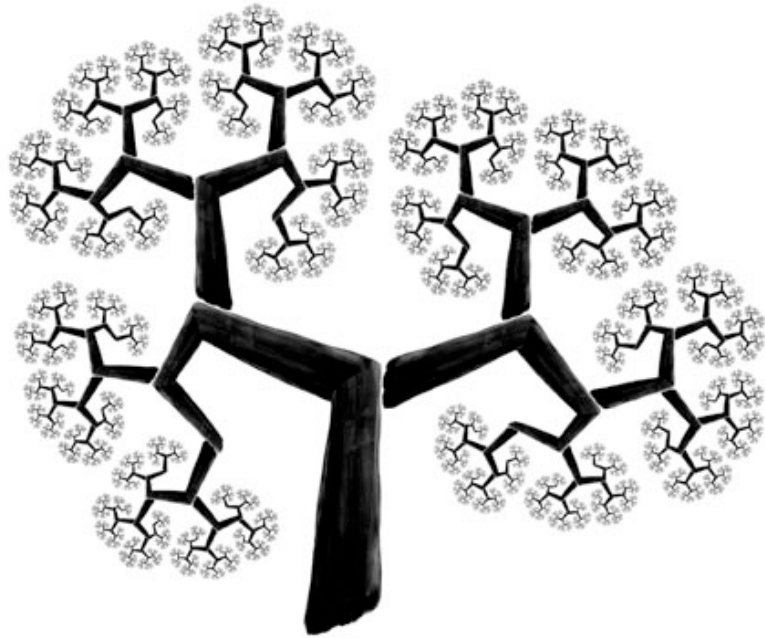






Romanesco karfiol



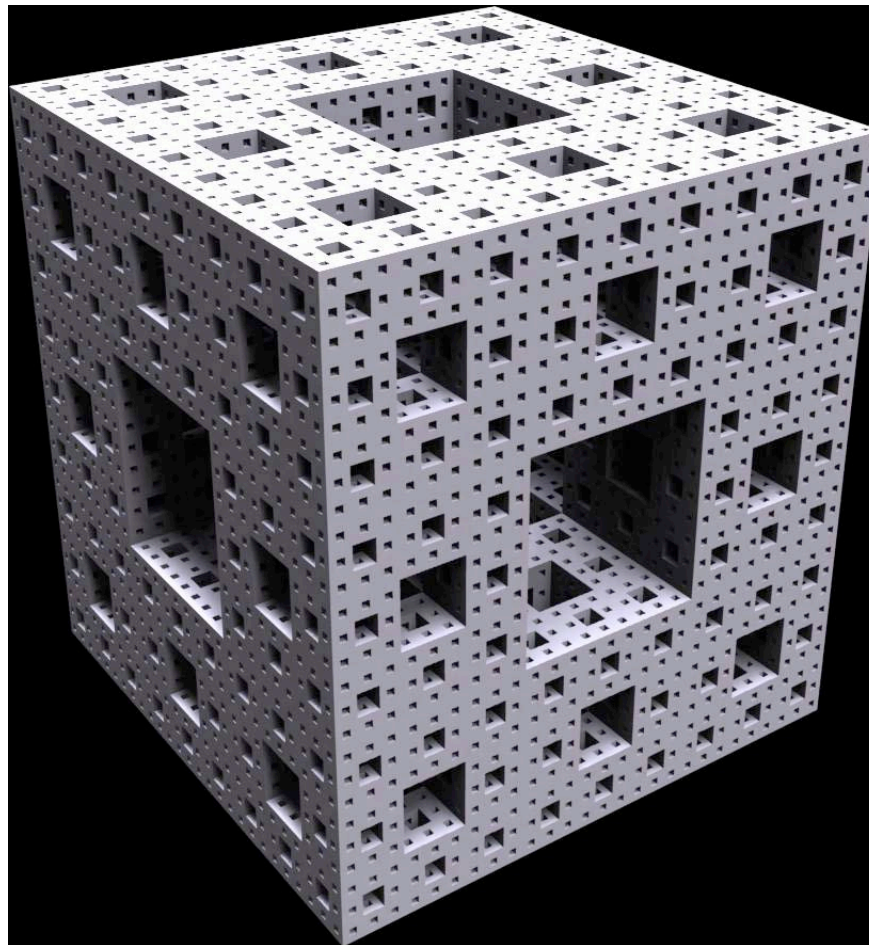


Paul Sorey





Sierpinski sander

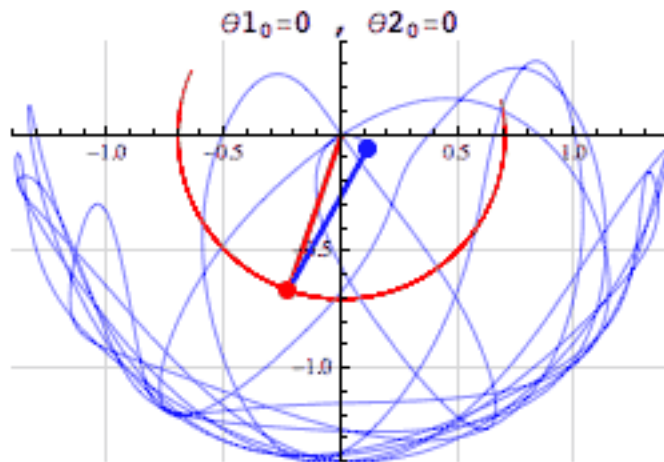


Lideta Mercato, Etiopija





Ekstremna osetljivost na početne uslove



Lorenz jednačine -1963

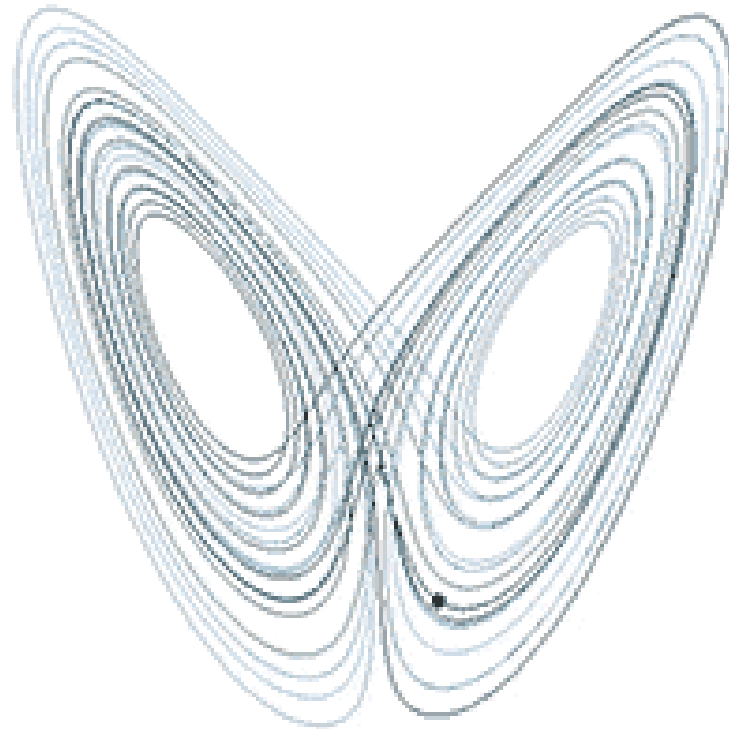
Meteorologija

$$\frac{dx}{dt} = a (y - x)$$

