# Chaos and Fractals <br> Mew Frontiers of Science 

With 686 illustrations, 40 in color

## Contents

Preface ..... VII
Authors ..... XI
Foreword ..... 1
Mitchell J. Feigenbaum
Introduction: Causality Principle, Deterministic Laws and Chaos ..... 9
1 The Backbone of Fractals: Feedback and the Iterator ..... 15
1.1 The Principle of Feedback ..... 17
1.2 The Multiple Reduction Copy Machine ..... 23
1.3 Basic Types of Feedback Processes. ..... 27
1.4 The Parable of the Parabola - Or: Don't Trust Your Computer. ..... 37
1.5 Chaos Wipes Out Every Computer. ..... 49
1.6 Program of the Chapter: Graphical Iteration ..... 60
2 Classical Fractals and Self-Similarity ..... 63
2.1 The Cantor Set ..... 67
2.2 The Sierpinski Gasket and Carpet ..... 78
2.3 The Pascal Triangle ..... 82
2.4 The Koch Curve ..... 89
2.5 Space-Filling Curves ..... 94
2.6 Fractals and the Problem of Dimension ..... 106
2.7 The Universality of the Sierpinski Carpet. ..... 112
2.8 Julia Sets ..... 122
2.9 Pythagorean Trees. ..... 126
2.10 Program of the Chapter: Sierpinski Gasket by Binary Addresses. ..... 132
3 Limits and Self-Similarity ..... 135
3.1 Similarity and Scaling. ..... 138
3.2 Geometric Series and the Koch Curve ..... 147
3.3 Corner the New from Several Sides: Pi and the Square Root of Two. ..... 153
3.4 Fractals as Solution of Equations ..... 168
3.5 Program of the Chapter: The Koch Curve ..... 179
4 Length, Area and Dimension: Measuring Complexity and Scaling Properties ..... 183
4.1 Finite and Infinite Length of Spirals ..... 185
4.2 Measuring Fractal Curves and Power Laws ..... 192
4.3 Fractal Dimension ..... 202
4.4 The Box-Counting Dimension ..... 212
4.5 Borderline Fractals: Devil's Staircase and Peano Curve ..... 220
4.6 Program of the Chapter: The Cantor Set and Devil's Staircase ..... 226
Encoding Images by Simple Transformations ..... 229
5.1 The Multiple Reduction Copy Machine Metaphor. ..... 231
5.2 Composing Simple Transformations. ..... 234
5.3 Relatives of the Sierpinski Gasket ..... 244
5.4 Classical Fractals by IFSs ..... 252
5.5 Image Encoding by IFSs. ..... 258
5.6 Foundation of IFS: The Contraction Mapping Principle ..... 263
5.7 Choosing the Right Metric ..... 274
5.8 Composing Self-Similar Images ..... 278
5.9 Breaking Self-Similarity and Self-Affinity or, Networking with MRCMs. ..... 283
5.10 Program of the Chapter: Iterating the MRCM ..... 293
6 The Chaos Game: How Randomness Creates Deterministic Shapes ..... 297
6.1 The Fortune Wheel Reduction Copy Machine. ..... 300
6.2 Addresses: Analysis of the Chaos Game ..... 307
6.3 Tuning the Fortune Wheel. ..... 321
6.4 Random Number Generator Pitfall. ..... 333
6.5 Adaptive Cut Methods. ..... 341
6.6 Program of the Chapter: Chaos Game for the Fern ..... 350
7 Recursive Structures: Growing of Fractals and Plants ..... 353
7.1 L-Systems: A Language For Modeling Growth. ..... 357
7.2 Growing Classical Fractals with MRCMs ..... 364
7.3 Turtle Graphics: Graphical Interpretation of L-Systems. ..... 376
7.4 Growing Classical Fractals with L-Systems ..... 380
7.5 Growing Fractals with Networked MRCMs ..... 392
7.6 L-System Trees and Bushes ..... 397
7.7 Program of the Chapter: L-systems ..... 402
8 Pascal's Triangle: Cellular Automata and Attractors ..... 407
8.1 Cellular Automata ..... 412
8.2 Binomial Coefficients and Divisibility ..... 423
8.3 IFS: From Local Divisibility to Global Geometry ..... 434
8.4 HIFS and Divisibility by Prime Powers ..... 442
8.5 Catalytic Converters or how many Cells are Black? ..... 450
8.6 Program of the Chapter: Cellular Automata. ..... 454
9 Irregular Shapes: Randomness in Fractal Constructions ..... 457
