

A study on global stabilization of a class of discrete-time systems by using symbolic dynamics

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Abstract—In this report, a control method for the stabilization of periodic orbits for a class of one-dimensional discrete-time systems that are topologically conjugate to symbolic dynamics is proposed. A periodic orbit is assigned as a target by giving a sequence in which symbols have periodicity. As a consequence, it is shown that any periodic orbits can be globally stabilized by using arbitrarily small control inputs. This work is the first attempt to systematically design a control system based on symbolic dynamics.

I. INTRODUCTION

Chaos, signifying randomness and irregularity, is ubiquitous in nonlinear dynamical systems. The hallmark of chaos is sensitive dependence of the system's state on initial conditions. That is, a small error in the initial conditions can lead to a large error in the state of the system after a finite time interval. In many practical situations it is desirable if chaos can be avoided. The OGY-method[1], [2] was proposed as the first method controlling chaos in 1990, and since then, much related research has been carried out. The principal purpose of chaos control is stabilization of a periodic orbit embedded in an attractor.

Symbolic dynamics is introduced in order to characterize the orbit structure of a dynamical system via infinite sequences of "symbols"[3], [4]. The study on symbolic dynamics has a long history. The first application was shown in Hadamard's work of geodesics on surfaces of negative curvature[5]. Birkhoff used symbolic dynamics in his studies of dynamical systems[6]. Morse and Hedlund studied symbolic dynamics as an independent subject[7]. Levinson applied it for the study of the forced van der Pol equation[8], and from his result, Smale introduced the well-known horseshoe mapping[9]. In chaos engineering, symbolic dynamics is used for chaos communication[10] and the targeting problem[11], [12].

The purpose of our study is global stabilization of a periodic orbit embedded in an attractor. To this end, first, a control law is designed in the sequence space such that the target periodic orbit becomes asymptotically stable. Next, the control law is transformed to the state space. We also apply the control method to a population model in ecosystem so that the number of individuals is fluctuated in a prescribed periodic way. Our work is the first exposition that uses symbolic dynamics systematically in order to design control systems. The use of symbolic dynamics for design is effective in the sense that it is possible to stabilize any

periodic orbit with arbitrarily small inputs, which is not an easy task with the conventional state space approach.

II. SYMBOLIC DYNAMICS

Let us consider a one-dimensional discrete-time dynamical system given by

$$x_{n+1} = f(x_n), \quad x_n \in \mathbb{R}. \quad (1)$$

Assume that there is a positively invariant set $X \subset \mathbb{R}$.

A. Symbolic dynamics

Let $S = \{0, 1, \dots, N\}$ be a set of symbols, and let $(N+1)$ subsets X_i for $i \in S$ be disjoint sets, the union of which is the invariant set X .

$$X = X_0 \cup X_1 \cup \dots \cup X_N, \quad X_i \cap X_j = \emptyset \quad (i \neq j).$$

Let the symbol $s_i \in S$ be as follows¹.

$$f^i(x) \in X_k \implies s_i = k.$$

Let also the set Σ be the direct product of S , $\Sigma := \prod_{i=0}^{\infty} S_i$ ($S_i = S$), which is called *sequence space*, and define a mapping $\Psi : X \rightarrow \Sigma$ by

$$\Psi(x) = s_0 s_1 s_2 \dots, \quad s_i \in S.$$

Describe the one-side infinite sequence $\Psi(x)$ as ρ . Furthermore, define a mapping $\sigma : \Sigma \rightarrow \Sigma$ as follows.

$$\sigma(s_n s_{n+1} s_{n+2} \dots) = s_{n+1} s_{n+2} s_{n+3} \dots$$

This mapping is called *shift mapping*.

Denote the dynamics of the mapping f on its invariant set X as (X, f) , and the dynamics of the mapping σ on Σ as (Σ, σ) . When Ψ is a homeomorphic mapping and satisfies $\sigma \circ \Psi = \Psi \circ f$, the pair (X, f) and (Σ, σ) is said to be topological conjugate, which is represented by the commutative diagram in Fig. 1. Then, the system (Σ, σ) is called *symbolic dynamics* for the system (X, f) .

$$\begin{array}{ccc} X & \xrightarrow{f} & X \\ \Psi \downarrow & & \downarrow \Psi \\ \Sigma & \xrightarrow{\sigma} & \Sigma \end{array}$$

Fig. 1. The commutative diagram

Remark 1: The study on symbolic dynamics has a history of over a century, and many dynamical systems that are topologically conjugate to symbolic dynamics are known[4].