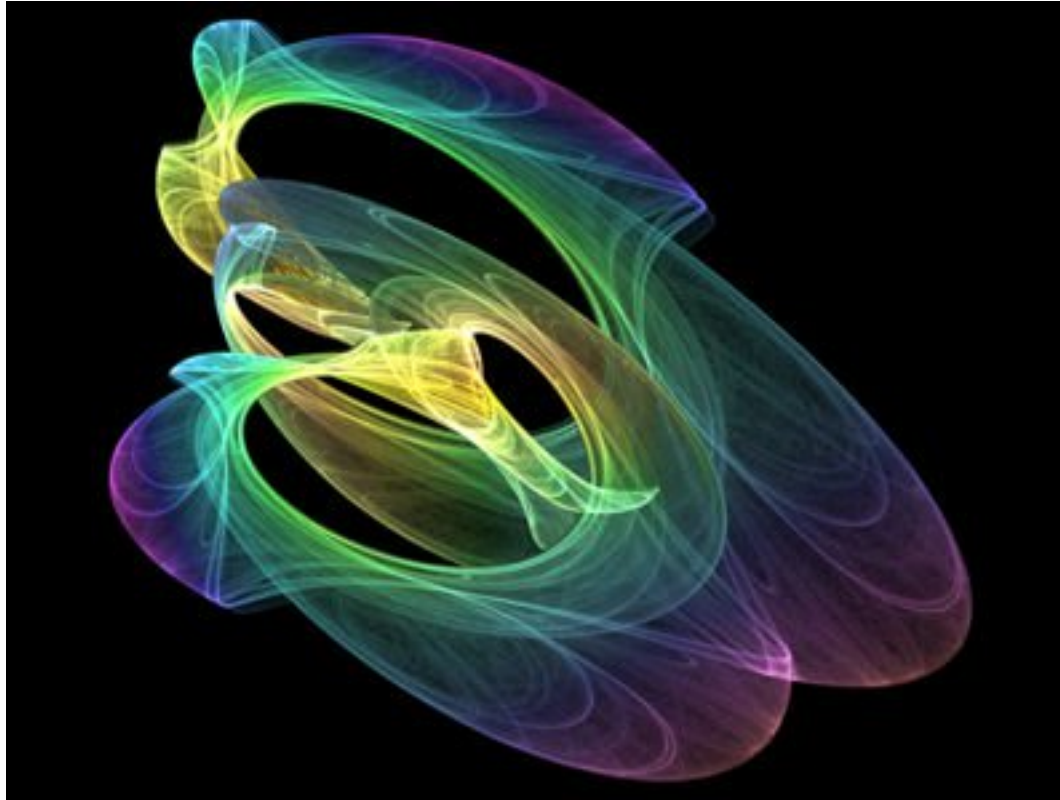
$$\frac{dy}{dt} = x(b - z) - y$$

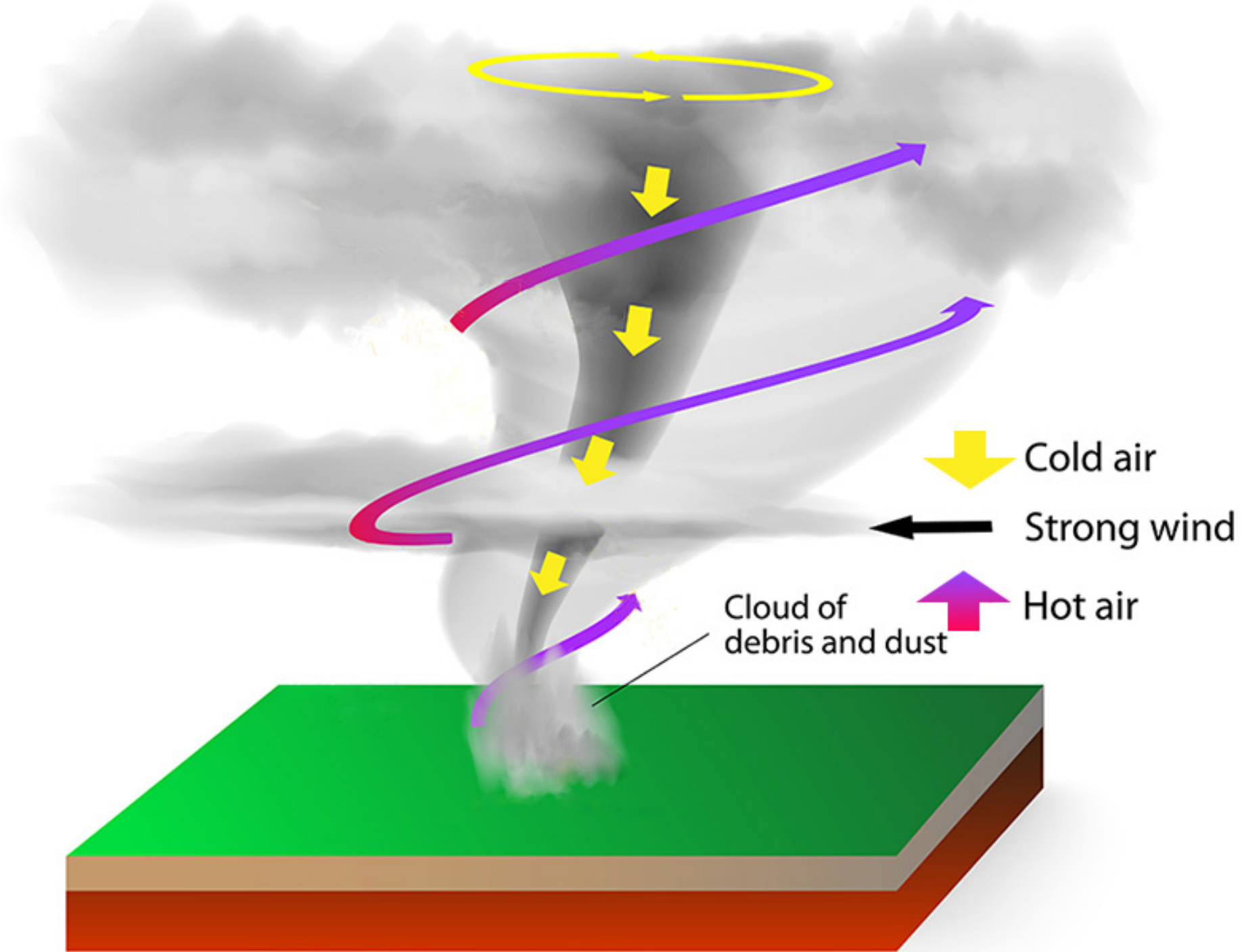
$$\frac{dz}{dt} = xy - cz$$

Efekat leptira



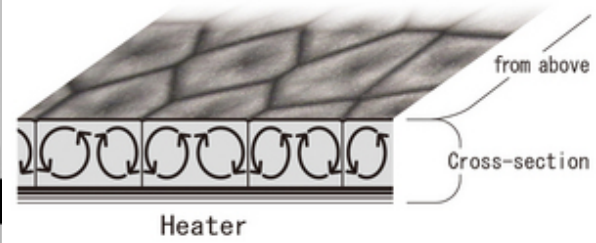
Strange attractor

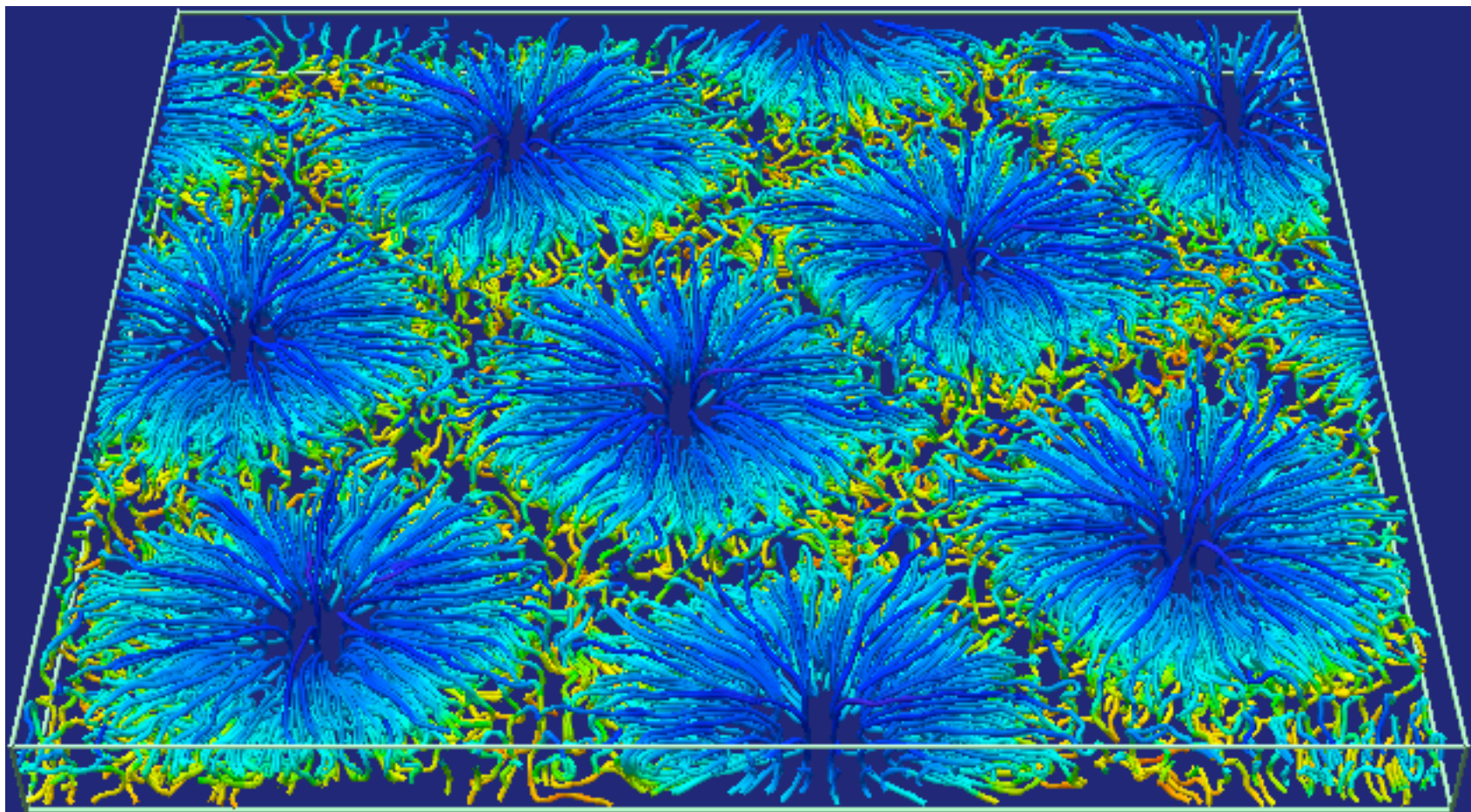


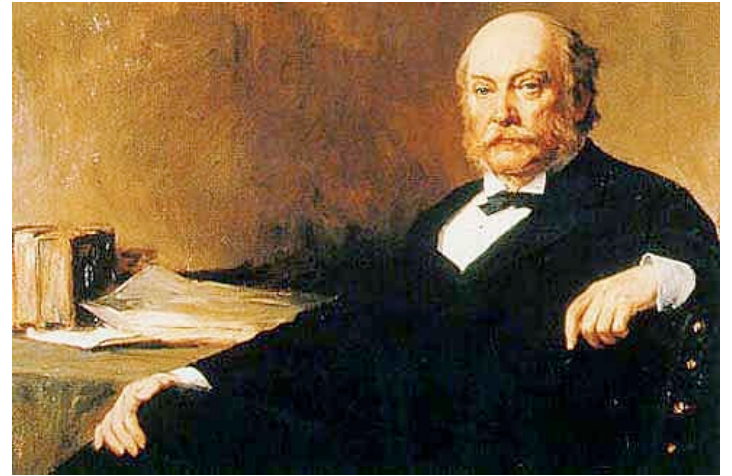
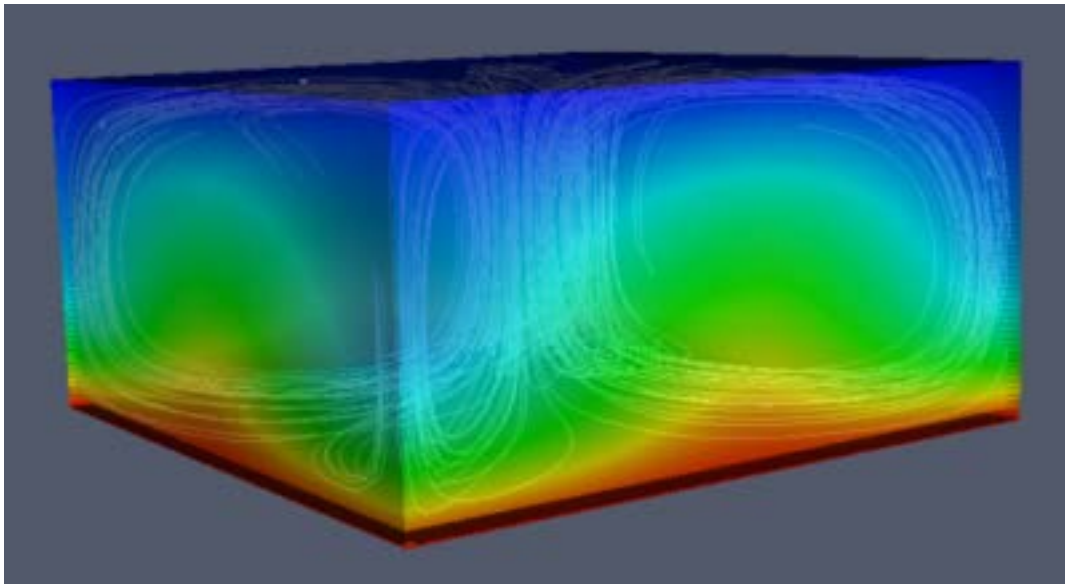




