Slow Invariant Manifolds as Curvature of the flow of Dynamical Systems

JEAN-MARC GINUOX, BRUNO ROSSETTO, LEON O. CHUA

Laboratoire PROTEE,
I.U.T. de Toulon, Université du Sud,
B.P. 20132, 83957, LA GARDE Cedex, France
EECS Department
University of California, Berkeley
253 Cory Hall #1770, Berkeley, CA 94720-1770

e-mail: ginoux@univ-tln.fr, rossetto@univ-tln.fr, chua@eecs.berkeley.edu,

Abstract

Considering trajectory curves, integral of n-dimensional dynamical systems, within the framework of Differential Geometry as curves in Euclidean n-space it will be established in this article that the curvature of the flow, i.e., the curvature of the trajectory curves of any n-dimensional dynamical system directly provides its slow manifold analytical equation the invariance of which will be then proved according to Darboux theory. Thus, it will be stated that curvature of the flow, which uses neither eigenvectors nor asymptotic expansions but only involves time derivatives of the velocity vector field, constitutes a general method simplifying and improving the slow invariant manifold analytical equation determination of high-dimensional dynamical systems. Moreover, it will be shown that this method generalizes the Tangent Linear System Approximation and encompasses the so-called Geometric Singular Perturbation Theory. Then, slow invariant manifolds analytical equation of paradigmatic Chua’s piecewise linear and cubic models of dimensions three, four, and five will be provided as tutorial examples exemplifying this method as well as those of high-dimensional dynamical systems.

Keywords: differential geometry; curvature; torsion; Gram-Schmidt algorithm; Darboux invariant.
1. Introduction

Dynamical systems consisting of nonlinear differential equations are generally not integrable. In his famous memoirs: *Sur les courbes définies par une équation différentielle*, Poincaré [1881-1886] faced to this problem proposed to study trajectory curves properties in the phase space.

“… any differential equation can be written as:

\[
\frac{dx_1}{dt} = X_1, \quad \frac{dx_2}{dt} = X_2, \ldots, \quad \frac{dx_n}{dt} = X_n
\]

where \( X \) are integer polynomials.

If \( t \) is considered as the time, these equations will define the motion of a variable point in a space of dimension \( n \).”

– Poincaré [1885, p. 168] –

Let’s consider the following system of differential equations defined in a compact \( E \) included in \( \mathbb{R} \) as:

\[
\frac{d\vec{X}}{dt} = \vec{\mathcal{F}}(\vec{X}) 
\]

(1)

with

\[
\vec{X} = [x_1, x_2, \ldots, x_n] \in E \subset \mathbb{R}^n
\]

and

\[
\vec{\mathcal{F}}(\vec{X}) = [f_1(\vec{X}), f_2(\vec{X}), \ldots, f_n(\vec{X})] \in E \subset \mathbb{R}^n
\]

The vector \( \vec{\mathcal{F}}(\vec{X}) \) defines a velocity vector field in \( E \) whose components \( f_i \) which are supposed to be continuous and infinitely differentiable with respect to all \( x_i \) and \( t \), i.e., are \( C^\infty \) functions in \( E \) and with values included in \( \mathbb{R} \), satisfy the assumptions of the Cauchy-Lipschitz theorem. For more details, see for example Coddington et al. [1955]. A solution of this system is a trajectory curve \( \vec{X}(t) \) tangent\(^1\) to \( \vec{\mathcal{F}} \) whose values define the states of the dynamical system described by the Eq. (1). Since none of the components \( f_i \) of the velocity vector field depends here explicitly on time, the system is said to be autonomous.

Thus, trajectory curves integral of dynamical systems (1) regarded as \( n \)-dimensional curves, possess local metrics properties, namely curvatures which can be analytically\(^2\) deduced from the so-called Frénet formulas recalled in the next section. For low dimensions two and three the concept of curvatures may be simply exemplified. A three-dimensional\(^3\) curve for example has two curvatures: curvature and torsion which are also known as first and second curvature. Curvature measures, so to speak, the deviation of the curve from a straight line in the neighbourhood of any of its points. While the torsion measures, roughly speaking, the

\(^1\) Except at the fixed points.

\(^2\) Since only time derivatives of the trajectory curves are involved in the curvature formulas.

\(^3\) A two-dimensional curve, i.e., a plane curve has a torsion vanishing identically.
magnitude and sense of deviation of the curve from the osculating plane\(^4\) in the
neighbourhood of the corresponding point of the curve, or, in other words, the rate of change
of the osculating plane. Physically, a three-dimensional curve may be obtained from a straight
line by bending (curvature) and twisting (torsion). For high dimensions greater than three,
say \(n\), a \(n\)-dimensional curve has \((n-1)\) curvatures which may be computed while using the
Gram-Schmidt orthogonalization process [Gluck, 1966]. This procedure, presented in
Appendix, also enables to define the Frénet formulas for a \(n\)-dimensional curve.

In a recent publication [Ginoux et al., 2006] it has been established that the location of the
point where the curvature of the flow, i.e., the curvature of the trajectory curves integral of
any slow-fast dynamical systems of low dimensions two and three vanishes directly provides
the slow invariant manifold analytical equation associated to such dynamical systems. So, in
this work the new approach proposed by Ginoux et al. [2006] is generalized to high-
dimensional dynamical systems.

This paper is divided in three parts. The main result of this work presented in the first
section establishes that curvature of the flow, i.e., curvature of trajectory curves of any \(n\)-
dimensional dynamical system directly provides its slow manifold analytical equation the
invariance of which is proved according to Darboux Theorem.

Then, Chua’s piecewise linear models of dimensions three, four and five are used in
the second section to exemplify this result. Indeed it has been already established [Chua 1986]
that such slow-fast dynamical systems exhibit trajectory curves in the shape of scrolls lying
on hyperplanes the equations of which are well-know. So, it is possible to analytically
compute these hyperplanes equations while using the curvature of the flow and then the
comparison leads to a total identity between both equations. Moreover, it is established in the
case of piecewise linear models that such hyperplanes are no more than osculating
hyperplanes the invariance of which is stated according to Darboux Theorem. Then, slow
invariant manifolds analytical equations of nonlinear high-dimensional dynamical systems
such as fourth-order and fifth-order cubic Chua’s circuit [Liu et al., 2007, Hao et al., 2005]
and fifth-order magnetoconvection system [Knobloch et al., 1981] are directly provided while
using the curvature of the flow and Darboux Theorem.

In the discussion, a comparison with various methods of slow invariant manifold
analytical equation determination such as Tangent Linear System Approximation [Rossetto et
al., 1998] and Geometric Singular Perturbation Theory [Fenichel, 1979] highlights that, since
it uses neither eigenvectors nor asymptotic expansions but simply involves time derivatives of
the velocity vector field, curvature of the flow constitutes a general method simplifying and
improving the slow invariant manifold analytical equation determination of any high-
dimensional dynamical systems.

In the appendix, definitions inherent to Differential Geometry such as the concept of \(n\)-
dimensional smooth curves, generalized Frénet frame and curvatures are briefly recalled as
well as the Gram-Schmidt orthogonalization process for computing curvatures of trajectory
curves in Euclidean \(n\)-space. Then, it is shown that the method of curvature of the flow
generalizes the Tangent Linear System Approximation [Rossetto et al., 1998] and
encompasses the so-called Geometric Singular Perturbation Theory [Fenichel, 1979].

---

\(^4\) The osculating plane is defined as the plane spanned by the instantaneous velocity and acceleration vectors.
2. Slow invariant manifold analytical equation

The concept of invariant manifolds plays a very important role in the stability and structure of dynamical systems and especially for slow-fast dynamical systems or singularly perturbed systems. Since the beginning of the twentieth century it has been subject to a wide range of seminal research. The classical geometric theory developed originally by Andronov [1937], Tikhonov [1948] and Levinson [1949] stated that singularly perturbed systems possess invariant manifolds on which trajectories evolve slowly and toward which nearby orbits contract exponentially in time (either forward and backward) in the normal directions. These manifolds have been called asymptotically stable (or unstable) slow manifolds. Then, Fenichel [1971-1979] theory for the persistence of normally hyperbolic invariant manifolds enabled to establish the local invariance of slow manifolds that possess both expanding and contracting directions and which were labeled slow invariant manifolds.