¹ $f^i(\cdot)$ means taking the composition of f with itself i times.

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symbols in ρ . That is, we define ϕ as follows.

$$\begin{aligned} \bar{\rho} &= \bar{s}_0 \bar{s}_1 \cdots \bar{s}_k \underbrace{\bar{s}_{k+1} \cdots \bar{s}_{m-1}}_{\parallel} \underbrace{\bar{s}_m \bar{s}_{m+1} \cdots \bar{s}_{m+l-1}}_{\text{\scriptsize } l\text{-length block } L} \cdots, \\ \rho &= s_0 s_1 \cdots s_k \underbrace{\bar{s}_{k+1} \cdots \bar{s}_{m-1}}_{\parallel} \underbrace{s_m s_{m+1} \cdots}_{\text{\scriptsize } \nparallel} \cdots \\ &\quad \uparrow \phi \text{ inserts the } l\text{-length block } L \end{aligned}$$

Therefore, the image of ρ by ϕ is

$$\phi(\rho) = s_0 s_1 \cdots s_k \bar{s}_{k+1} \cdots \bar{s}_{m-1} \bar{s}_m \bar{s}_{m+1} \cdots \bar{s}_{m+l-1} \cdots.$$

Then, the composition of ϕ and σ gives the time evolution as (5). Furthermore, for all $\varepsilon > 0$, if $d_\Sigma(\rho, \hat{\rho}) < \varepsilon$, then we have $d_\Sigma(\phi(\rho), \phi(\hat{\rho})) < \varepsilon$. Therefore, the continuity of the mapping ϕ is proven. \blacksquare

B. Control law in the state space

In the sequence space Σ , to rewrite a sequence means to control the time evolution of the sequence. Now, we design a control law in the state space X to realize the closed-loop system (4) in Σ . We define a new mapping \tilde{f} , instead of f in (1), corresponding to the mapping π as Fig. 2.

$$\begin{array}{ccc} \Sigma & \xrightarrow{\pi} & \Sigma \\ \Psi^{-1} \downarrow & & \downarrow \Psi^{-1} \\ X & \xrightarrow{\tilde{f}} & X \end{array}$$

Fig. 2. A mapping \tilde{f} in X corresponding to π in Σ

The closed-loop system in the state space is induced from π as follows.

$$x_{n+1} = f(x_n) + u(x_n), \quad (6)$$

where

$$u(x) = \tilde{f}(x) - f(x) \quad (7)$$

$$\tilde{f}(x) = (\Psi^{-1} \circ \pi \circ \Psi)(x). \quad (8)$$

The input $u_n = u(x_n)$ is the function of the state x_n , therefore, system (6) is a state feed-back system (Fig. 3). The design parameter k , which specifies the position of the modification of symbols, dominates the magnitude of the inputs in the sense that the magnitude of the inputs can be smaller by choosing larger k . Also, the design parameter l , which is the length of the modified symbols, dominates the convergence rate of $\pi^n(\rho)$ (see the next section).

IV. AN ESTIMATION OF THE CONTROL INPUTS AND THE STABILITY ANALYSIS

In this section, for the feedback system (6), we estimate the magnitude of the inputs, and analyze the stability of periodic orbits.

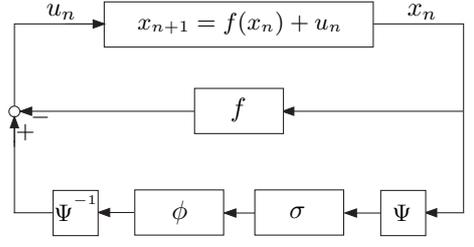


Fig. 3. The state feed-back system

A. An estimation of the control inputs

To stabilize a periodic orbit of the original system (1), the feedback system (6) must also have the same periodic orbit. The following proposition guarantees it.