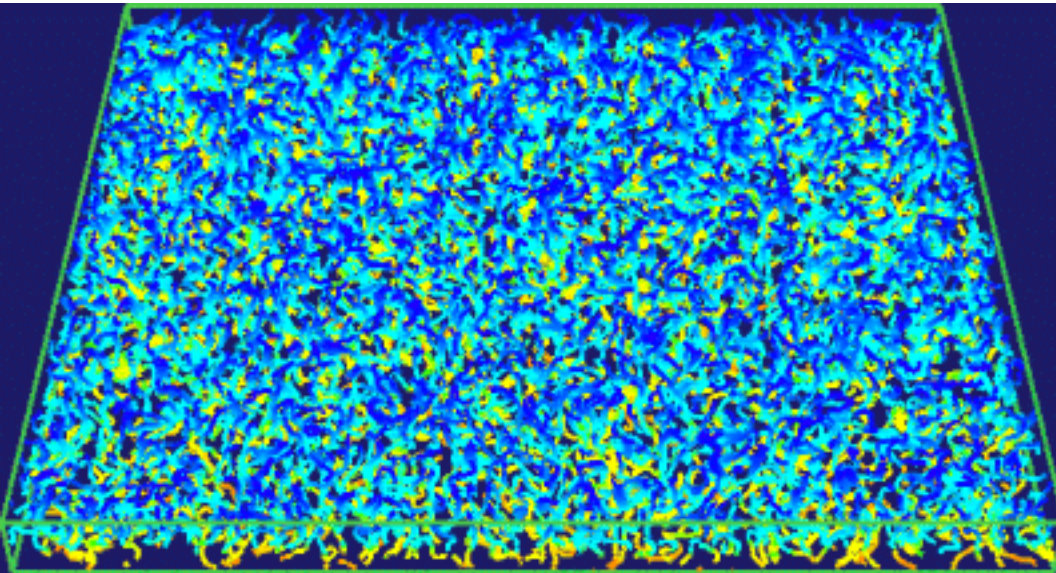




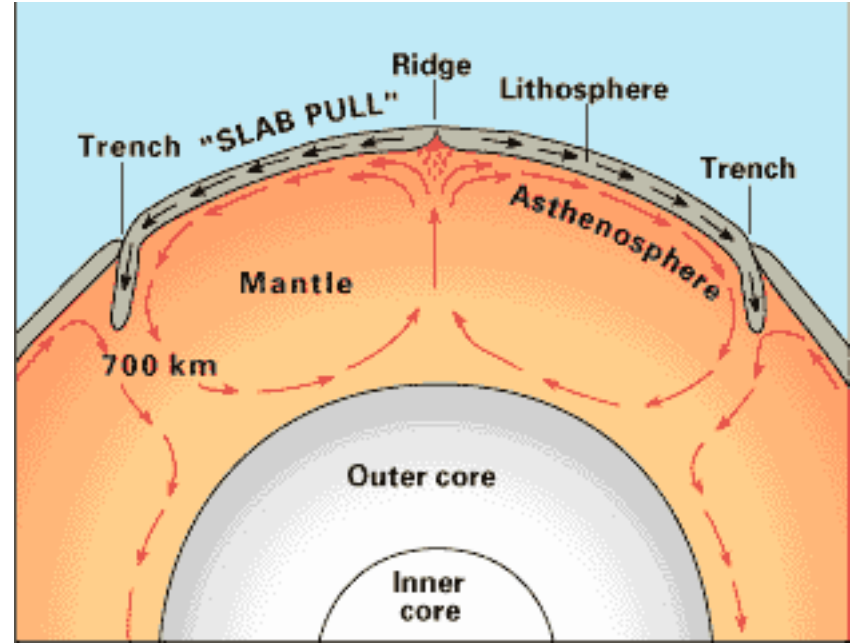
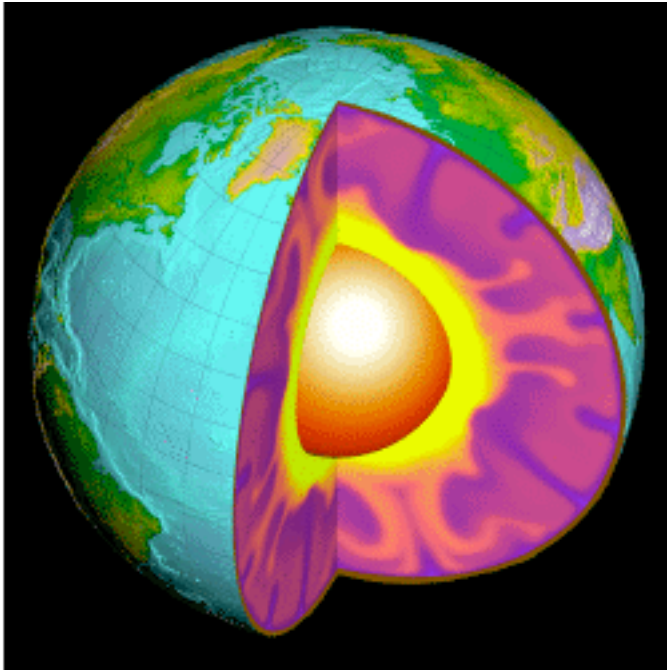