9.1 Randomizing Deterministic Fractals. ..... 459
9.2 Percolation: Fractals and Fires in Random Forests. ..... 463
9.3 Random Fractals in a Laboratory Experiment ..... 475
9.4 Simulation of Brownian Motion. ..... 481
9.5 Scaling Laws and Fractional Brownian Motion ..... 491
9.6 Fractal Landscapes ..... 497
9.7 Program of the Chapter: Random Midpoint Displacement ..... 503
10 Deterministic Chaos: Sensitivity, Mixing, and Periodic Points ..... 507
10.1 The Signs of Chaos: Sensitivity. ..... 509
10.2 The Signs of Chaos: Mixing and Periodic Points. ..... 520
10.3 Ergodic Orbits and Histograms. ..... 525
10.4 Paradigm of Chaos: The Kneading of Dough ..... 536
10.5 Analysis of Chaos: Sensitivity, Mixing, and Periodic Points. ..... 549
10.6 Chaos for the Quadratic Iterator. ..... 560
10.7 Mixing and Dense Periodic Points Imply Sensitivity. ..... 569
10.8 Numerics of Chaos: Worth the Trouble or Not? ..... 575
10.9 Program of the Chapter: Time Series and Error Development ..... 581
11 Order and Chaos: Period-Doubling and its Chaotic Mirror ..... 585
11.1 The First Step From Order to Chaos: Stable Fixed Points ..... 592
11.2 The Next Step From Order to Chaos: The Period Doubling Scenario ..... 603
11.3 The Feigenbaum Point: Entrance to Chaos. ..... 619
11.4 From Chaos to Order: a Mirror Image ..... 628
11.5 Intermittency and Crises: The Backdoors to Chaos. ..... 640
11.6 Program of the Chapter: Final State Diagram ..... 651
12 Strange Attractors: The Locus of Chaos ..... 655
12.1 A Discrete Dynamical System in Two Dimensions: Henon's Attractor ..... 659
12.2 Continuous Dynamical Systems: Differential Equations. ..... 678
12.3 The Rossler Attractor. ..... 686
12.4 The Lorenz Attractor ..... 697
12.5 Quantitative Characterization of Strange Chaotic Attractors: Ljapunov Exponents ..... 709
12.6 Quantitative Characterization of Strange Chaotic Attractors: Dimensions ..... 721
12.7 The Reconstruction of Strange Attractors. ..... 745
12.8 Fractal Basin Boundaries ..... 757
12.9 Program of the Chapter: Rossler Attractor. ..... 766
13 Julia Sets: Fractal Basin Boundaries ..... 769
13.1 Julia Sets as Basin Boundaries. ..... 771
13.2 Complex Numbers - A Short Introduction. ..... 776
13.3 Complex Square Roots and Quadratic Equations. ..... 784
13.4 Prisoners versus Escapees. ..... 789
13.5 Equipotentials and Field Lines for Julia Sets ..... 800
13.6 Binary Decomposition, Field Lines and Dynamics. ..... 812
13.7 Chaos Game and Self-Similarity for Julia Sets. ..... 820
13.8 The Critical Point and Julia Sets as Cantor Sets. ..... 826
13.9 Quaternion Julia Sets. ..... 837
13.10 Program of the Chapter: Julia Sets. ..... 839
14 The Mandelbrot Set: Ordering the Julia Sets ..... 841
14.1 From the Structural Dichotomy to the Binary Decomposition. ..... 843
14.2 The Mandelbrot Set - A Road Map for Julia Sets. ..... 855
14.3 The Mandelbrot Set as a Table of Content ..... 878
14.4 Program of the Chapter: The Mandelbrot Set. ..... 896
A A Discussion of Fractal Image Compression ..... 903
Yuval Fisher
A.I Self-Similarity in Images. ..... 906
A. 2 A Special MRCM. ..... 908
A. 3 Encoding Images. ..... 912
A. 4 Ways to Partition Images ..... 914
A. 5 Implementation Notes. ..... 917
B Multifractal Measures ..... 921
Carl J. G. Evertsz and Benoit B. Mandelbrot
B.I Introduction. ..... 922
B. 2 The Binomial and Multinomial Measures. ..... 927
B. 3 Methods for Estimating the Function $f(a)$ from Data ..... 938
B. 4 Probabilistic Roots of Multifractals. Role of/(a) in Large Deviation-Theory ..... 944
B. 5 Some Applications, and Advanced Multifractals. ..... 952
Bibliography ..... 955
Index ..... 971