Proposition 3: The T -periodic orbit γ_T in dynamics (X, f) is also a T -periodic orbit in the feedback systems (6). Furthermore, $u|_{\gamma_T} = 0$.

Proof: We assume that a state x_n is equal to $\bar{x}_n \in \gamma_T$. Since $\pi = \sigma$ on \mathcal{P}_T , we have $(\pi \circ \Psi)(x_n) = (\sigma \circ \Psi)(x_n)$. Therefore, we get $f(x_n) = f(x_n)$ and $u_n = u(x_n) = 0$. Furthermore, since $x_{n+1} = f(x_n) + u_n = f(\bar{x}_n)$, it turns out that $x_{n+1} = \bar{x}_{n+1} \in \gamma_T$. \blacksquare

Furthermore, we have the proposition concerning the magnitude of the inputs of (6).

Proposition 4: For all $\varepsilon > 0$, there exists a $K = K(\varepsilon) > 0$ such that, if the design parameter k is larger or equal to K , then we have $|u_n| < \varepsilon$ for all $n \geq 0$.

Proof: The sequences corresponding to $\tilde{f}(x_n)$ and $f(x_n)$ are

$$\begin{aligned} \tilde{\rho}_{n+1} &:= \Psi(\tilde{f}(x_n)) = \underbrace{s_{n+1} s_{n+2} \cdots s_{n+k} \bar{s}_{n+k+1} \cdots}_{\parallel} \\ \rho_{n+1} &:= \Psi(f(x_n)) = \underbrace{s_{n+1} s_{n+2} \cdots s_{n+k} s_{n+k+1} \cdots}_{\parallel}, \end{aligned}$$

respectively, that is, at least k symbols from the left in two sequences agree. From the metric in Σ , it turns out that $d_\Sigma(\tilde{\rho}_{n+1}, \rho_{n+1}) < 1/2^{k+1}$. Since Ψ^{-1} is continuous, the closer the distance between $\tilde{\rho}_{n+1}$ and ρ_{n+1} is, the closer the one between $\tilde{f}(x_n)$ and $f(x_n)$ is. Therefore, given $\varepsilon > 0$, there exists a δ such that, if $d_\Sigma(\tilde{\rho}_{n+1}, \rho_{n+1}) < \delta$, then $|\tilde{f}(x_n) - f(x_n)| < \varepsilon$. If we choose k such that $k > \log_2(1/\delta) + 1$, then $d_\Sigma(\tilde{\rho}_{n+1}, \rho_{n+1}) < \delta$, and then, we have $|u_n| < \varepsilon$. \blacksquare

B. The stability analysis of periodic orbits

In order to analyze the stability of periodic orbits of the feedback system (6), we define the neighborhood V_j of a sequence ρ in Σ by

$$V_j(\rho) := \{\tilde{\rho} \in \Sigma | \tilde{s}_i = s_i, i = 0, 1, \dots, j-1\}.$$

For an integer j and a periodic orbit $\gamma_T = \{\bar{x}_0, \bar{x}_1, \dots, \bar{x}_T\}$, we define a maximum radius ε_j of a neighborhood of γ_T by

$$\varepsilon_j := \max_{0 \leq n \leq T-1} \sup_{\rho \in V_j(\bar{\rho}_n)} |\Psi^{-1}(\rho) - \bar{x}_n|,$$

where $\bar{\rho}_n = \Psi(\bar{x}_n)$. We have the following Lemma.

Lemma 1: For all integer j , ε_j exists. If $j' \geq j$, then $\varepsilon_{j'} \leq \varepsilon_j$. Furthermore, we have $\lim_{j \rightarrow \infty} \varepsilon_j = 0$.

For the feedback system (6), we can prove the following proposition.

Proposition 5: Let $l \geq 2$. Then, γ_T is globally asymptotically stable.

Proof: From Proposition 3, it is proven that γ_T is a periodic orbit in the feedback system (6).