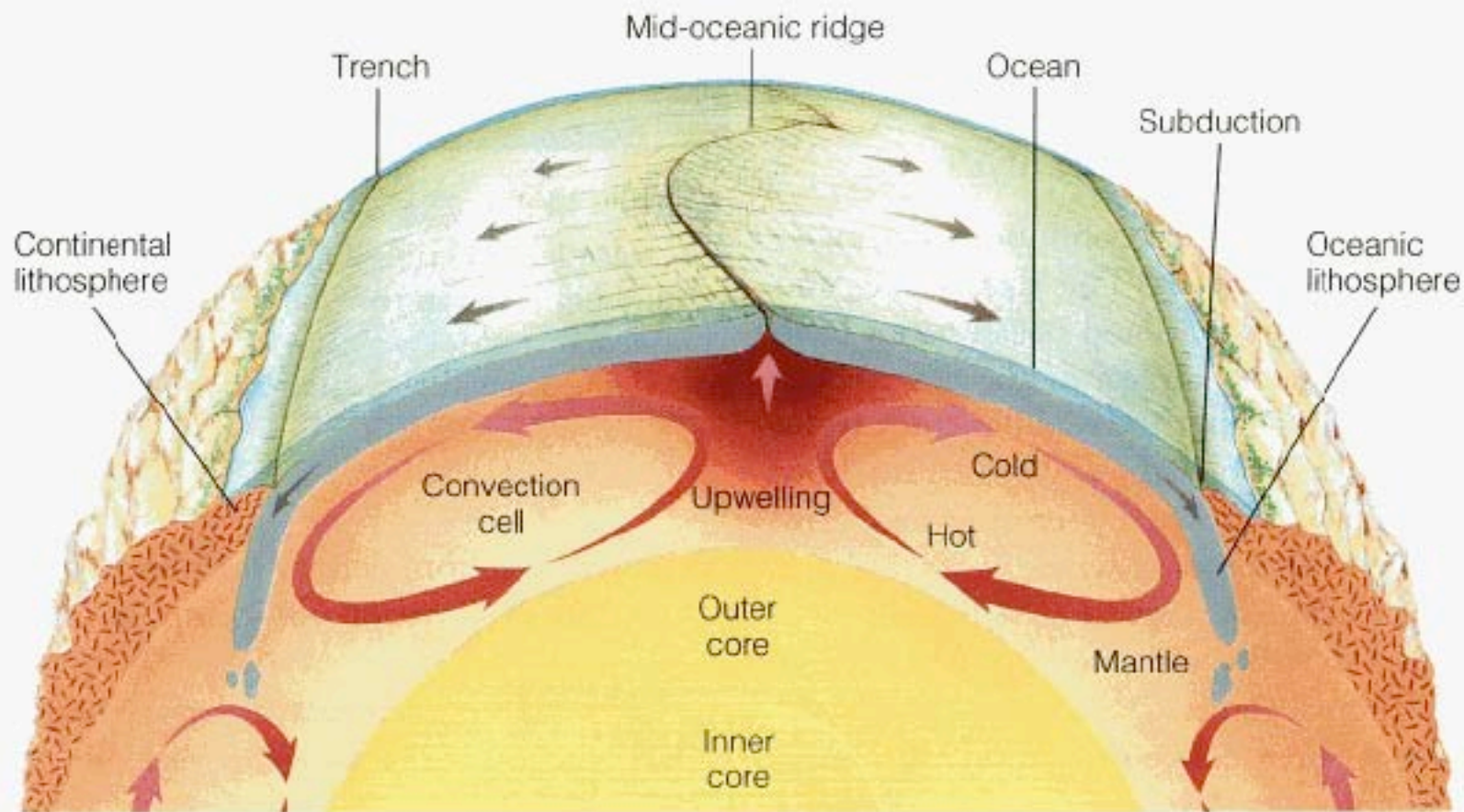


Lord Rayleigh

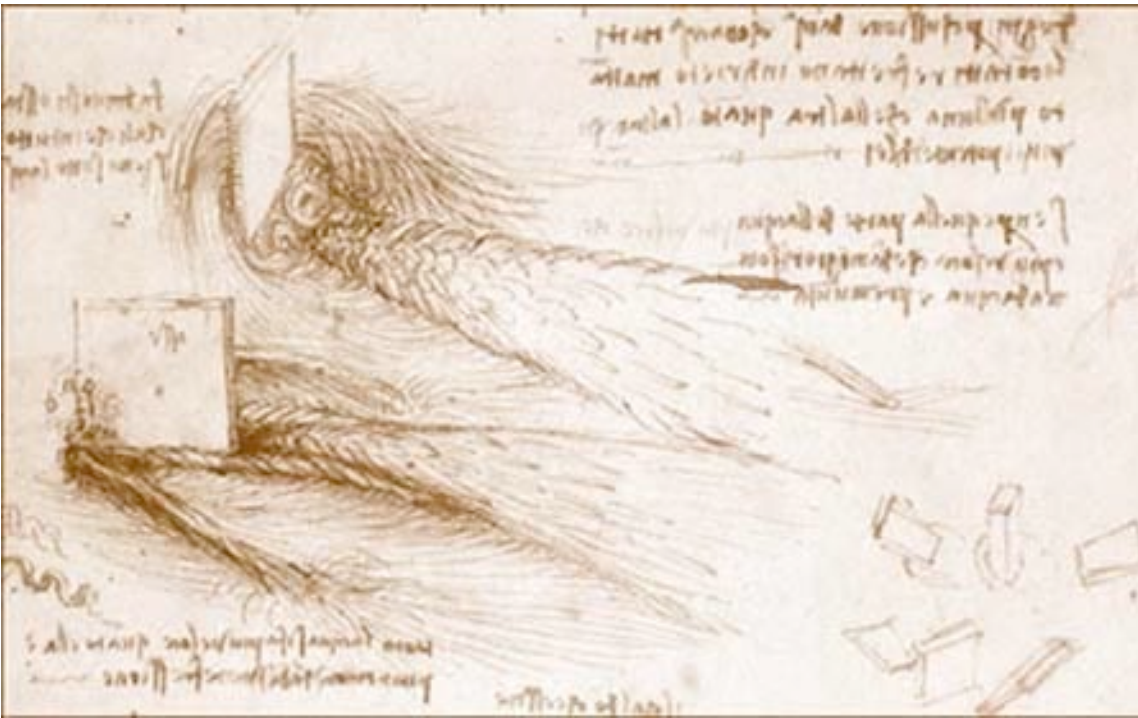


Henri Benard





Turbulencija

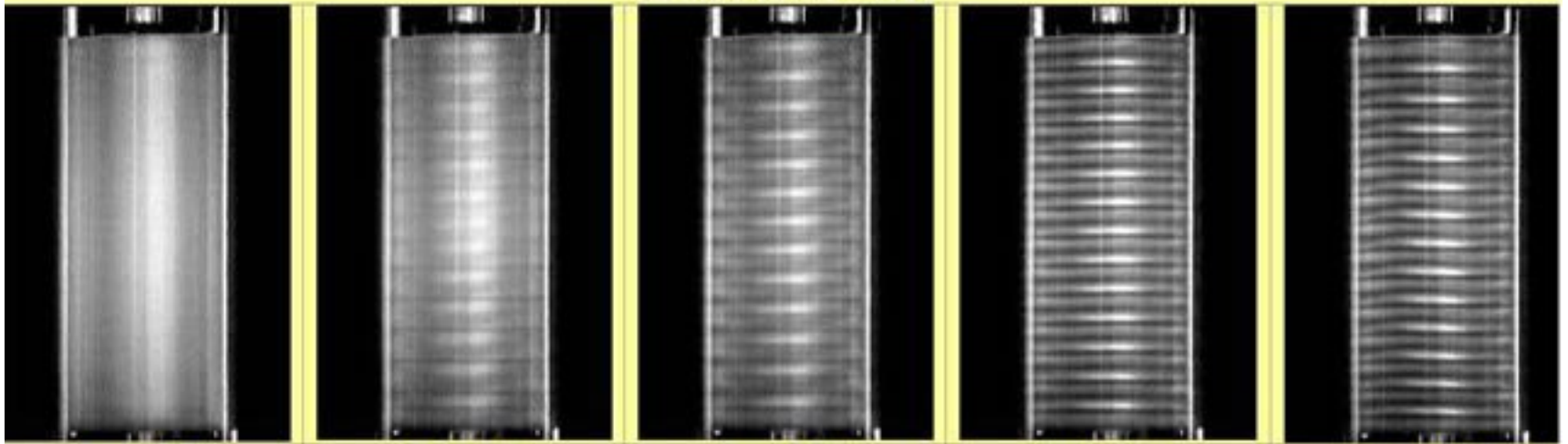


“We will understand the movement of the stars long before we understand canopy turbulence”

Galileo Galilei



Radius Ratio=0.80



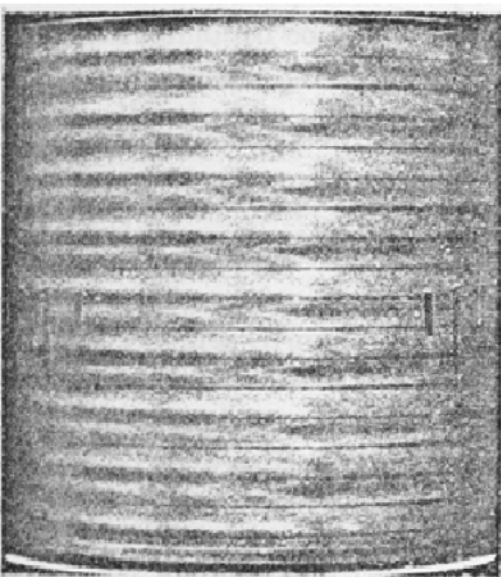
Re=52

Re=93

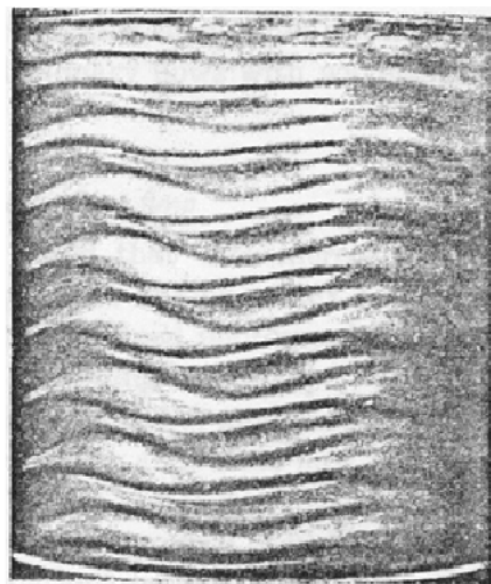
Re=104

Re=301

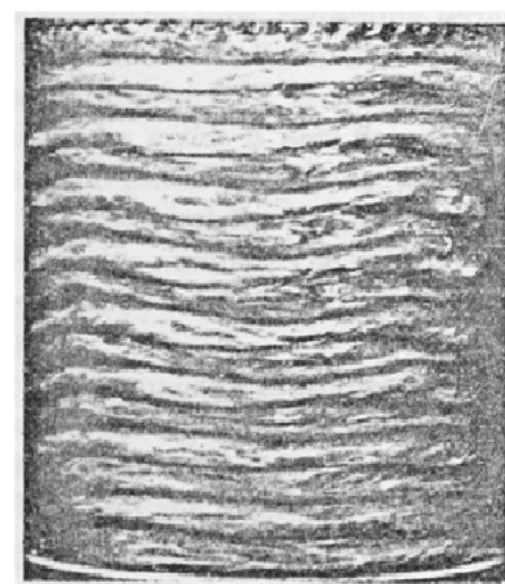
Re=601



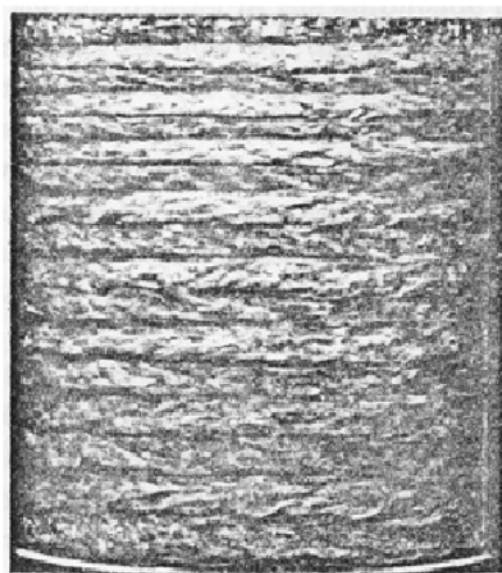
(a)



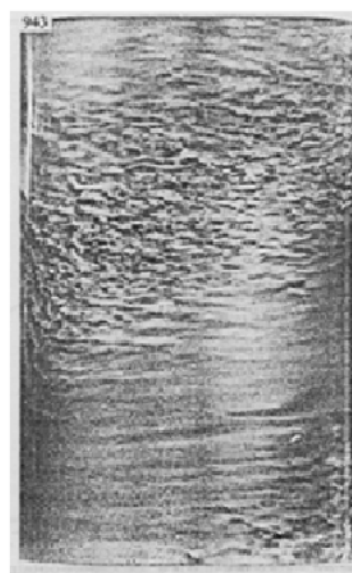
(b)



(c)



(d)



(e)

