

# A State-Space Model for a Nonlinear Time-Delayed Feedback Loop

## Winter Progress Report

Karl Schmitt

Advisors: Jim Yorke, Rajarshi Roy, Tom Murphy

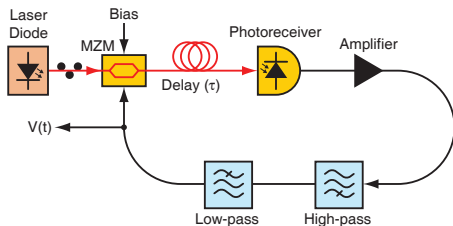
AMSC 663

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## Goal

To implement an alternative, discrete time model for coupled nonlinear (chaotic) time-delayed feedback loops.

# System Overview



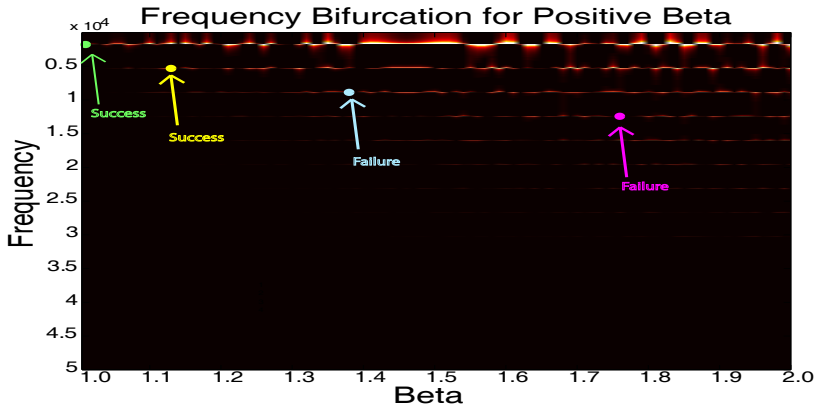
$$\mathbf{u}[n + 1] = \mathbf{A}\mathbf{u}[n] + \mathbf{B}\beta\cos^2(\mathbf{C}\mathbf{u}[n - k] + \phi)$$

- $u[n]$  is normalized (discrete) RF voltage
- $\mathbf{A}, \mathbf{B}, \mathbf{C}$  are matrix coefficients for the band-pass filter
- $k$  is the discrete time delay in the loop
- $\beta$  is the feedback strength
- $\phi$  is the phase offset in nonlinearity

# Validation Plan

- Single Mach-Zehnder Loop
  - Comparison to Published Analytic Results (Bifurcation points) from Kouomou [1]
  - Comparison to Published Experimental Results of Cohen et. al.[2]
- Coupled Mach-Zehnder Loops
  - Comparison to Open Loop: Argysis [5] (not shown)
  - Comparison to Symmetric 50/50 coupling: Piel [6]

# Comparison of Analytic to Simulated Results



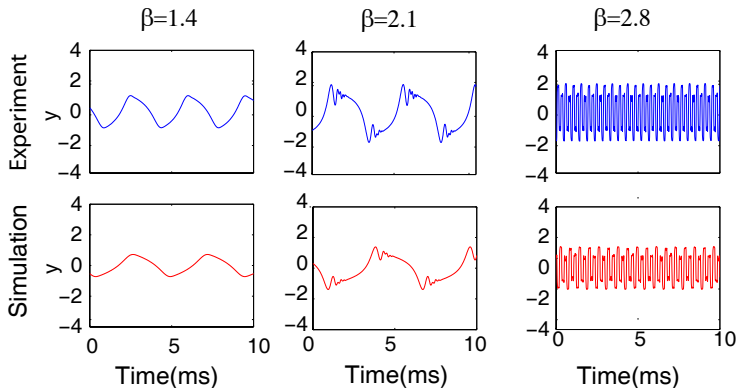
Kouomou predicts the following bifurcations:

## Hopf Bifurcation Points

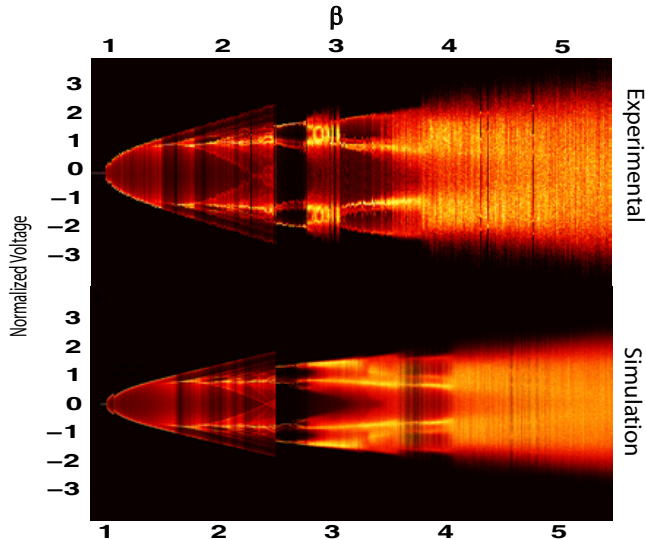
$$\beta_k = (-1)^{k+1} \left[ 1 + \frac{(\epsilon R^2 - k^2 \pi^2)^2}{2k^2 \pi^2 R^2} \right]$$

$$\omega_k = k \frac{\pi}{R}$$

## Comparison of Experimental to Simulated Time Series



# Comparison of Experimental to Simulated Bifurcation



Color indicates frequency of value

# Example of Synchronization in Coupled Lorenz Systems

Coupled Lorenz Equations:

$$\dot{x}_1 = \sigma(y_1 - x_1) + \gamma(x_2 - x_1)$$

$$\dot{y}_1 = rx_1 - y_1 - 20x_1z_1$$

$$\dot{z}_1 = 5x_1y_1 - bz_1$$

$$\dot{x}_2 = \sigma(y_2 - x_2) + \gamma(x_1 - x_2)$$

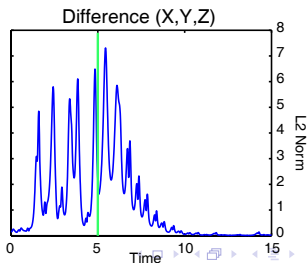
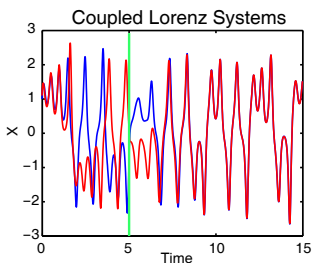
$$\dot{y}_2 = rx_2 - y_2 - 20x_2z_2$$

$$\dot{z}_2 = 5x_2y_2 - bz_2$$

$$\sigma = 10$$

$$r = 60$$

$$b = \frac{8}{3}$$





# Equations for Coupled Mach-Zehnder Loops

We build equations for coupled Mach-Zehnder loops similar to the previous coupled Lorenz System:

(one Mach-Zehnder loop)

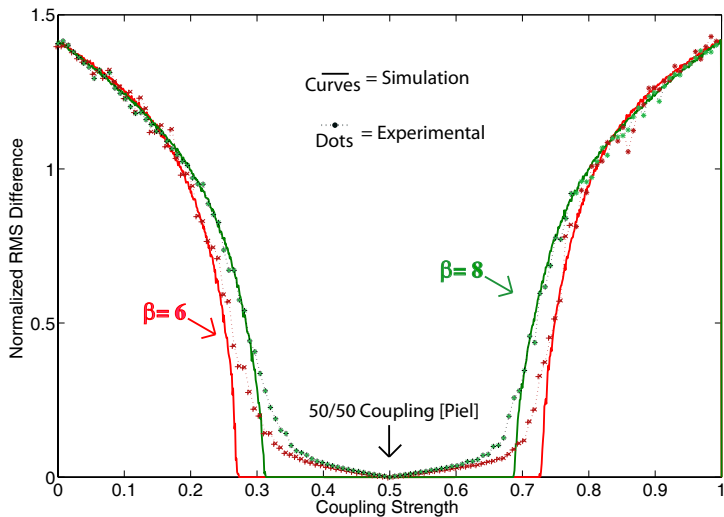
$$\mathbf{u}_1[n+1] = \mathbf{A}\mathbf{u}_1[n] + \mathbf{B}\cos^2(\mathbf{C}\mathbf{u}_1[n-k] + \phi)$$

(coupled Mach-Zehnder loops)

$$\mathbf{u}_1[n+1] = \mathbf{A}\mathbf{u}_1[n] + (1-\gamma) * \mathbf{B}\cos^2(\mathbf{C}\mathbf{u}_1[n-k] + \phi) \\ + \gamma * \mathbf{B}\cos^2(\mathbf{C}\mathbf{u}_2[n-k] + \phi)$$

$$\mathbf{u}_2[n+1] = \mathbf{A}\mathbf{u}_2[n] + (1-\gamma) * \mathbf{B}\cos^2(\mathbf{C}\mathbf{u}_2[n-k] + \phi) \\ + \gamma * \mathbf{B}\cos^2(\mathbf{C}\mathbf{u}_1[n-k] + \phi)$$

# Synchronization of Coupled Systems



# Milestones

- Implementation and Verification of individual simulations November 1<sup>st</sup> (complete)
- Implementation and Verification of final simulation December 1<sup>st</sup> (complete)
- Generation of new results February 1<sup>st</sup> (in progress)
- Further Expansion of Code To be Determined

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Dr. Zimin and Dr. Yorke for feedback and improvements  
Dr. Roy and Dr. Murphy for initial problem  
Adam Cohen and Bhargava Ravoori for experimental results

## References

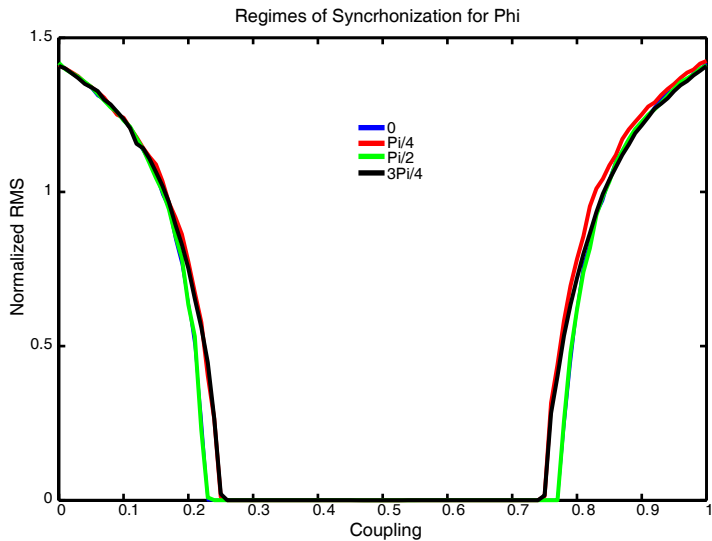
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# Use of Code

- Previously Explored
  - 50/50 Coupling (replicated)
  - Synchronization for Coupling vs. Feedback Strength
- To be Explored
  - Synchronization for:
    - Coupling vs. Delay (in progress)
    - Coupling vs. Optical Bias (mostly complete)
  - Noise/Imprecise Parameters (in progress)
  - Quantization
  - Non-Symmetric Coupling
  - Variations in Other parameters

# Preliminary Results



## Preliminary Results