Thus, various methods have been developed in order to determine the slow invariant manifold analytical equation associated to singularly perturbed systems. The essential works of Wasow [1965], Cole [1968], O’Malley [1974, 1991] and Fenichel [1971-1979] to name but a few, gave rise to the so-called Geometric Singular Perturbation Theory and the problem for finding the slow invariant manifold analytical equation turned into a regular perturbation problem in which one generally expected, according to O’Malley [1974 p. 78, 1991 p. 21] the asymptotic validity of such expansion to breakdown. Another method called: tangent linear system approximation, developed by Rossetto et al. [1998], consisted in using the presence of a “fast” eigenvalue in the functional jacobian matrix of low-dimensional (2 and 3) dynamical systems. Within the framework of application of the Tikhonov’s theorem [1952], this method used the fact that in the vicinity of the slow manifold the eigenmode associated with the “fast” eigenvalue was evanescent. Thus, the tangent linear system approximation method provided the slow manifold analytical equation of low-dimensional dynamical systems according to the “slow” eigenvectors of the tangent linear system, i.e., according to the “slow” eigenvalues. Nevertheless, the presence of these eigenvalues (real or complex conjugated) prevented from expressing this equation explicitly. Also to solve this problem it was necessary to make such equation independent of the “slow” eigenvalues. This could be carried out by multiplying it by “conjugated” equations leading to a slow manifold analytical equation independent of the “slow” eigenvalues of the tangent linear system. Then, it was established in [Ginoux et al., 2006] that the resulting equation was identically corresponding in dimension two to the curvature (first curvature) of the flow and in dimension three to the torsion (second curvature).

So, in this work the new approach proposed by Ginoux et al. [2006] is generalized to high-dimensional dynamical systems. Thus, the main result of this work established in the next section is that curvature of the flow, i.e., curvature of trajectory curves of any n-dimensional dynamical system directly provides its slow manifold analytical equation the invariance of which is established according to Darboux Theorem. Since it uses neither eigenvectors nor asymptotic expansions but simply involves time derivatives of the velocity vector field, it constitutes a general method simplifying and improving the slow invariant manifold analytical equation determination of high-dimensional dynamical systems.

---

5 independently developed in Hirsch et al., [1977]
2.1 Slow manifold of high-dimensional dynamical systems

In the framework of Differential Geometry⁶, trajectory curves \( \dot{X}(t) \) integral of \( n \)-dimensional dynamical systems (1) satisfying the assumptions of the Cauchy-Lipschitz theorem may be regarded as \( n \)-dimensional smooth curves, i.e., smooth curves in Euclidean \( n \)-space parametrized in terms of time.

**Proposition 3.1.** The location of the points where the curvature of the flow, i.e., the curvature of the trajectory curves of any \( n \)-dimensional dynamical system vanishes directly provides its \((n-1)\)-dimensional slow invariant manifold analytical equation which reads:

\[
\phi(\dot{X}) = \dot{X} \cdot \left( \dddot{X} \wedge \dddot{X} \wedge \ldots \wedge \dot{X} \right) = \det \left( \frac{\dddot{X}}{n}, \frac{\dddot{X}}{n}, \ldots, \dot{X} \right) = 0 \quad (2)
\]

where \( \dot{X} \) represents the time derivatives of \( X = [x_1, x_2, \ldots, x_n]^T \).

**Proof.** Let’s notice that inner product (2) reads:

\[
\dot{X} \cdot \left( \dddot{X} \wedge \dddot{X} \wedge \ldots \wedge \dot{X} \right) = \left[ \dot{X}, \dddot{X}, \ldots, \dot{X} \right]
\]

Then, while using identity (A.10) established in appendix

\[
\left[ \dot{X}, \dddot{X}, \ldots, \dot{X} \right] = \left\| \dddot{u}_1 \right\| \left\| \dddot{u}_2 \right\| \ldots \left\| \dddot{u}_n \right\| \quad (3)
\]

curvature (A.7) may be written:

\[
\kappa_i = \frac{\left\| \dddot{u}_{i+1}(t) \right\|}{\left\| \dddot{u}_i(t) \right\|} = \frac{\left[ \dot{X}, \dddot{X}, \ldots, \dot{X} \right]}{\left\| \dddot{u}_i \right\| \left\| \dddot{u}_2 \right\| \ldots \left\| \dddot{u}_{i-1} \right\| \left\| \dddot{u}_i \right\|^T} \quad (4)
\]

First and second curvatures of space curves, i.e., curvature (A.8) and torsion (A.9) may be, for example, found again. Thus, for \( i = 1 \) identity (A.10) provides: \( \left[ \dot{X}, \dddot{X} \right] = \left\| \dddot{u}_1 \right\| \left\| \dddot{u}_2 \right\| \) and curvature \( \kappa_1 \) reads:

\[
\kappa_1 = \frac{\left\| \dddot{u}_2 \right\|}{\left\| \dddot{u}_1 \right\|} = \frac{\left[ \dot{X}, \dddot{X} \right]}{\left\| \dddot{u}_1 \right\|^2} = \frac{\left[ \dot{X} \wedge \dddot{X} \right]}{\left\| \dot{X} \right\|^3} = \frac{\left\| \dddot{Y} \wedge \dddot{V} \right\|}{\left\| \dddot{V} \right\|^3}
\]

⁶ See appendix for definitions
For $i = 2$, while using identity (A.10): $\left[ \dot{\mathbf{X}}, \ddot{\mathbf{X}}, \mathbf{X} \right] = \left\| \ddot{\mathbf{u}}_1 \right\| \left\| \ddot{\mathbf{u}}_2 \right\| \left\| \ddot{\mathbf{u}}_3 \right\|$, the Gram-Schmidt orthogonalization process (A.6) for the expression of vectors $\ddot{\mathbf{u}}_1(t)$ and $\ddot{\mathbf{u}}_2(t)$ and the Lagrange identity $\left\| \ddot{\mathbf{u}}_1 \right\| \left\| \ddot{\mathbf{u}}_2 \right\|^2 = \left\| \dot{\mathbf{X}} \wedge \dddot{\mathbf{X}} \right\|^2$ torsion $\kappa_2$ reads:

$$
\kappa_2 = \frac{\left\| \dddot{\mathbf{u}}_3(t) \right\|}{\left\| \dddot{\mathbf{u}}_1(t) \right\| \left\| \dddot{\mathbf{u}}_2(t) \right\|^2} = \frac{\left[ \dot{\mathbf{X}}, \dddot{\mathbf{X}}, \mathbf{X} \right]}{\left\| \dddot{\mathbf{u}}_1 \right\|^2 \left\| \dddot{\mathbf{u}}_2 \right\|^2} = \frac{\dot{\mathbf{X}} \cdot (\dddot{\mathbf{X}} \wedge \dddot{\mathbf{X}})}{\left\| \dot{\mathbf{X}} \wedge \dddot{\mathbf{X}} \right\|^2} = -\dot{\gamma} \cdot (\dddot{\gamma} \wedge \dddot{\mathbf{V}})
$$

Thus, the location of the point where the curvature of the flow (4) vanishes, i.e., the location of the point where the inner product vanishes defines a $(n-1)$-dimensional manifold associated to any $n$-dimensional dynamical system (1):

$$
\phi(\mathbf{X}) = \left[ \dot{\mathbf{X}}, \hat{\mathbf{X}}, \hat{\mathbf{X}}, \ldots, \overline{\mathbf{X}} \right] = \dot{\mathbf{X}} \cdot \left( \hat{\mathbf{X}} \wedge \hat{\mathbf{X}} \wedge \ldots \wedge \overline{\mathbf{X}} \right) = \text{det} \left( \dot{\mathbf{X}}, \hat{\mathbf{X}}, \hat{\mathbf{X}}, \ldots, \overline{\mathbf{X}} \right) = 0
$$

The invariance of such manifold is then established while using the Darboux Theorem presented below.