For given $\varepsilon > 0$ and $k \geq 0$, let $\delta = \min\{\varepsilon, 1/2^{k+1}\}$. For $\bar{\rho} = \bar{s}_0 \bar{s}_1 \cdots \in \mathcal{P}_T$, if $\rho = s_0 s_1 \cdots$ satisfies $d_\Sigma(\rho, \bar{\rho}) < \delta$, then we have

$$s_i = \bar{s}_i, \quad i \leq \eta,$$

where η is the largest integer less than or equal to $\max\{\log_2(1/\varepsilon) - 1, k\}$. Since some symbols in $\pi(\rho)$ and $\pi(\bar{\rho})$ agree as follows,

$$\begin{array}{c} \pi(\rho) = \underbrace{\bar{s}_1 \bar{s}_2 \cdots \bar{s}_\eta}_{\parallel} \underbrace{\bar{s}_{\eta+1} \cdots \bar{s}_*}_{\parallel} s_{*+1} \cdots \\ \pi(\bar{\rho}) = \underbrace{\bar{s}_1 \bar{s}_2 \cdots \bar{s}_\eta}_{\uparrow} \underbrace{\bar{s}_{\eta+1} \cdots \bar{s}_*}_{\uparrow} \bar{s}_{*+1} \cdots, \\ \quad \quad \quad \eta\text{-length} \quad \text{more than } l\text{-length} \end{array}$$

it turns out

$$d_\Sigma(\pi(\rho), \pi(\bar{\rho})) < d_\Sigma(\rho, \bar{\rho}) < \delta.$$

Therefore, we have

$$d_\Sigma(\pi^n(\rho), \pi^n(\bar{\rho})) < \delta \leq \varepsilon, \quad n \geq 0.$$

Note that, for a sequence ρ , if a periodic sequence $\bar{\rho}_i$ is the closest to ρ in \mathcal{P}_T , then $\pi(\bar{\rho}_i)$ is the closest to $\pi(\rho)$ in $\pi(\mathcal{P}_T)$. Therefore, it turns out that, if $d_\Sigma(\rho, \mathcal{P}_T) < \delta$, then $d_\Sigma(\pi^n(\rho), \mathcal{P}_T) < \varepsilon$ for all $n \geq 0$.

By the continuity of Ψ^{-1} , we prove that, for all $\lambda > 0$, there exists a $\varepsilon = \varepsilon(\lambda) > 0$ such that, if $d_\Sigma(\pi^n(\Psi(x)), \mathcal{P}_T) < \varepsilon$, then $d(\Psi^{-1}(\pi^n(\Psi(x))), \gamma_T) = d(\tilde{f}^n(x), \gamma_T) < \lambda$. Similarly, by the continuity of Ψ , it turns out that, for all $\delta > 0$, there exists a $\nu = \nu(\delta) > 0$ such that, if $d(x, \gamma_T) < \nu$, then $d_\Sigma(\Psi(x), \mathcal{P}_T) < \delta$. Therefore, one concludes that, for all $\lambda > 0$, there exists a $\nu > 0$ such that, if $d(x, \gamma_T) < \nu$, then we have $d(\tilde{f}^n(x), \gamma_T) < \lambda$. The stability of γ_T is proven.

The global asymptotic stability is proven as follows. For an arbitrary initial state x_0 , the sequence at time $n(\geq k)$, $\pi^n(\Psi(x_0))$, has $k + n(l - 1)$ ($=: j_n$) symbols from the left being equal to those of a periodic sequence in \mathcal{P}_T . Therefore, a state x_n satisfies that $d(x_n, \gamma_T) \leq \varepsilon_{j_n}$. Since $\lim_{n \rightarrow \infty} j_n = \infty$, we have $\lim_{n \rightarrow \infty} \varepsilon_{j_n} = 0$. Therefore, it turns out that, for an arbitrary initial state $x_0 \in X$, we have $\lim_{n \rightarrow \infty} d(x_n, \gamma_T) = 0$. ■

Remark 2: We notice that, if $l = 1$, the asymptotic stability cannot be guaranteed. Furthermore, we conclude that the distance between x_n and γ_T converges to 0 more rapidly by choosing larger l .

