

1.4 Topological Equivalence and Structural Stability of Flows

What do we mean by saying that two flows (or maps) have essentially the same structure? The most useful notion of ‘essentially the same’ turns out to be a topological one; this preserves information about the number, stability, and relative arrangement of invariant sets. It may, however, lose (unimportant) information about transient dynamics - this is OK.

Definition: Two flows $\phi_t^f : X \rightarrow X$ and $\phi_\tau^g : Y \rightarrow Y$ are **topologically equivalent** if there is a homeomorphism $\mathbf{h} : X \rightarrow Y$ (i.e. a continuous bijection with continuous inverse) and a continuous time-rescaling function $\tau(\mathbf{y}, t)$, satisfying $\partial\tau/\partial t > 0 \quad \forall \mathbf{y}$, such that

$$\phi_t^f(\mathbf{x}) = \mathbf{h}^{-1} \circ \phi_{\tau}^g \circ \mathbf{h}(\mathbf{x})$$

i.e. it is possible to find a map \mathbf{h} between the phase spaces and a map τ that rescales time, in such a way that the trajectories of the two systems can be one-to-one identified.

Clearly topological equivalence maps fixed points to fixed points, and periodic orbits to periodic orbits – up to a change in the period.

Example: The dynamical systems

$$\begin{aligned} \dot{r} &= -r & \text{and} & & \dot{\rho} &= -2\rho \\ \dot{\theta} &= 1 & & & \dot{\psi} &= 0 \end{aligned} \tag{1}$$

are topologically equivalent with $\mathbf{h}(\mathbf{0}) = \mathbf{0}$, $\mathbf{h}(r, \theta) = (r^2, \theta + \ln r)$ for $r \neq 0$ in polar coordinates, and $\tau(\mathbf{x}, t) = t$. To show this, integrate the ODEs to get

$$\phi_t^f(r_0, \theta_0) = (r_0 e^{-t}, \theta_0 + t), \quad \phi_t^g(\rho_0, \psi_0) = (\rho_0 e^{-2t}, \psi_0)$$

and check

$$\mathbf{h} \circ \phi_t^f = (r_0^2 e^{-2t}, \theta_0 + \ln r_0) = \phi_t^g \circ \mathbf{h}$$

Example: The dynamical systems

$$\begin{aligned} \dot{r} &= 0 & \text{and} & & \dot{r} &= 0 \\ \dot{\theta} &= 1 & & & \dot{\theta} &= r + \sin^2 \theta \end{aligned} \tag{2}$$

are topologically equivalent. This should be obvious because the trajectories are the same and so we can put $\mathbf{h}(\mathbf{x}) = \mathbf{x}$. All we then need do is stretch the timescale using $d/d\tau = (r + \sin^2 \theta)(d/dt)$ along the trajectories to obtain $\tau = \int (r + \sin^2 \theta)^{-1} d\theta$.

Definition: The flow $\phi_t^f(\mathbf{x})$, arising from integrating the ODEs $\dot{\mathbf{x}} = \mathbf{f}(\mathbf{x})$, is **structurally stable** if, for every closed, bounded set $K \subset \mathbb{R}^n$, $\exists \varepsilon > 0$ such that $\mathbf{f} + \boldsymbol{\delta}$ is topologically equivalent to $\mathbf{f} \quad \forall \boldsymbol{\delta}(\mathbf{x})$ satisfying

$$|\boldsymbol{\delta}| + \sum_i |\partial\boldsymbol{\delta}/\partial x_i| < \varepsilon \quad \text{inside } K \text{ and } \boldsymbol{\delta} = 0 \text{ outside } K.$$

Examples: System (1) is structurally stable. System (2) is not (since the periodic orbits are destroyed by a small perturbation $\dot{r} \neq 0$).