### 2.2 Darboux invariance theorem

According to Schlomiuk [1993] and Llibre et al. [2007] it seems that in his memoir entitled: *Sur les équations différentielles algébriques du premier ordre et du premier degré*, Gaston Darboux [1878, p. 71, 1878c, p.1012] has been the first to define the concept of invariant manifold. Let’s consider a $n$-dimensional dynamical system (1) describing “the motion of a variable point in a space of dimension $n$.” Let $\mathbf{X} = [x_1, x_2, \ldots, x_n]'$ be the coordinates of this point and $\mathbf{V} = [\dot{x}_1, \dot{x}_2, \ldots, \dot{x}_n]'$ the corresponding velocity vector.

**Proposition 3.3.** The manifold defined by $\phi(\mathbf{X}) = 0$ where $\phi$ is a $C^1$ in an open set $U$ is invariant with respect to the flow of (1) if there exists a $C^1$ function denoted $K(\mathbf{X})$ and called cofactor which satisfies:

$$
L_{\mathbf{V}} \phi(\mathbf{X}) = K(\mathbf{X}) \phi(\mathbf{X}) \quad (5)
$$

for all $\mathbf{X} \in U$ and with the Lie derivative operator defined as: $L_{\mathbf{V}} \phi = \nabla \cdot \mathbf{V} \phi = \sum_{i=1}^n \frac{\partial \phi}{\partial x_i} \dot{x}_i = \frac{d \phi}{dt}$.

In the following invariance of the slow manifold will be established according to what will be referred as Darboux Theorem.
Proof. Lie derivative of the inner product (2) reads:

\[ L_{\xi} \phi \left( \dot{X} \right) = \dot{X} \cdot \left( \dot{\dot{X}} \wedge \dot{X} \wedge \ldots \wedge \dot{X} \right) = \left[ \dot{X}, \ddot{X}, \dddot{X}, \ldots, \dot{X} \right] \]  

(6)

Moreover, starting from the identity \( \ddot{X} = J \dot{X} \) where \( J \) is the functional jacobian matrix associated to any \( n \)-dimensional dynamical system (1) it can be established that:

\[ (n+1) \dot{X} = J^n \dot{X} \quad \text{if} \quad \frac{dJ}{dt} = 0 \]  

(7)

where \( J^n \) represents the \( n^{th} \) power of \( J \). As an example, \( \dddot{X} = J \dot{X} \Leftrightarrow \dddot{Y} = J \dddot{X} \).

Then, it follows that

\[ (n+1) \dot{X} = J J^{n-1} \dot{X} = J^n \dot{X} \]  

(8)

Replacing \( \dddot{X} \) in expression (6) by Eq. (8) we have:

\[ L_{\xi} \phi \left( \dddot{X} \right) = \dot{X} \cdot \left( \dddot{\dot{X}} \wedge \dot{X} \wedge \ldots \wedge J \dot{X} \right) = \left[ \dot{X}, \dddot{X}, \dddot{X}, \ldots, J \dot{X} \right] \]  

(9)

Then, identity (A.16) established in appendix leads to:

\[ L_{\xi} \phi \left( \dddot{X} \right) = \text{Tr} [J] \dot{X} \cdot \left( \dddot{\dot{X}} \wedge \dot{X} \wedge \ldots \wedge J \dot{X} \right) = \text{Tr} [J] \phi \left( \dddot{X} \right) = K \left( \dddot{X} \right) \phi \left( \dddot{X} \right) \]

where \( K \left( \dddot{X} \right) = \text{Tr} [J] \) represents the trace of the functional jacobian matrix.

So, according to Darboux Theorem invariance of the slow manifold analytical equation of any \( n \)-dimensional dynamical system is established provided that the functional jacobian matrix is stationary (7).

\[ \quad \square \]

Note. Since the slow invariant manifold analytical equation (2) is defined starting from the velocity vector field all fixed points are belonging to it.
3. Chua’s piecewise linear models

It has been established that Chua’s piecewise linear models exhibit trajectory curves in the shape of double scrolls lying on hyperplanes the equations of which have been already analytically computed [Chua et al., 1986, Rossetto 1993, Liu et al., 2007]. The aim of this section is first to provide these hyperplanes with a classical method and then with the new one proposed, i.e., with curvature of the flow. A comparison of hyperplanes equations given by both methods leads to a total identity. Then, it is stated according to Darboux Theorem [1878] that these hyperplanes are overflowing invariant with respect to the flow of Chua’s models and are, consequently, invariant manifolds. Moreover, it is also established, in the framework of the Differential Geometry, that such hyperplanes are no more than “osculating hyperplanes”.

3.1 Three-dimensional Chua’s system

The piecewise linear Chua’s circuit [Chua et al., 1986] is an electronic circuit comprising an inductance \( L_1 \), an active resistor \( R \), two capacitors \( C_1 \) and \( C_2 \), and a nonlinear resistor. Chua's circuit can be accurately modeled by means of a system of three coupled first-order ordinary differential equations in the variables \( x_1(t) \), \( x_2(t) \) and \( x_3(t) \), which give the voltages in the capacitors \( C_1 \) and \( C_2 \), and the intensity of the electrical current in the inductance \( L_1 \), respectively. These equations called global unfolding of Chua’s circuit are written in a dimensionless form:

\[
\vec{V} = \frac{dx_1}{dt} \begin{pmatrix} f_1(x_1, x_2, x_3) \\ f_2(x_1, x_2, x_3) \\ f_3(x_1, x_2, x_3) \end{pmatrix} = \begin{pmatrix} \alpha(x_2 - x_1 - k(x_1)) \\ x_1 - x_2 + x_3 \\ -\beta x_2 \end{pmatrix}
\]

(10)

The function \( k(x_i) \) describes the electrical response of the nonlinear resistor, i.e., its characteristics which is a piecewise linear function defined by:

\[
k(x_i) = \begin{cases} bx_i + a - b & x_i \geq 1 \\ ax_i & |x_i| \leq 1 \\ bx_i - a + b & x_i \leq -1 \end{cases}
\]

(11)

where the real parameters \( \alpha \) and \( \beta \) determined by the particular values of the circuit components are in a standard model \( \alpha = 9 \), \( \beta = 100/7 \), \( a = -8/7 \) and \( b = -5/7 \) and where the functions \( f_i \) are infinitely differentiable with respect to all \( x_i \), and \( t \), i.e., are \( C^\infty \) functions in a compact \( E \) included in \( \mathbb{R}^3 \) and with values in \( \mathbb{R} \).
3.1.1. Tangent linear system approximation

The piecewise linear Chua’s circuit has three fixed points around which the double scrolls wind. Thus, each scroll lies on a plane passing through a fixed point. Its equation may be calculated while using the Tangent Linear System Approximation [Rossetto, 1993] which consists in using the fast eigenvector associated with the fast eigenvalue of the transposed functional Jacobian matrix in order to define the normal vector to these planes. 

The transposed functional Jacobian matrix of Chua’s system (10) reads:

\[ J^T = \begin{pmatrix} -\alpha(1+b) & 1 & 0 \\ \alpha & -1 & -\beta \\ 0 & 1 & 0 \end{pmatrix} \]

The fast eigenvector associated with the fast eigenvalue \( \lambda \) may be written:

\[ Y_{\lambda} = \begin{pmatrix} 1 \\ \lambda + \alpha(b+1) \\ 1 + \alpha(b+1) \lambda \end{pmatrix} \]

Let’s denote \( \overline{IM} (x-x_I, y-y_I, z-z_I) \) where \( I \) is any fixed point \( I_1 \) or \( I_2 \) and \( M \) any point belonging to the phase space. It may be checked that:\n
\[ \bar{V} = J\bar{IM} \]

Thus, according to this method, the (\( \Pi \)) plane equation passing through the fixed point \( I_1 \) (resp. \( I_2 \)) may be given by the following orthogonality condition:

\[ \Pi(\bar{X}) = \bar{V} \cdot Y_{\lambda} = 0 \quad (12) \]

But since \( \bar{V} = J\bar{IM} \), Eq. (12) reads: \( \Pi(\bar{X}) = J\bar{IM} \cdot Y_{\lambda} = 0 \).