H.Haken

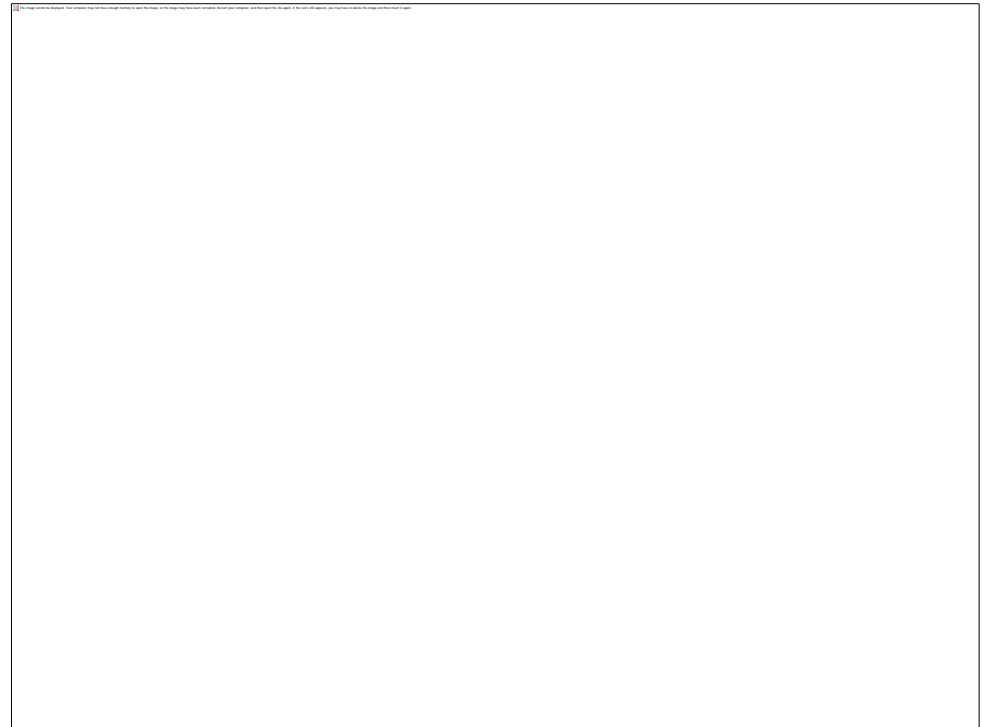
Synergetics

An Introduction

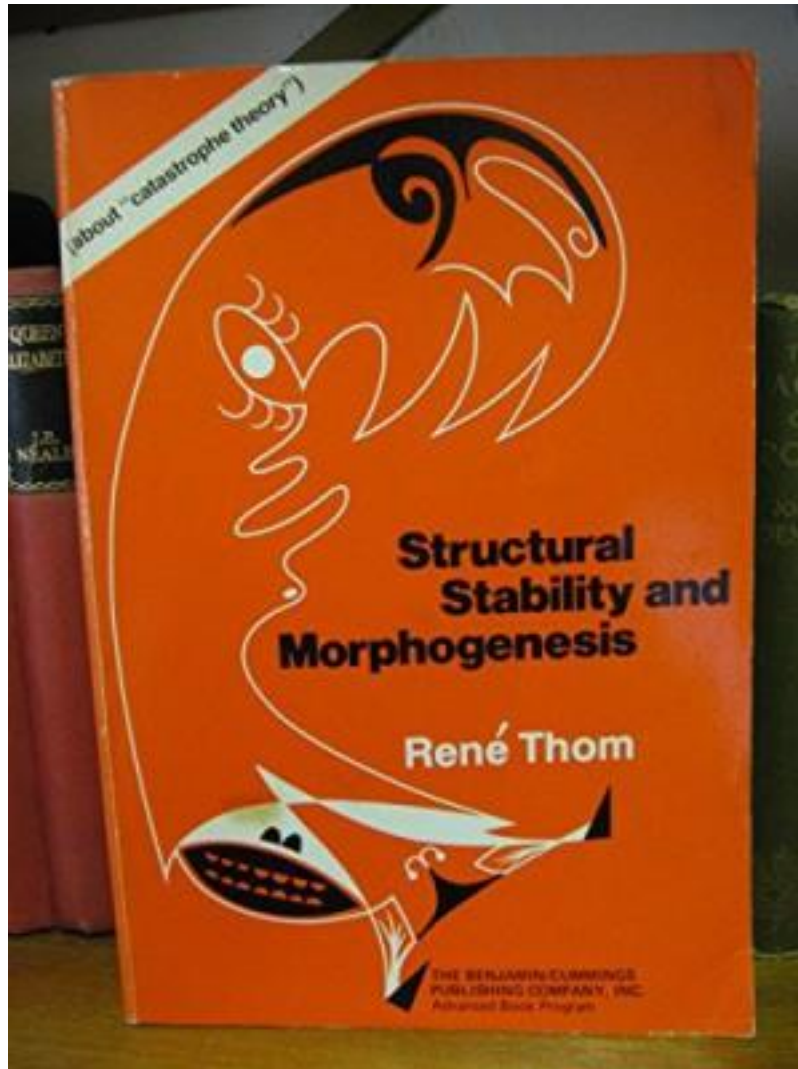
Nonequilibrium Phase Transitions
and Self-Organization
in Physics, Chemistry and Biology



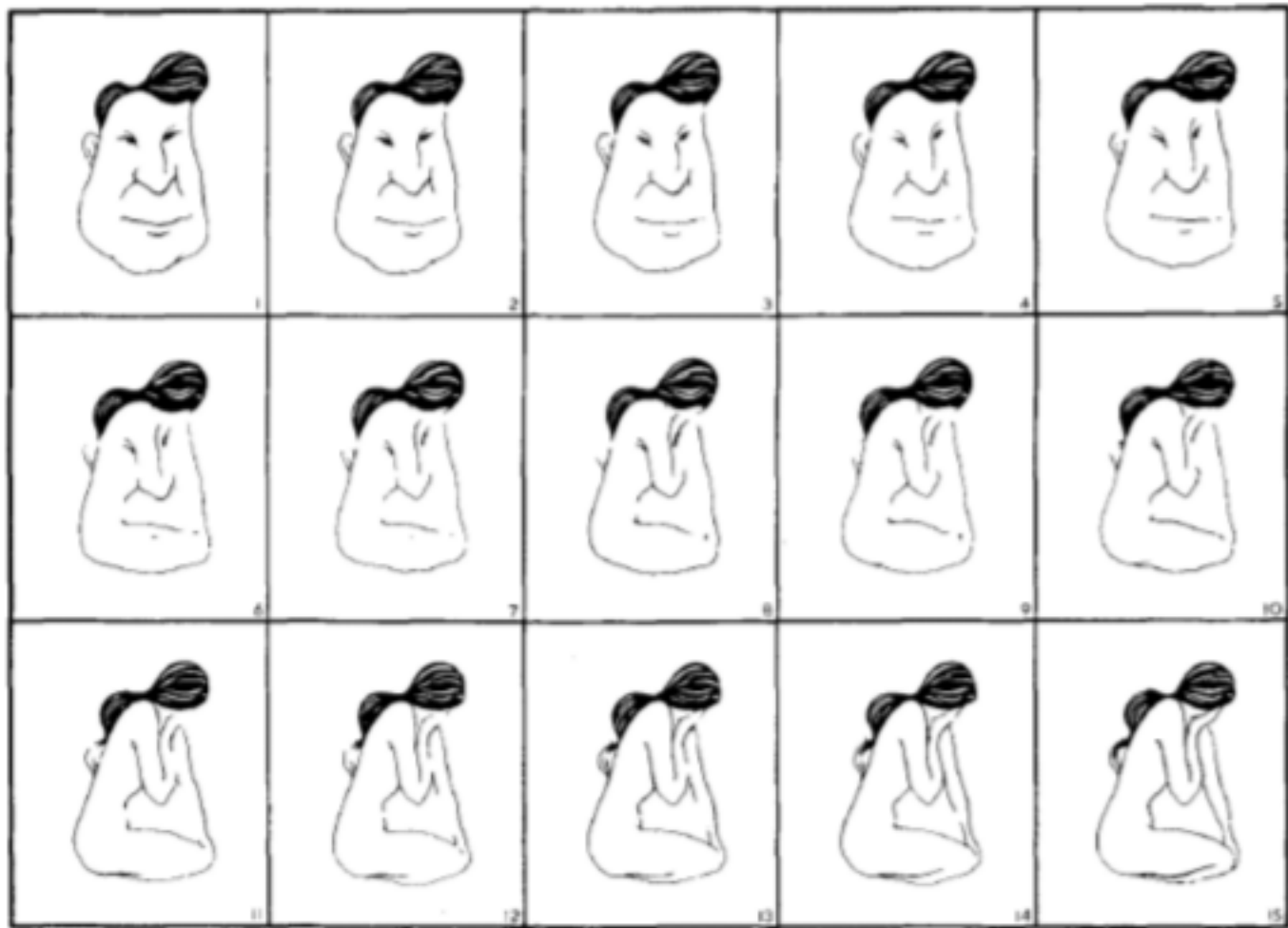
Springer-Verlag Berlin Heidelberg New York