V. CONTROL OF A POPULATION MODEL IN AN ECOSYSTEM

One of the simplest systems an ecologist can study is seasonally breeding populations in which generations do not overlap[13]. For example, many natural populations such as temperate zone insects are of this kind. Such a relationship is expressed by a discrete-time system $x_{n+1} = f(x_n)$ (variable x_n is the magnitude of the population). There are other examples expressed in this form, as, for example, in biology the theory of genetics and epidemiology. In economics the models for the relationship between commodity quantity and price and for the theory of business cycles. In sociology, the theory of learning and the propagation of rumors in variously structured societies are described by this kind of equation. In many of these contexts, and for biological populations in particular, there is a tendency for the variable x_n to increase from one generation to the next when it is small, and for it to decrease when it is large. The discrete-time system below is a model representing such a tendency.

$$x_{n+1} = r x_n (1 - x_n), \quad x_n \in [0, 1] \quad (9)$$

This system is called *Logistic map*, and known to show chaotic behavior by choosing parameter r suitably. In particular, when $r = 4$, the system generates chaos[14], and the closed interval $[0, 1]$ is an invariant set. Furthermore, divide the interval $[0, 1]$ into two regions with the boundary value $1/2$ and give symbols "0" and "1" to the regions, respectively. That is, denote these regions as $X_0 = [0, 1/2)$, $X_1 = [1/2, 1]$. Then, symbolic dynamics (Σ, σ) can be introduced into the system (9) with $r = 4$.

A. Control of the logistic map

Now, by adding or removing individuals in (9), we try to fluctuate the population of the individuals periodically. In particular, it is intended that the magnitude of the population always returns to the initial magnitude every 3 generations. For such a purpose, we give a 3-periodic sequence repeating "011" as a target orbit and design a control system by using the proposed method. The simulation results are shown below. Fig. 4 illustrates the time evolution of the state starting at the initial condition $x_0 = 0.3$ with no control. That is, a chaotic behavior can be observed. Fig. 5 and Fig. 6 show the time evolutions of the states starting at the same initial condition $x_0 = 0.3$ with the design parameters $(k, l) = (1, 2)$, $(10, 2)$, respectively. Also the state values (the magnitude of the population) are plotted in the top figures and the input values are plotted in the bottom figures, respectively. From Fig. 5 and 6, it is confirmed that the states converge to the 3-periodic orbit. Furthermore, by comparing Fig. 5 and 6, it can be verified that the system with the input magnitude parameter $k = 10$ has smaller input values than those of the system with $k = 1$.

B. Comparison with the OGY-method

Fig. 7 illustrates a simulation result of stabilization of the 3-periodic orbit by applying the OGY-method[1]. The control inputs are added so that trajectories transit onto a local stable

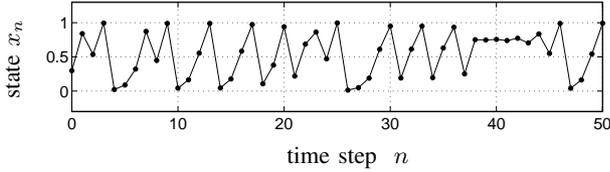


Fig. 4. Time evolution of the state without control input; initial condition $x_0 = 0.3$

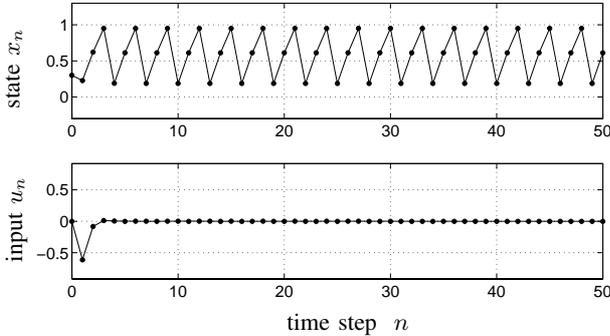


Fig. 5. Stabilization of a 3-periodic orbit embedded in a Logistic map; initial condition $x_0 = 0.3$; design parameter $k = 1$, $l = 2$

manifold, only when the state enters in a neighborhood of the 3-periodic orbit with a radius 0.001. It can be verified that it takes longer time to stabilize the 3-periodic orbit than the proposed control method.