Then, according to the eigenequation: \( J^T Y_{\lambda} = \lambda Y_{\lambda} \), it may be checked that:

\[ \bar{V} \cdot Y_{\lambda} = \lambda \bar{Y}_{\lambda} \cdot \overline{IM} \quad (13) \]

So, the (\( \Pi \)) plane equation passing through the fixed point \( I_1 \) (resp. \( I_2 \)) is given by:

\[ \Pi(\bar{X}) = \lambda \overline{IM} \cdot Y_{\lambda} = 0 \quad (14) \]
The Lie derivative of $\Pi(X)$ reads, taking into account Eq. (13) & Eq. (14):

$$L_\lambda \Pi(X) = \lambda \frac{dI M}{dt} \cdot \tilde{Y}_\lambda = \lambda \tilde{V} \cdot \tilde{Y}_\lambda = \lambda \left( \lambda \Pi \cdot \tilde{Y}_\lambda \right) = \lambda \Pi(X)$$

So, according to *Darboux Theorem* [1878], the plane $\Pi(X)$ is invariant.

### 3.1.2. Curvature of the flow

*Curvature of the flow* states that the location of the points where the *second curvature* (torsion) of the flow, i.e., the *second curvature* of the trajectory curves integral of Chua’s system vanishes directly provides its *slow invariant manifold* analytical equation, i.e., the $(\Pi)$ *planes* equations. According to Proposition 3.1, Eq. (2) may be written:

$$\phi(X) = \bar{V} \cdot (\dot{\bar{Y}} \wedge \ddot{\bar{Y}}) = 0 \quad (15)$$

It can been easily established for any dynamical system that: $\bar{Y} = J\bar{V}$. Moreover, since the Chua’s system (10) is piecewise linear the time derivative of the functional jacobian matrix is zero: $\frac{dJ}{dt} = 0$. As a consequence, the over-acceleration (or jerk) reads: $\ddot{\bar{Y}} = J\ddot{\bar{Y}} + \frac{dJ}{dt} \bar{V} = J\ddot{\bar{Y}}$.

But since $\bar{V} = J IM$, the *slow manifold* equation (15) may be written:

$$\phi(X) = J IM \cdot (J\bar{V} \wedge J\ddot{\bar{Y}}) = 0 \quad (16)$$

The identity (A.15) $J a.(J b \wedge J c) = Det(J) a.(b \wedge c)$ established in appendix leads to:

$$\phi(X) = Det(J) IM \cdot (\bar{V} \wedge \ddot{\bar{Y}}) = 0 \quad (17)$$

where, $IM \cdot (\bar{V} \wedge \ddot{\bar{Y}}) = 0$ is the *osculating plane* passing through the fixed point $I_1$ (resp. $I_2$).

The Lie derivative of $\phi(X)$ reads, taking into account that $\dot{\bar{Y}} = J\ddot{\bar{Y}}$

$$L_\lambda \phi(X) = Det(J) IM \cdot (\bar{V} \wedge \ddot{\bar{Y}}) = Det(J) IM \cdot (\bar{V} \wedge J\ddot{\bar{Y}}) = 0 \quad (18)$$

The identity (A.16) $J a.(b \wedge c) + a.(J b \wedge c) + a.(b \wedge J c) = Tr(J) a.(b \wedge c)$ established in appendix leads to: $IM \cdot (\bar{V} \wedge J\ddot{\bar{Y}}) = Tr(J) IM \cdot (\bar{V} \wedge \ddot{\bar{Y}})$ and, $L_\lambda \phi(X) = Tr[J] \phi(X)$.

So, according to *Darboux Theorem* [1878], the manifold $\phi(X)$ is invariant.
Moreover, while multiplying Eq. (12) by its “conjugated” equations, i.e., by $\vec{V} \cdot \vec{Y}_{\lambda_{1}}$ and $\vec{V} \cdot \vec{Y}_{\lambda_{2}}$ we have:

$$\left(\vec{V} \cdot \vec{Y}_{\lambda_{1}}\right)\left(\vec{V} \cdot \vec{Y}_{\lambda_{2}}\right)\left(\vec{V} \cdot \vec{Y}_{\lambda_{3}}\right) = 0 \quad (19)$$

But, it has been established [Ginoux et al., 2006] that Eq. (19) is totally identical to Eq. (15). So, taking into account Eq. (13) & (14), it may be written:

$$\Pi\left(\vec{X}\right)\left(\vec{V} \cdot \vec{Y}_{\lambda_{1}}\right)\left(\vec{V} \cdot \vec{Y}_{\lambda_{2}}\right) - \vec{V} \left(\vec{\gamma} \land \hat{\gamma}\right) = 0$$

Then, it proves that the $(\Pi)$ plane equation (14) is in factor in Eq. (15) and so that both methods provide the same planes equations. Moreover, in the framework of Differential Geometry, the $(\Pi)$ plane may be interpreted as the osculating plane passing through each fixed point $I_{1}$ (resp. $I_{2}$).

![Fig. 1. Chua’s chaotic invariant hyperplanes for parameters: $\alpha = 9$, $\beta = 100/7$, $a = -8/7$, $b = -5/7$.](image)

With this set of parameters: $\lambda_{1} = -3.9421$ ; $\vec{Y}_{\lambda_{1}} (2.8759,-3.9421,1)$

$(\Pi_{1,2})$ hyperplanes equations passing through the fixed point $I_{1,2} (3/2,0,\pm 3/2)$ given by both methods read:

$$\Pi_{1,2}\left(\vec{X}\right) = 2.8759x_{1} - 3.9421x_{2} + x_{3} \pm 2.8139 = 0$$
3.2 Four-dimensional Chua’s system

The piecewise linear fourth-order Chua’s circuit [Thamilmaran et al., 2004] is an electronic circuit comprising two inductances $L_1$ and $L_2$, two linear resistors $R$ and $R_1$, two capacitors $C_1$ and $C_2$, and a nonlinear resistor. Fourth-order Chua’s circuit can be accurately modeled by means of a system of four coupled first-order ordinary differential equations in the variables $x_1(t)$, $x_2(t)$, $x_3(t)$ and $x_4(t)$, which give the voltages in the capacitors $C_1$ and $C_2$, and the intensities of the electrical current in the inductance $L_1$ and $L_2$, respectively. These equations called *global unfolding* of Chua’s circuit are written in a dimensionless form:

$$
\begin{align*}
\frac{dx_1}{dt} &= f_1(x_1, x_2, x_3, x_4) \\
\frac{dx_2}{dt} &= f_2(x_1, x_2, x_3, x_4) \\
\frac{dx_3}{dt} &= f_3(x_1, x_2, x_3, x_4) \\
\frac{dx_4}{dt} &= f_4(x_1, x_2, x_3, x_4)
\end{align*}
$$

These equations are written in a dimensionless form:

$$
\begin{align*}
\frac{dx_1}{dt} &= \alpha_1 (x_2 - k(x_1)) \\
\frac{dx_2}{dt} &= \alpha_2 x_2 - x_3 - x_4 \\
\frac{dx_3}{dt} &= \beta_1 (x_2 - x_1 - x_3) \\
\frac{dx_4}{dt} &= \beta_2 x_2
\end{align*}
$$

(20)

The function $k(x_1)$ describes the electrical response of the nonlinear resistor, i.e., its characteristics which is a piecewise linear function defined by:

$$
k(x_1) = \begin{cases} 
bx_1 + a - b & x_1 \geq 1 \\
ax_1 & x_1 \leq 1 \\
bx_1 - a + b & x_1 \leq -1 
\end{cases}
$$

(21)

where the real parameters $\alpha_i$ and $\beta_i$ determined by the particular values of the circuit components are in a standard model $\alpha_1 = 2.1429$, $\alpha_2 = -0.18$, $\beta_1 = 0.0774$, $\beta_2 = 0.003$, $a = -0.42$, $b = 1.2$ and where the functions $f_i$ are infinitely differentiable with respect to all $x_i$, and $t$, i.e., are $C^\infty$ functions in a compact E included in $\mathbb{R}^4$ and with values in $\mathbb{R}$.