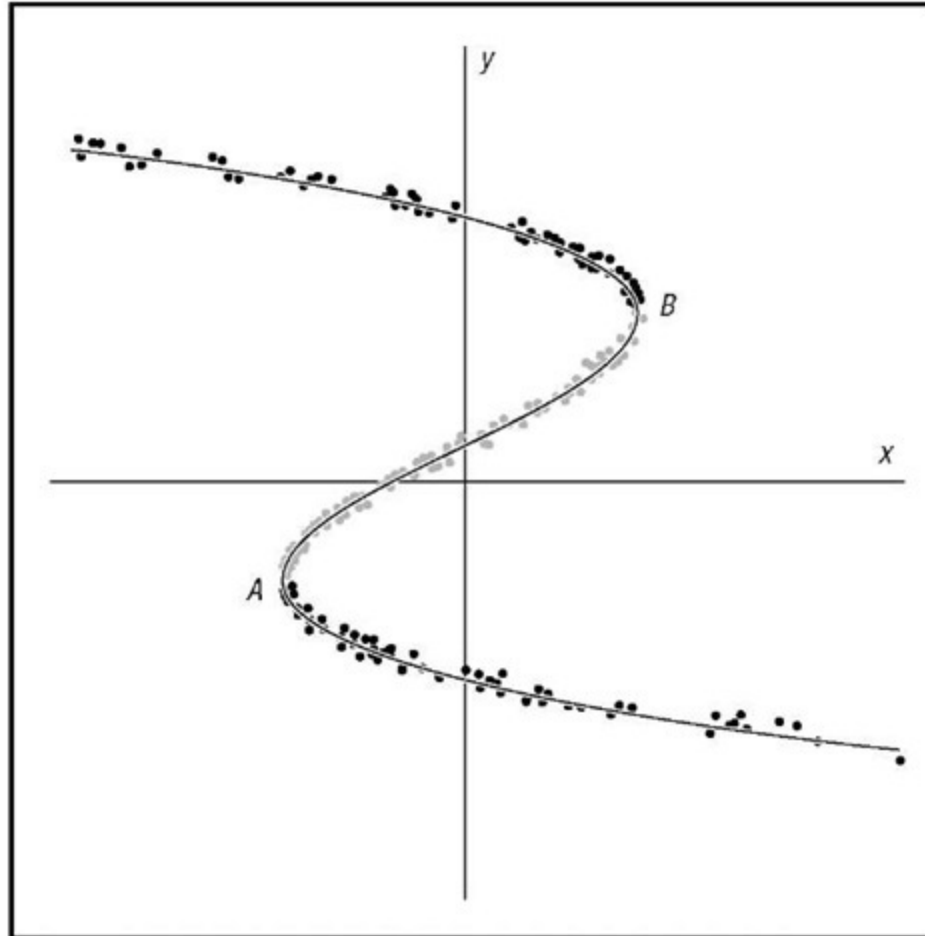
Teorija katastrofa

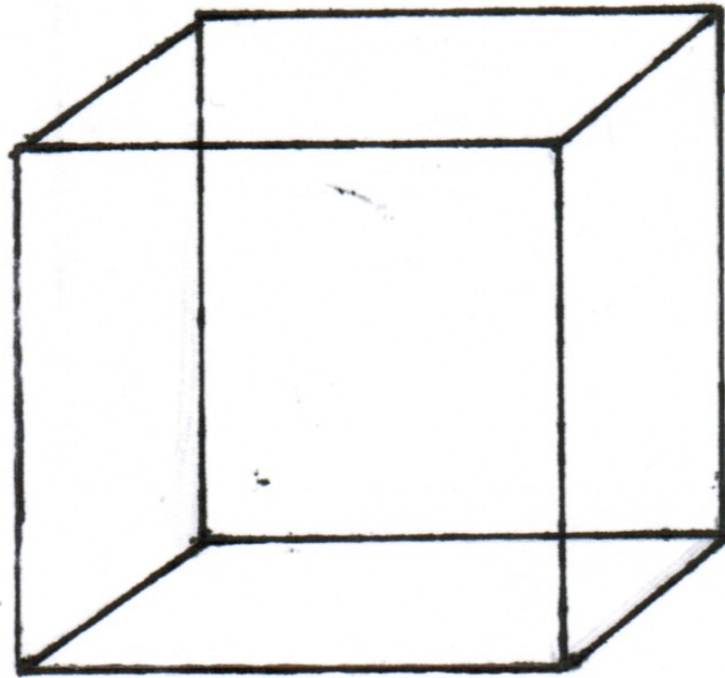


Rene Thom 1923-2002

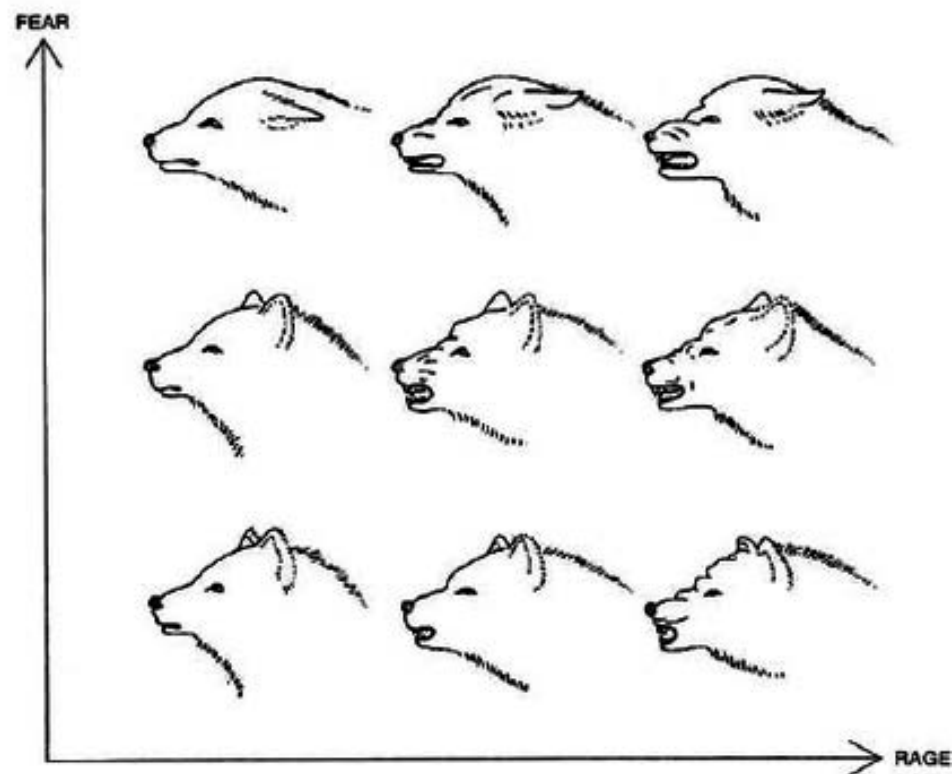
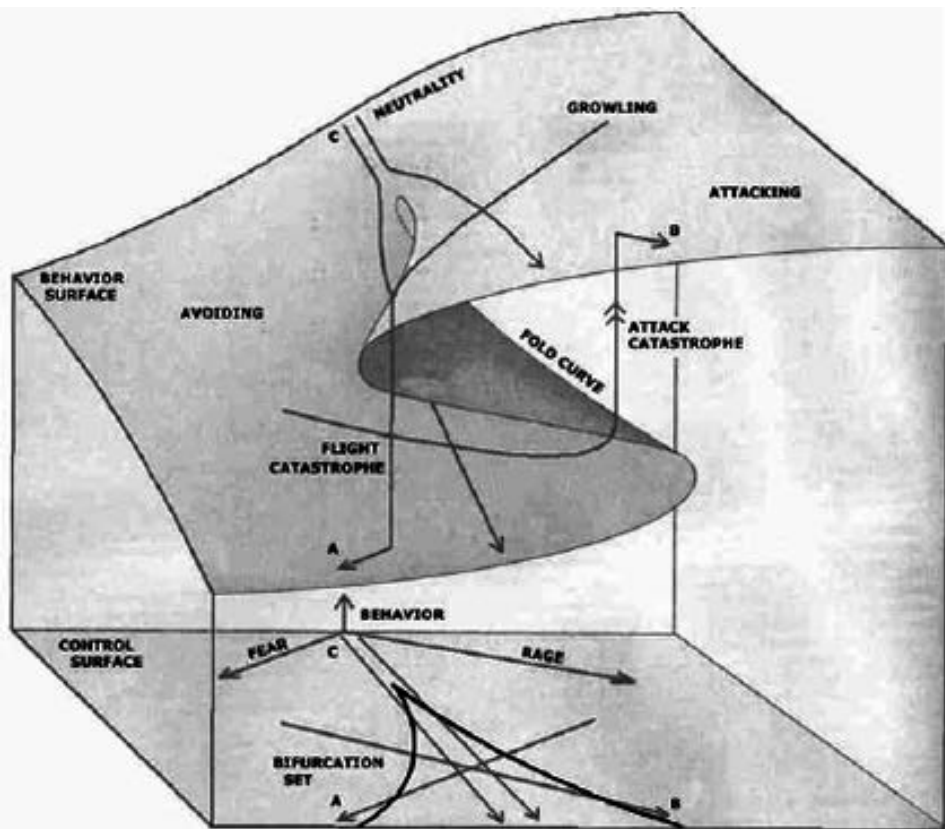


(Fisher, 1967)

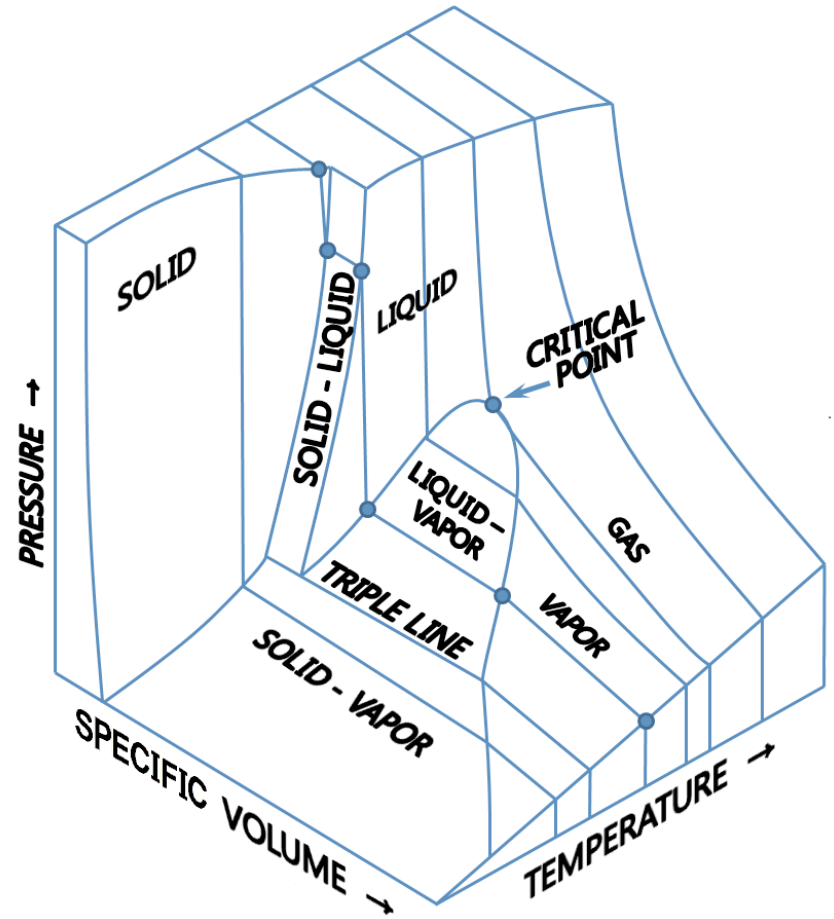
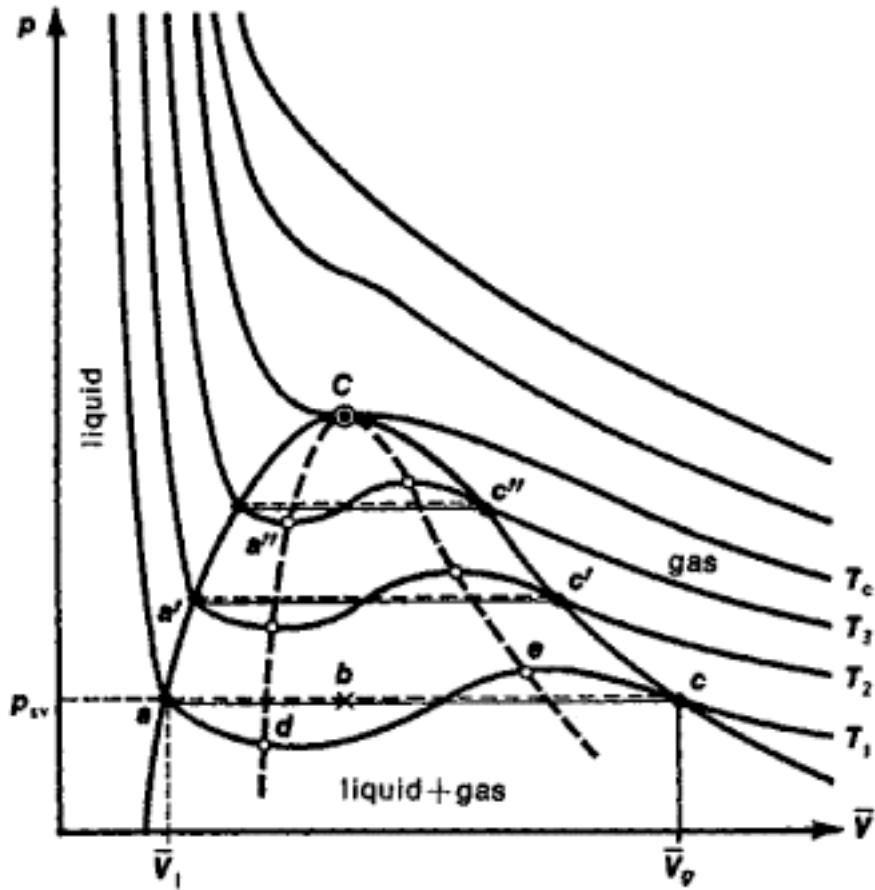