C. A simulation of the feedback system with noise

For the logistic map (9), we consider a feedback system with white Gaussian noise $\{v_n\}$ as follows.

$$x_{n+1} = f(x_n) + u(x_n) + v_n. \quad (10)$$

We set the mean and the standard deviation of noise $\{v_n\}$ to 0 and 10^{-4} , respectively, and simulate (10) in the case when (i) $k = 5$, $l = 2$ and (ii) $k = 10$, $l = 2$. Fig. 8 shows the time evolutions of the states in these cases. From Fig. 8, it turns out that, the 3-periodic orbit is stabilized in the case (i), but it is not done in the case (ii). One concludes that, if the design parameter k is not sufficiently small, that is, the upper limit of the inputs is not sufficiently large, to remove the effect of the noise, then periodic orbits in (6) cannot be stabilized.

VI. CONCLUSION

In this report, for a class of discrete-time systems that are topologically conjugate to symbolic dynamics, we proposed a control method to stabilize periodic orbits. We also showed an application example of the proposed control method for the population dynamics represented by a Logistic map. This is the first attempt to systematically design control systems by using symbolic dynamics. The proposed control method can stabilize any periodic orbits with arbitrarily small inputs for a class of systems, and can ensure the robustness against noise by choosing the design parameter

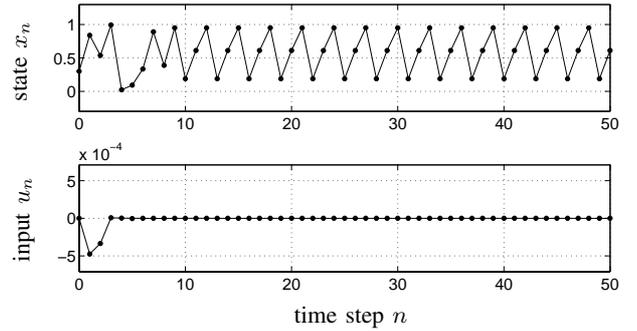


Fig. 6. Stabilization of a 3-periodic orbit embedded in a Logistic map; initial condition $x_0 = 0.3$; design parameter $k = 10$, $l = 2$

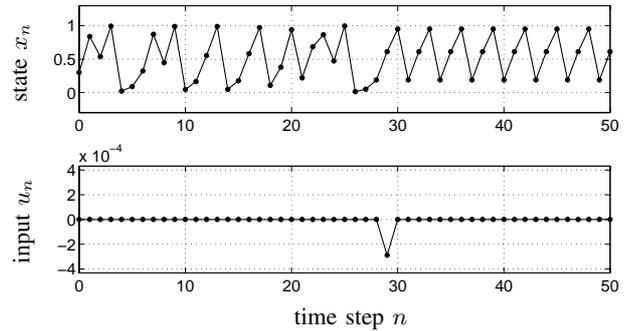


Fig. 7. Stabilization of a 3-periodic orbit embedded in Logistic map with the OGY-method; initial condition $x_0 = 0.3$

suitably. It is difficult, with the conventional state space approaches, to accomplish the stabilization like this, showing the effectiveness of the use of symbolic dynamics.

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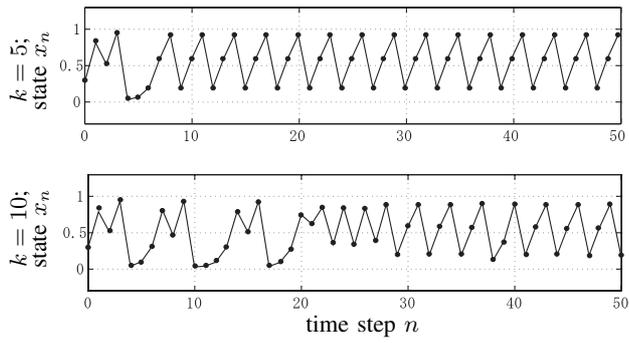


Fig. 8. Responses of the feedback system with white Gaussian noise: (a) Top figure; design parameter $k = 5$, $l = 2$: (b) Bottom figure; design parameter $k = 10$, $l = 2$

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