3.2.1. Tangent linear system approximation

The fourth-order piecewise linear Chua’s circuit has three fixed points around which the *double scroll* winds in a hyper space of dimension four. In a reduced phase space of dimension three, each *scroll* lies on a *hyperplane* passing through a fixed point the equation of which may be calculated while using the *Generalized Tangent Linear System Approximation* presented in appendix. So, according to this method, the $(\Pi)$ *hyperplane* equation passing through the fixed point $I_1$ (resp. $I_2$) is given by the following orthogonality condition:

$$
\Pi(\tilde{X}) = \tilde{V} \cdot \tilde{Y}_a' = 0
$$

(22)
The piecewise linear feature enables to extend the results of the previous Sec. 3.1. to higher dimensions. So, the \((\Pi)\) hyperplanes equations passing through the fixed point \(I_1\) (resp. \(I_2\)) is given by:

\[
\Pi\left(\vec{X}\right) = \lambda_1 \overline{IM} \cdot \vec{Y}_{\lambda_1} = 0 \quad (23)
\]

The Lie derivative of \(\Pi\left(\vec{X}\right)\) reads:

\[
L_{\vec{X}} \Pi\left(\vec{X}\right) = \lambda_1 \frac{d\overline{IM}}{dt} \cdot \vec{Y}_{\lambda_1} = \lambda_1 \vec{V} \cdot \vec{Y}_{\lambda_1} = \lambda_1 \left( \lambda_1 \overline{IM} \cdot \vec{Y}_{\lambda_1} \right) = \lambda_1 \Pi\left(\vec{X}\right)
\]

So, according to Darboux Theorem [1878], the hyperplane \(\Pi\left(\vec{X}\right)\) is invariant.

### 3.2.2. Curvature of the flow

Curvature of the flow states that the location of the points where the third curvature of the flow, i.e., the third curvature of the trajectory curves integral of Chua’s fourth-order system vanishes directly provides its slow invariant manifold analytical equation, i.e., the \((\Pi)\) hyperplanes equations. According to Proposition 3.1, Eq. (2) may be written:

\[
\phi\left(\vec{X}\right) = \vec{V} \cdot (\vec{\gamma} \wedge \vec{\gamma} \wedge \vec{\gamma}) = 0 \quad (24)
\]

The piecewise linear feature enables to state that: \(\left(\vec{V} = J^n \overline{IM} \vec{V}\right)\). So, according to the fact that as previously: \(\vec{V} = J^n \overline{IM}\), the slow manifold equation (24) reads:

\[
\phi\left(\vec{X}\right) = J^n \overline{IM} \cdot (J^n \vec{V} \wedge J^n \vec{\gamma} \wedge J^n \vec{\gamma}) = 0 \quad (25)
\]

Identity (A.15) \(Ja.(Jb \wedge Jc \wedge Jd) = Det(J) \cdot \overline{a}.(\overline{b} \wedge \overline{c} \wedge \overline{d})\) established in appendix leads to:

\[
\phi\left(\vec{X}\right) = Det(J) \overline{IM} \cdot (\vec{V} \wedge \vec{\gamma} \wedge \vec{\gamma}) = 0 \quad (26)
\]

where, \(\overline{IM} \cdot (\vec{V} \wedge \vec{\gamma} \wedge \vec{\gamma}) = 0\) is the osculating plane passing through the fixed point \(I_1\) (resp. \(I_2\)). The Lie derivative of \(\phi\left(\vec{X}\right)\) reads, taking into account that \(\vec{\gamma} = J^n \vec{\gamma}\) and \(\vec{\gamma} = J^n \vec{\gamma}\)

\[
L_{\vec{X}} \phi\left(\vec{X}\right) = Det(J) \overline{IM} \cdot (\vec{V} \wedge \vec{\gamma} \wedge \vec{\gamma}) = Det(J) \overline{IM} \cdot (\vec{V} \wedge \vec{\gamma} \wedge J^n \vec{\gamma}) = 0 \quad (27)
\]

The identity (A.16) established in appendix:

\[
Ja.(\overline{b} \wedge \overline{c} \wedge \overline{d}) + \overline{a}.(Jb \wedge Jc \wedge Jd) + \overline{a}.(\overline{b} \wedge Jc \wedge Jd) + \overline{a}.(\overline{b} \wedge \overline{c} \wedge Jd) = Tr(J) \cdot \overline{a}.(\overline{b} \wedge \overline{c} \wedge \overline{d})
\]

leads to: \(\overline{IM} \cdot (\vec{V} \wedge \vec{\gamma} \wedge J^n \vec{\gamma}) = Tr(J) \overline{IM} \cdot (\vec{V} \wedge \vec{\gamma} \wedge \vec{\gamma})\) and, \(L_{\vec{X}} \phi\left(\vec{X}\right) = Tr[J] \phi\left(\vec{X}\right)\).
Moreover, while multiplying \(\overrightarrow{V} \cdot \overrightarrow{Y_k}\) by its “conjugated” equations, i.e., by \(\overrightarrow{V} \cdot \overrightarrow{Y_k'}\), \(\overrightarrow{V} \cdot \overrightarrow{Y_k''}\) and \(\overrightarrow{V} \cdot \overrightarrow{Y_k'''}\) we have:

\[
\left(\overrightarrow{V} \cdot \overrightarrow{Y_k}\right)\left(\overrightarrow{V} \cdot \overrightarrow{Y_k'}\right)\left(\overrightarrow{V} \cdot \overrightarrow{Y_k''}\right)\left(\overrightarrow{V} \cdot \overrightarrow{Y_k'''}\right) = 0
\]  
(28)

It may also be established that Eq. (28) is totally identical to Eq. (24) and so that

\[
\Pi(\overrightarrow{X})\left(\overrightarrow{V} \cdot \overrightarrow{Y_k}\right)\left(\overrightarrow{V} \cdot \overrightarrow{Y_k'}\right)\left(\overrightarrow{V} \cdot \overrightarrow{Y_k''}\right) = \overrightarrow{V} \cdot (\hat{\overrightarrow{y}} \wedge \hat{\overrightarrow{y}}) = 0
\]

Then, it proves that the \((\Pi)\) hyperplane equation (23) is in factor in Eq. (24) and so that both methods provide the same hyperplanes equations. Moreover, in the framework of Differential Geometry, the \((\Pi)\) hyperplane may be interpreted as the osculating hyperplane passing through each fixed point \(I_1\) (resp. \(I_2\)).

Fig. 2. Chua’s fourth-order invariant hyperplanes in \((x_1, x_2, x_3)\) space for parameters:

\[
\alpha_1 = 2.1429, \alpha_2 = -0.18, \beta_1 = 0.0774, \beta_2 = 0.003 \quad a = -0.42 \quad \text{and} \quad b = 1.2.
\]

With this set of parameters: \(\lambda_1 = -2.5039\); \(\overrightarrow{Y_k'} (-0.7532, -0.01895, 0.6574, -0.007568)\)

\((\Pi_{1,2})\) hyperplanes equations passing through fixed point \(I_{1,2} (\neq 0.7363, 0, \pm 0.7363, \mp 0.7363)\) given by both methods read:

\[
\Pi_{1,2} (\overrightarrow{X}) = 1.8861x_1 + 0.04744x_2 - 1.6461x_3 + 0.01895x_4 \pm 2.6149 = 0
\]
3.3 Five-dimensional Chua’s system