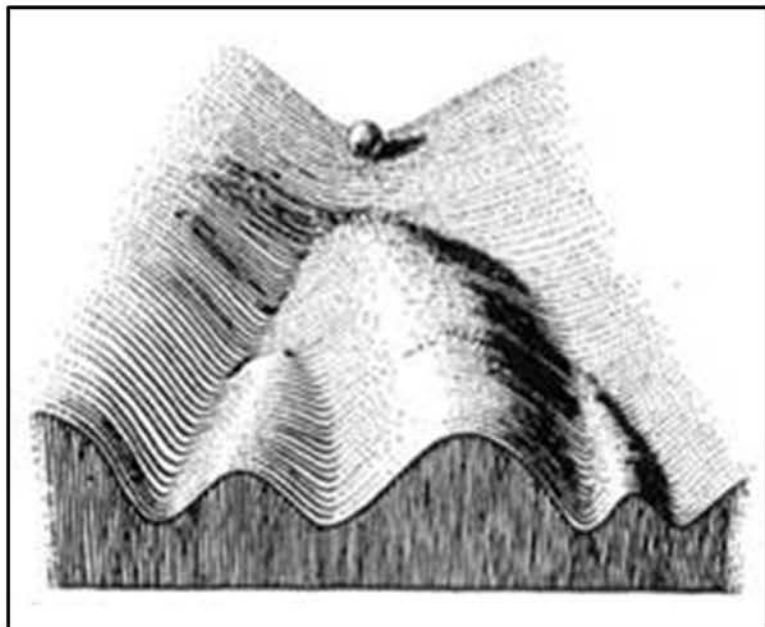
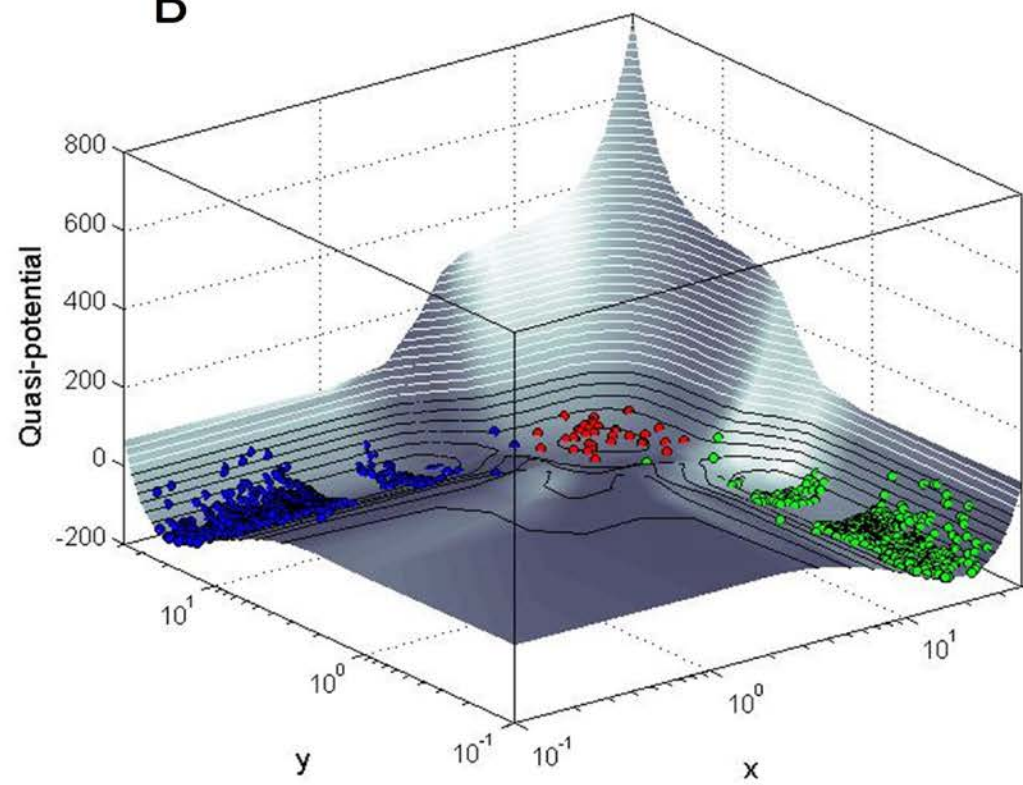


NECKER CUBE

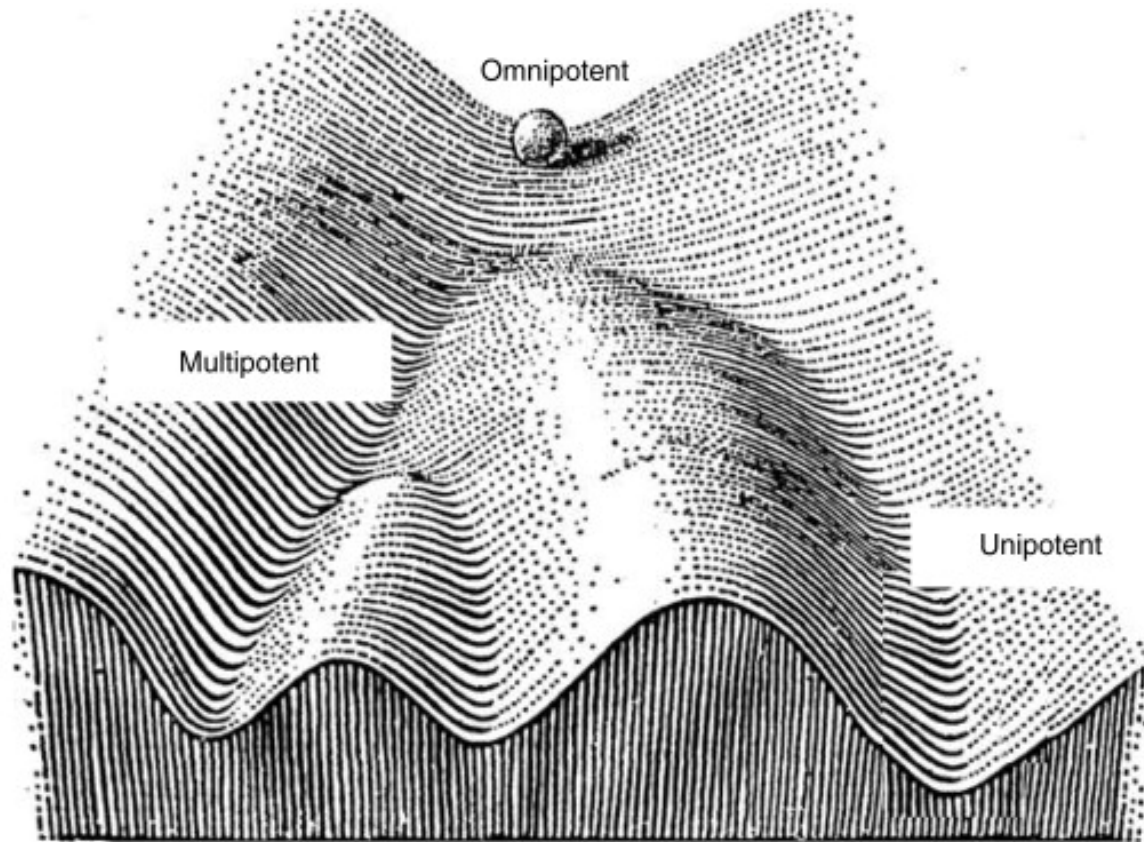


Fazni dijagram vode



A**B**

Pattern formation



EVIDENCE OF CHAOTIC MOOD VARIATION IN BIPOLAR DISORDER

By: GOTTSCHALK, A (GOTTSCHALK, A); BAUER, MS (BAUER, MS); WHYBROW, PC (WHYBROW, PC)

ARCHIVES OF GENERAL PSYCHIATRY

Volume: 52 Issue: 11 Pages: 947-959

Published: NOV 1995

Abstract

Background: Using long-term daily mood records obtained from patients with bipolar disorder and normal subjects, we sought to determine the temporal pattern of mood in bipolar disorder.

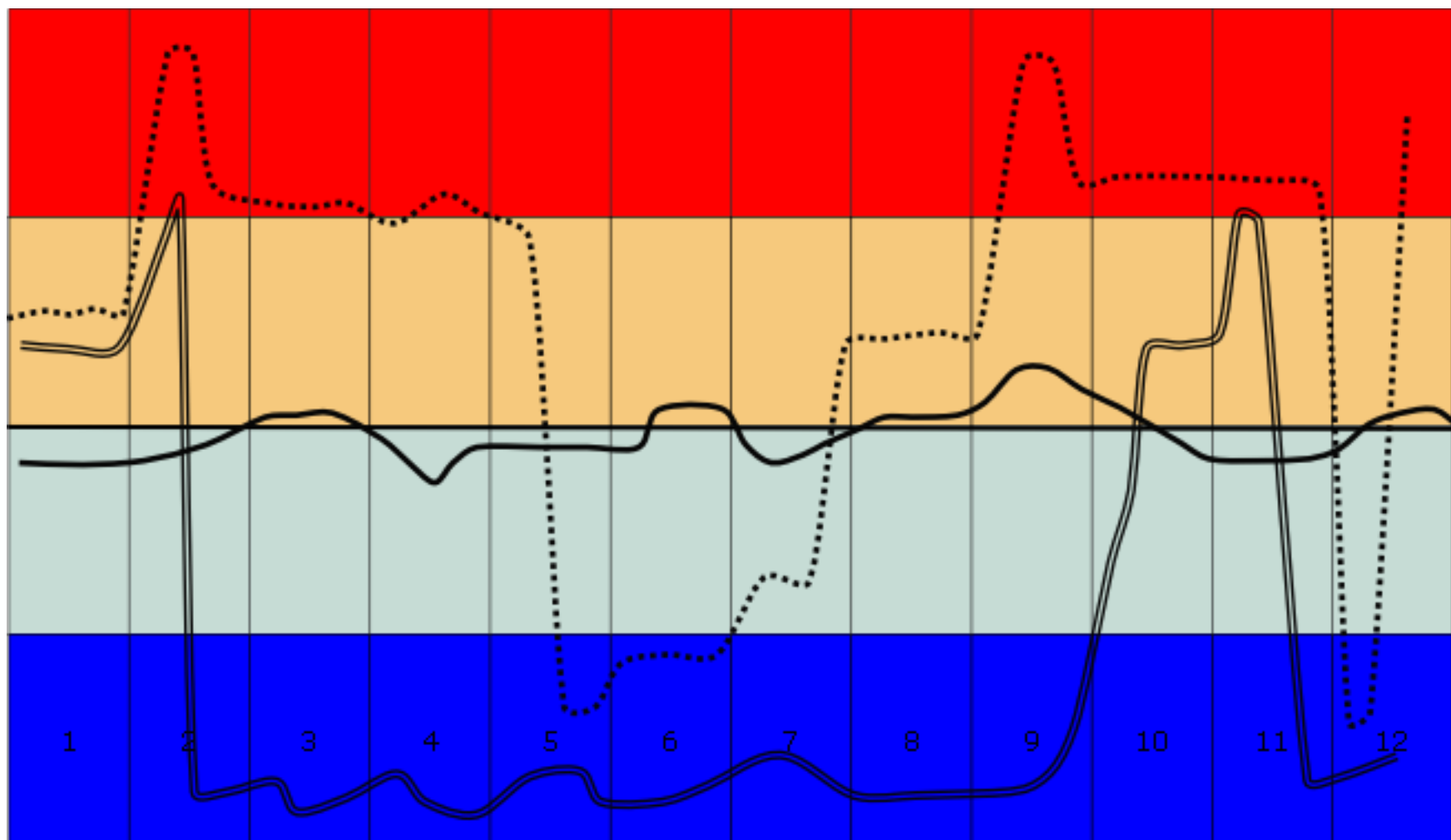
Methods: Time series of 1.0 to 2.5 years from seven rapid-cycling patients with bipolar disorder and 28 normal controls were obtained. These were evaluated with several techniques to identify whether the temporal pattern of mood originates from a periodic, a random, or a deterministic source.