The piecewise linear fifth-order Chua’s circuit [Hao et al., 2005] is built while adding a RLC parallel circuit into the L-arm of Chua’s circuit. This electronic circuit consists of two inductances \( L_1 \) and \( L_2 \), two linear resistors \( R \) and \( R_i \), three capacitors \( C_1 \), \( C_2 \) and \( C_3 \), and a nonlinear resistor. Fifth-order Chua’s circuit can be accurately modeled by means of a system of five coupled first-order ordinary differential equations in the variables \( x_1(t) \), \( x_2(t) \), \( x_3(t) \), \( x_4(t) \) and \( x_5(t) \), which give the voltages in the capacitors \( C_1 \), \( C_2 \) and \( C_3 \), and the intensities of the electrical current in the inductance \( L_1 \) and \( L_2 \), respectively. These equations called global unfolding of Chua’s circuit are written in a dimensionless form:

\[
\dot{\mathbf{V}} = \begin{bmatrix}
\frac{dx_1}{dt} \\
\frac{dx_2}{dt} \\
\frac{dx_3}{dt} \\
\frac{dx_4}{dt} \\
\frac{dx_5}{dt}
\end{bmatrix} = \begin{bmatrix}
f_1(x_1, x_2, x_3, x_4, x_5) \\
f_2(x_1, x_2, x_3, x_4, x_5) \\
f_3(x_1, x_2, x_3, x_4, x_5) \\
f_4(x_1, x_2, x_3, x_4, x_5) \\
f_5(x_1, x_2, x_3, x_4, x_5)
\end{bmatrix} = \begin{bmatrix}
\alpha_1(x_2 - x_1 - k(x_1)) \\
\alpha_2 x_1 - x_2 + x_3 \\
\alpha_3 x_2 - x_1 \\
\beta_4 x_3 + x_2 \\
\gamma_2 x_4 + \gamma_3 x_5
\end{bmatrix}
\] (29)

The function \( k(x_1) \) describes the electrical response of the nonlinear resistor, i.e., its characteristics which is a piecewise linear function defined by:

\[
k(x_1) = \begin{cases}
ax_1 & |x_1| \leq 1 \\
bx_1 + a - b & x_1 \geq 1 \\
(bx_1 - a + b) & x_1 \leq -1
\end{cases}
\] (30)

where the real parameters \( \alpha_i, \beta_i \) and \( \gamma_i \) determined by the particular values of the circuit components are: \( \alpha_1 = 9.934, \ \alpha_2 = 1, \ \beta_1 = 14.47, \ \beta_2 = -406.5, \ \gamma_1 = -0.0152, \ \gamma_2 = 41000, \ a = -1.246, \ b = -0.6724 \) and where the functions \( f_i \) are infinitely differentiable with respect to all \( x_i \), and \( t \), i.e., are \( C^\infty \) functions in a compact \( E \) included in \( \mathbb{R}^5 \) and with values in \( \mathbb{R} \).

3.3.1. Tangent linear system approximation

The fifth-order piecewise linear Chua’s circuit has three fixed points around which the double scroll winds in a hyper space of dimension five. In a reduced phase space of dimension three, each scroll lies on a \((\Pi)\) hyperplane equation passing through the fixed point \( I_1 \) (resp. \( I_2 \)) the equation of which may be calculated still using the Generalized Tangent Linear System Approximation presented in appendix. So, the following orthogonality condition leads to:

\[
\Pi(\dot{X}) = \dot{\mathbf{V}} \cdot \mathbf{Y}_h = 0
\] (31)
The piecewise linear feature still enables to extend the results of the previous Sec. 3.1. to higher dimensions. So, the \( (\Pi) \) hyperplanes passing through the fixed point \( I_i \) (resp. \( I_j \)) are invariant according to Darboux Theorem [1878].

### 3.3.2. Curvature of the flow

Curvature of the flow states that the location of the points where the fourth curvature of the flow, i.e., the fourth curvature of the trajectory curves integral of Chua’s fifth-order system vanishes directly provides its slow invariant manifold analytical equation, i.e., the \( (\Pi) \) hyperplanes equations. According to Proposition 3.1, Eq. (2) may be written:

\[
\phi(\vec{X}) = \vec{V} \cdot (\vec{Y} \wedge \ddot{\vec{Y}}) = 0 \quad (32)
\]

The piecewise linear feature and both identity (A.15) and (A.16) enable to state, according to Darboux Theorem [1878], that the manifold \( \phi(\vec{X}) \) is invariant.

Moreover, while multiplying \( \vec{V} \cdot \vec{Y}_A \) by its “conjugated” equations, i.e., by \( \vec{V} \cdot \vec{Y}_A \), \( \vec{V} \cdot \vec{Y}_A \), \( \vec{V} \cdot \vec{Y}_A \), \( \vec{V} \cdot \vec{Y}_A \) we have:

\[
\left( \vec{V} \cdot \vec{Y}_A \right) \left( \vec{V} \cdot \vec{Y}_A \right) \left( \vec{V} \cdot \vec{Y}_A \right) \left( \vec{V} \cdot \vec{Y}_A \right) = 0 \quad (33)
\]

It may also be established that Eq. (33) is totally identical to Eq. (32) and so that

\[
\Pi(\vec{X}) \left( \vec{V} \cdot \vec{Y}_A \right) \left( \vec{V} \cdot \vec{Y}_A \right) \left( \vec{V} \cdot \vec{Y}_A \right) \left( \vec{V} \cdot \vec{Y}_A \right) = \vec{V} \cdot (\vec{Y} \wedge \ddot{\vec{Y}}) = 0
\]

Then, it proves that the \( (\Pi) \) hyperplane equation (31) is in factor in Eq. (32) and so that both methods provide the same hyperplanes equations. Moreover, in the framework of Differential Geometry, the \( (\Pi) \) hyperplane may still be interpreted as the osculating hyperplane passing through each fixed point \( I_1 \) (resp. \( I_2 \)).

With this set of parameters eigenvalues and eigenvectors are respectively:

\[
\lambda_1 = -311.49 \quad \text{and} \quad \vec{Y}_A = \left( 0.5625, -0.8068, 0.1804, 0.00009693, -0.000063709 \right)
\]

\( (\Pi_{1,2}) \) hyperplanes equations passing through fixed point

\[
I_{1,2} (\mp 1.83477, \mp 0.027471, \pm 1.8073, \mp 0.027471, \mp 1.8073)
\]

given by both methods read:

\[
\Pi_{1,2} (\vec{X}) = -2.63746x_1 + 3.78315x_2 - 0.846258x_3 - 0.000454517x_4 + 0.000298719x_5 \mp 3.20524
\]
Fig. 3. Chua’s fifth-order invariant hyperplanes in $(x_1, x_2, x_3)$ space for parameters: $\alpha_2 = 1, \alpha_1 = 9.934, \beta_1 = 14.47, \beta_2 = -406.5, \gamma_1 = -0.0152, \gamma_2 = 41000, a = -1.246, b = -0.6724$
4. Chua’s cubic nonlinear models

After these tutorial examples concerning Chua’s piecewise linear systems, let’s apply the curvature of the flow to nonlinear Chua’s cubic systems of dimension three, four and five.

4.1 Three-dimensional cubic Chua’s system

The slow invariant manifold of the third-order Chua’s cubic circuit [Rossetto et al., 1998] has already been calculated with curvature of the flow in [Ginoux et al., 2006].

4.2 Four-dimensional cubic Chua’s system

The fourth-order cubic Chua’s circuit [Thamilmaran et al., 2004, Liu et al., 2007] may be described starting from the same set of differential equations as (20) but while replacing the piecewise linear function by a smooth cubic nonlinear.

\[
\vec{V} = \begin{pmatrix}
\frac{dx_1}{dt} \\
\frac{dx_2}{dt} \\
\frac{dx_3}{dt} \\
\frac{dx_4}{dt}
\end{pmatrix} = \begin{pmatrix}
f_1(x_1, x_2, x_3, x_4) \\
f_2(x_1, x_2, x_3, x_4) \\
f_3(x_1, x_2, x_3, x_4) \\
f_4(x_1, x_2, x_3, x_4)
\end{pmatrix} = \begin{pmatrix}
\alpha_1(x_1 - k(x_1)) \\
\alpha_2 x_2 - x_3 - x_4 \\
\beta_1(x_2 - x_1 - x_3) \\
\beta_2 x_2
\end{pmatrix}
\] (34)

The function \( \hat{k}(x_1) \) describing the electrical response of the nonlinear resistor is an odd-symmetric function similar to the piecewise linear nonlinearity \( k(x_1) \) for which the parameters \( c_1 = 0.3937 \) and \( c_2 = -0.7235 \) are determined while using least-square method [Tsuneda, 2005] and which characteristics is defined by:

\[ \hat{k}(x_1) = c_1 x_1^3 + c_2 x_1 \] (35)

The real parameters \( \alpha_i \) and \( \beta_i \) determined by the particular values of the circuit components are in a standard model \( \alpha_1 = 2.1429, \alpha_2 = -0.18, \beta_1 = 0.0774, \beta_2 = 0.003 \) \( c_1 = 0.3937 \) and \( c_2 = -0.7235 \) and where the functions \( f_i \) are infinitely differentiable with respect to all \( x_i \), and \( t \), i.e., are \( C^\infty \) functions in a compact \( E \) included in \( \mathbb{R}^4 \) and with values in \( \mathbb{R} \).