Results: True cyclicity was not apparent in the power spectra of either the normal subjects or the patients with bipolar disorder. Instead, spectra with a broadband "1/f" shape were observed in both groups, and these spectra were significantly flatter in normal subjects ($P=.02$). Correlation dimension estimates are a measure of nonlinear deterministic structure, and convergent estimates could be obtained for six of the seven patients with bipolar disorder and none of the normal subjects ($P<.001$). Additional findings are consistent with these results.

Conclusions: These studies indicate that mood in patients with bipolar disorder is not truly cyclic for extended periods. Nonetheless, self-rated mood in bipolar disorder is significantly more organized than self-rated mood in normal subjects and can be characterized as a low-dimensional chaotic process. This characterization of the dynamics of bipolar disorder provides a unitary theoretical framework that can accommodate neurobiologic and psychosocial data and can reconcile existing models for the pathogenesis of the disorder. Furthermore, consideration of the dynamical structure of bipolar disorder may lead to new methods for predicting and controlling pathologic mood.

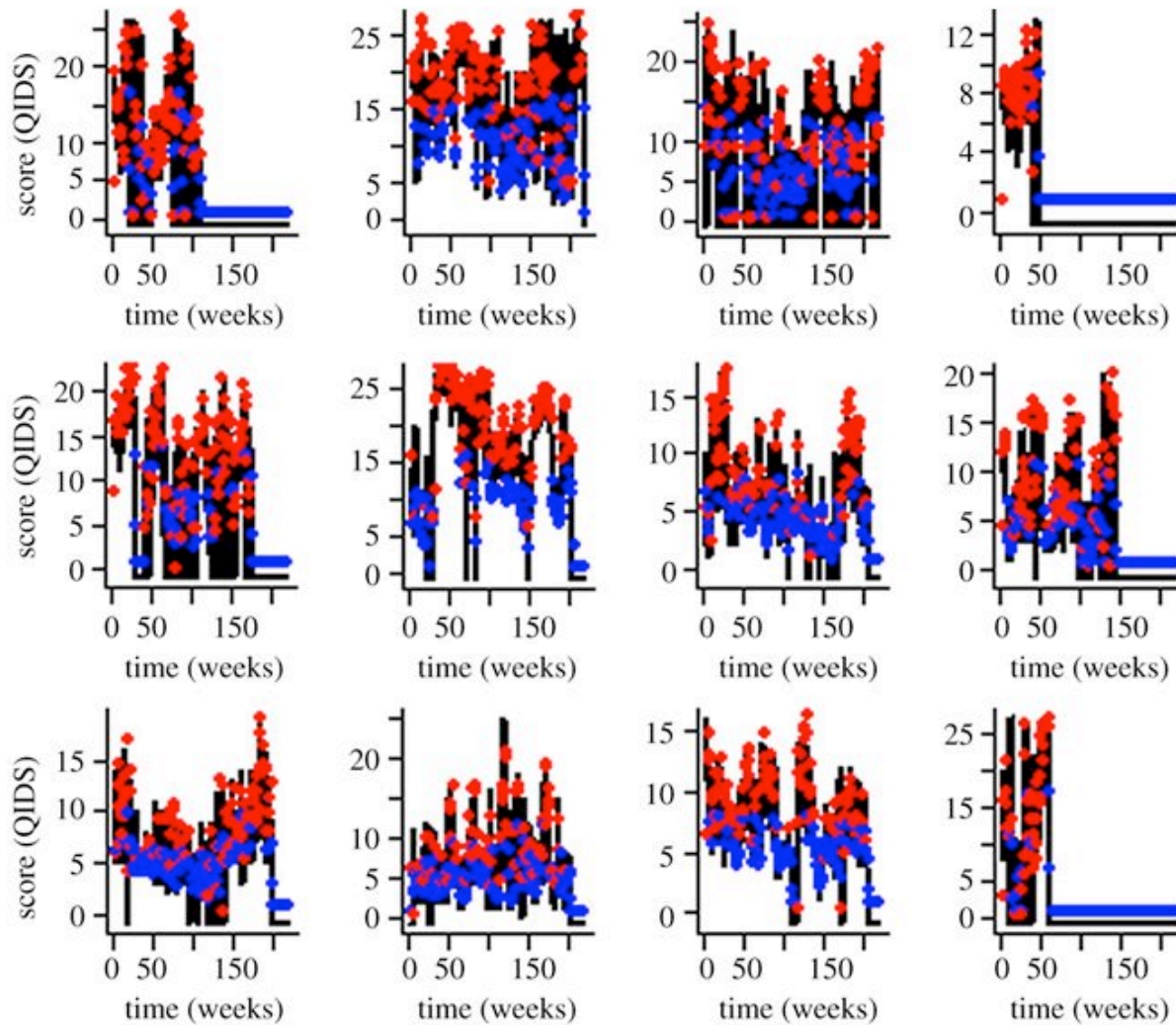
Keywords

KeyWords Plus: MANIC-DEPRESSIVE ILLNESS; SMALL DATA SETS; STRANGE ATTRACTORS; DYNAMICAL-SYSTEMS; TIME-SERIES; DIMENSION; SENSITIZATION; VALPROATE; CYCLES



| | | |
|-------------------------|--------------------------|----------------------|
| Bipolar Type I | ===== Bipolar Type II | ————= Non Bipolar |
|-------------------------|--------------------------|----------------------|

Mood score time series for individual patients from the unstable group (black lines) with fitted threshold autoregressive model (equations (3.3) and (3.4); red and blue points).



M. B. Bonsall et al. Proc. R. Soc. B 2012;279:916-924

MEMOIRS
OF EXTRAORDINARY
POPULAR DELUSIONS.

BY CHARLES MACKAY.

AUTHOR OF
"THE TRANCE AND ITS DISGUISES," "THE HOPE OF THE WORLD," ETC.

"Il est bon de connaître les délices de l'esprit humain. Chaque peuple a ses folies plus ou moins générales."
MILLET.

VOL. I.

LONDON:
RICHARD BENTLEY, NEW BURLINGTON STREET.
Publishers in Ordinary to Her Majesty.
1841.

Extraordinary Popular Delusions and the
Madness of Crowds

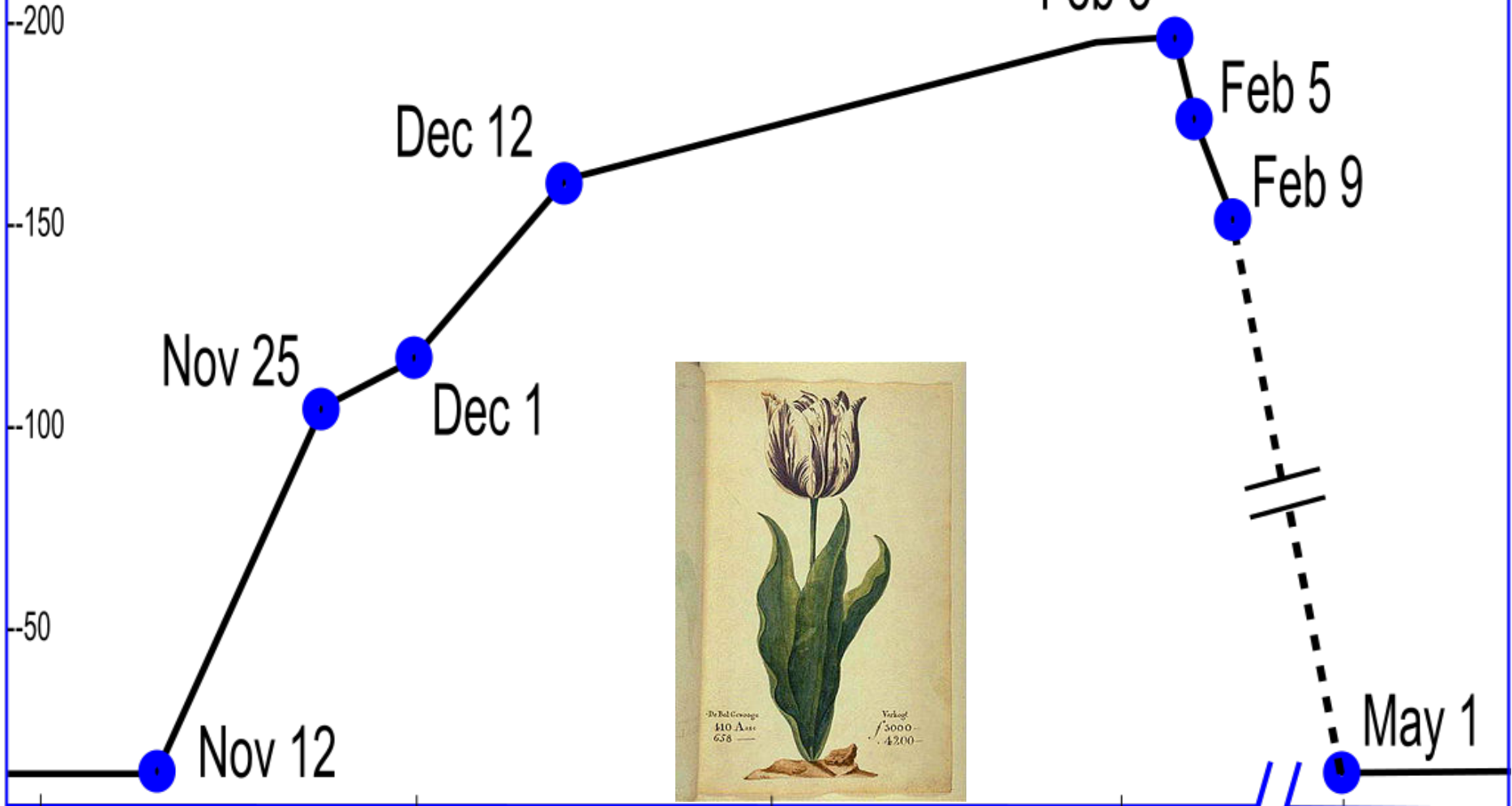


Semper Augustus



Jan Breughel 1640

Tulip price index 1636-37



Хвала!