Curvature of the flow states that the location of the points where the fourth curvature of the flow, i.e., the fourth curvature of the trajectory curves integral of Chua’s cubic system vanishes directly provides its slow invariant manifold analytical equation. According to Proposition 3.1, Eq. (2) may be written:

\[ \phi(\vec{X}) = \vec{V} \cdot (\vec{y} \wedge \dot{\vec{y}} \wedge \ddot{\vec{y}} \wedge \dddot{\vec{y}}) = 0 \] (36)
Then, it may be proved that in the vicinity of the *singular approximation* defined by \( f_i(\bar{X}) = 0 \) the functional jacobian matrix is stationary, i.e., its time derivative vanishes identically and so, Lie derivative \( L_X \phi(\bar{X}) = 0 \) vanishes identically. Thus, according to *Darboux Theorem* [1878], the manifold \( \phi(\bar{X}) \) is *locally invariant*.

Fig. 4. Fourth-order Chua’s cubic *invariant manifold* in the \((x_1, x_2, x_3)\) space for parameters: 
\[
\alpha_1 = 2.1429, \ \alpha_2 = -0.18, \ \beta_1 = 0.0774, \ \beta_2 = 0.003 \quad a = -0.42 \text{ and } b = 1.2.
\]
4.3 Five-dimensional models

The fifth-order cubic Chua’s circuit [Hao et al., 2005] may be described starting from the same set of differential equations as (29) but while replacing the piecewise linear function by a smooth cubic nonlinear.

\[
\begin{align*}
\vec{V} &= \begin{pmatrix}
\frac{dx_1}{dt} \\
\frac{dx_2}{dt} \\
\frac{dx_3}{dt} \\
\frac{dx_4}{dt} \\
\frac{dx_5}{dt}
\end{pmatrix} \\
&= \begin{pmatrix}
f_1(x_1, x_2, x_3, x_4, x_5) \\
f_2(x_1, x_2, x_3, x_4, x_5) \\
f_3(x_1, x_2, x_3, x_4, x_5) \\
f_4(x_1, x_2, x_3, x_4, x_5) \\
f_5(x_1, x_2, x_3, x_4, x_5)
\end{pmatrix} \\
&= \begin{pmatrix}
\alpha_1(x_2 - x_1 - k(x_1)) \\
\alpha_2 x_1 - x_2 + x_3 \\
\beta_1 (x_4 - x_2) \\
\beta_2 (x_3 + x_4) \\
\gamma_2 (x_4 + \gamma_1 x_5)
\end{pmatrix}
\end{align*}
\]  
(37)

The function \( \hat{k}(x_1) \) describing the electrical response of the nonlinear resistor is an odd-symmetric function similar to the piecewise linear nonlinearity \( k(x_1) \) for which the parameters \( c_1 = 0.1068 \) and \( c_2 = -0.3056 \) are determined while using least-square method [Tsuneda, 2005] and which characteristics is defined by:

\[
\hat{k}(x_1) = c_1 x_1^3 + c_2 x_1 \quad (38)
\]

The real parameters \( \alpha_i, \beta_i \) and \( \gamma_i \) determined by the particular values of the circuit components are: \( \alpha_1 = 9.934, \alpha_2 = 1, \beta_1 = 14.47, \beta_2 = -406.5, \gamma_1 = -0.0152, \gamma_2 = 41000, a = -1.246, b = -0.6724, c_1 = 0.1068 \) and \( c_2 = -0.3056 \) and where the functions \( f_i \) are infinitely differentiable with respect to all \( x_i \), and \( t \), i.e., are \( C^\infty \) functions in a compact \( E \) included in \( \mathbb{R}^5 \) and with values in \( \mathbb{R} \).

Curvature of the flow states that the location of the points where the fourth curvature of the flow, i.e., the fourth curvature of the trajectory curves integral of Chua’s fifth-order system vanishes directly provides its slow invariant manifold analytical equation. According to Proposition 3.1, Eq. (2) may be written:

\[
\phi(\vec{X}) = \vec{V} \cdot (\vec{\gamma} \wedge \vec{\gamma} \wedge \vec{\gamma} \wedge \vec{\gamma} \wedge \vec{\gamma}) = 0 \quad (39)
\]

Then, it may be proved that in the vicinity of the singular approximation defined by \( f_i(\vec{X}) = 0 \) the functional jacobian matrix is stationary, i.e., its time derivative vanishes identically and so, Lie derivative \( L_\vec{X} \phi(\vec{X}) = 0 \) vanishes identically. Thus, according to Darboux Theorem [1878], the manifold \( \phi(\vec{X}) \) is locally invariant.
Fig. 5. Fifth-order Chua’s cubic invariant manifold in the \((x_1,x_2,x_3)\) space for \(\alpha_2 = 1\), 
\(\alpha_1 = 9.934\), \(\beta_1 = 14.47\), \(\beta_2 = -406.5\), \(\gamma_1 = -0.0152\), \(\gamma_2 = 41000\), \(c_1 = 0.1068\), \(c_2 = -0.3056\)
5. High-dimensional nonlinear models

In this section two examples are considered. The former is a nonlinear fifth-order model of magnetoconvection [Knobloch et al., 1981] for which the slow invariant manifold will be directly provided by using curvature of the flow. The latter is an artificial nonlinear fifth-order model [Gear et al., 2005] having three attractive invariant manifolds.

5.1 Five-dimensional magnetoconvection model

A fifth-order system for magnetoconvection [Knobloch et al., 1981] is designed to describe nonlinear coupling between Rayleigh-Bernard convection and an external magnetic field. This type of system was first presented by Veronis [Veronis, 1966] in studying a rotating fluid. The fifth-order system of magnetoconvection is a straightforward extension of the Lorenz model for the Boussinesq convection interacting with the magnetic field. The fifth-order autonomous system of magnetoconvection is given as follows:

\[
\begin{align*}
\frac{dx_1}{dt} &= f_1(x_1, x_2, x_3, x_4, x_5) \\
\frac{dx_2}{dt} &= f_2(x_1, x_2, x_3, x_4, x_5) \\
\frac{dx_3}{dt} &= f_3(x_1, x_2, x_3, x_4, x_5) \\
\frac{dx_4}{dt} &= f_4(x_1, x_2, x_3, x_4, x_5) \\
\frac{dx_5}{dt} &= f_5(x_1, x_2, x_3, x_4, x_5)
\end{align*}
\]

where \( x_1(t) \) represents the first-order velocity perturbation, while \( x_2(t), x_3(t), x_4(t) \) and \( x_5(t) \) are measures of the first- and the second-order perturbations to the temperature and to the magnetic flux function, respectively. With the five real parameters where \( \zeta = 0.09683 \) is the magnetic Prandtl number (the ratio of the magnetic to the thermal diffusivity), \( \sigma = 1 \) is the Prandtl number, \( r = 14.47 \) is a normalized Rayleigh number, \( q = 5 \) is a normalized Chandrasekhar number, and \( \omega = 0.1081 \) is a geometrical parameter and where the functions \( f_i \) are infinitely differentiable with respect to all \( x_i \) and \( t \), i.e., are \( C^\infty \) functions in a compact \( \mathbb{E} \) included in \( \mathbb{R}^5 \) and with values in \( \mathbb{R} \).

Curvature of the flow states that the location of the points where the fourth curvature of the flow, i.e., the fourth curvature of the trajectory curves integral of the fifth-order magnetoconvection system vanishes directly provides its slow invariant manifold analytical equation. According to Proposition 3.1, Eq. (2) may be written:

\[
\phi(\vec{X}) = \vec{V} \cdot (\vec{Y} \wedge \vec{Y} \wedge \vec{Y} \wedge \vec{Y} \wedge \vec{Y}) = 0
\]  

(41)
Then, it may be proved that in the vicinity of the singular approximation defined by $f_i(\vec{X}) = 0$ the functional jacobian matrix is stationary, i.e., its time derivative vanishes identically and so, Lie derivative $L_{\vec{X}} \phi(\vec{X}) = 0$ vanishes identically. Thus, according to Darboux Theorem [1878], the manifold $\phi(\vec{X})$ is locally invariant.

![Fig. 6. Fifth-order magnetoconvection invariant manifold in the $(x_1,x_2,x_3)$ space for parameters: $\zeta = 0.09683$, $\sigma = 1$, $r = 14.47$, $q = 5$, $\omega = 0.1081$.](image)

### 5.2 Five-dimensional nonlinear model

Let’s consider the following fifth-order dynamical system [Gear et al., 2005]

$$\vec{v} = \left( \begin{array}{c}
\frac{dx_1}{dt} \\
\frac{dx_2}{dt} \\
\frac{dx_3}{dt} \\
\frac{dx_4}{dt} \\
\frac{dx_5}{dt}
\end{array} \right) = \vec{3} \begin{pmatrix}
f_1(x_1, x_3, x_4, x_5) \\
f_2(x_1, x_3, x_4, x_5) \\
f_3(x_1, x_3, x_4, x_5) \\
f_4(x_1, x_3, x_4, x_5) \\
f_5(x_1, x_3, x_4, x_5)
\end{pmatrix} = \begin{pmatrix}
-x_2 \\
x_1 \\
L(x_2^2 + x_3^2 - x_3) \\
\beta_1 + x_2^2 \\
\beta_2 + x_2^2
\end{pmatrix} \tag{42}$$

where the real parameters values may be arbitrarily chosen as $L = 1000$, $\beta_1 = 800$, $\beta_2 = 1200$ and where the functions $f_i$ are infinitely differentiable with respect to all $x_i$, and $t$, i.e., are $C^\infty$ functions in a compact $E$ included in $\mathbb{R}^5$ and with values in $\mathbb{R}$.

The curvature of the flow states that the location of the points where the fourth curvature of the flow, i.e., the fourth curvature of the trajectory curves integral of this fifth-order nonlinear system vanishes directly provides its invariant manifolds analytical equation. According to Proposition 3.1, Eq. (2) may be written:

$$\phi(\vec{X}) = \vec{v} \cdot \left( \vec{\gamma} \wedge \vec{\gamma} \wedge \vec{\gamma} \wedge \vec{\gamma} \wedge \vec{\gamma} \right) = (x_1^2 + x_2^2)(x_2^2 + x_3^2 - x_3)(x_4^2 + \beta_1)Q(\vec{X}) = 0 \tag{43}$$
where $Q(\hat{X})$ is an irreducible polynomial and while posing 
\[ \phi(\hat{X}) = (x_1^3 + x_2^3) (x_1^2 + x_2^2 + x_3) (x_1^2 + \beta_1), \]
it may be established that:
\[ L_x \phi(\hat{X}) = -(L - 2x_4)(x_1^3 + x_2^3) (x_1^2 + x_2^2 + x_3) (x_1^2 + \beta_1) = K(\hat{X}) \phi(\hat{X}) \] (44)

Thus, according to Darboux Theorem [1878], the five-dimensional model has three invariant manifolds, namely $\phi(\hat{X})$ is invariant. Moreover, it may be proved that $(x_1^2 + x_2^2)$ is first integral. So, curvature of the flow may also be used to “detect” first integral of dynamical systems.

6. Slow invariant manifolds gallery
7. Discussion

During the twentieth century various methods have been developed in order to determine the slow invariant manifold analytical equation associated to slow-fast dynamical systems or singularly perturbed systems among which the so-called Geometric Singular Perturbation Theory [Fenichel 1979] and the Tangent Linear System Approximation [Rossetto et al. 1998]. As pointed out by O’Malley [1974 p. 78, 1991 p. 21] the problem for finding the slow invariant manifold analytical equation with the Geometric Singular Perturbation Theory turned into a regular perturbation problem in which one generally expected the asymptotic validity of such expansion to breakdown. Moreover, for high-dimensional singularly perturbed systems slow invariant manifold analytical equation determination lead to tedious calculations. The Tangent Linear System Approximation the generalization of which is presented in appendix, provided the slow manifold analytical equation of n-dimensional dynamical systems according to the “slow” eigenvectors of the tangent linear system, i.e., according to the “slow” eigenvalues. Nevertheless, the presence of these eigenvalues (real or complex conjugated) prevented from expressing this equation explicitly. Moreover, starting from dimension five Galois Theory precludes from analytically computing eigenvalues associated with the functional jacobian matrix of a five-dimensional dynamical system.

In this work, while considering trajectory curves, integral of n-dimensional dynamical systems, within the framework of Differential Geometry as curves in Euclidean n-space it has be established that the curvature of the flow, i.e., the curvature of the trajectory curves of any n-dimensional dynamical system directly provides its slow manifold analytical equation the invariance of which has been proved according to Darboux theorem. Thus, it has been stated that since curvature only involves time derivatives of the velocity vector field and uses neither eigenvectors nor asymptotic expansions this simplifying method improves the slow invariant manifold analytical equation determination of high-dimensional dynamical systems. Chua’s paradigmatic models and nonlinear magnetoconvection high-dimensional dynamical system have exemplified this result. Since it has been shown in the appendix that curvature of the flow generalizes the Tangent Linear System Approximation and encompasses the so-called Geometric Singular Perturbation Theory, it may be applied for slow invariant manifolds determination of various kinds of high-dimensional dynamical system such as Chemical kinetics, Neuronal Bursting models, L.A.S.E.R. models…

Three main perspectives may be given at this work. The first is bifurcations. It seems reasonable to consider that a bifurcation would modify the shape of the manifold and so conversely, geometric interpretations could enable to highlight such bifurcations. The second concerns the reverse problem which consists in finding again the dynamical system starting from the slow invariant manifold regarded as a state equation. And the third deals with the particular feature highlighted in Sec. 6.2, i.e., that curvature of the flow enables “detecting” first integral of dynamical systems. These works in progress will be developed in another publication.
References


Appendix:

The aim of this appendix is to present definitions inherent to Differential Geometry such as the concept of \( n \)-dimensional smooth curves, generalized Frénet frame, Gram-Schmidt orthogonalization process for computing curvatures of trajectory curves in Euclidean \( n \)-space as well as proofs of identities (A.10, A.15 & A.16) used in this work. Then, it is established that curvature of the flow for slow invariant manifold analytical equation determination of high-dimensional dynamical systems generalizes on the one hand the tangent linear system approximation [Rossetto et al., 1998] and encompasses on the other hand the so-called Geometric Singular Perturbation Theory [Fenichel, 1979].

A. Differential Geometry

Within the framework of Differential Geometry, \( n \)-dimensional smooth curves, i.e., smooth curves in Euclidean \( n \)-space are defined by a regular parametric representation in terms of arc length also called natural representation or unit speed parametrization. According to Herman Gluck [1966] local metrics properties of curvatures may be directly deduced from curves parametrized in terms of time and so natural representation is not necessary.

A.1. Concept of curves

Considering trajectory curve \( \vec{X}(t) \) integral of a \( n \)-dimensional dynamical system (1) as “the motion of a variable point in a space of dimension \( n \)” leads to the following definition.

**Definition A.1.** A smooth parametrized\(^7\) curve in \( \mathbb{R}^n \) is a smooth map \( \vec{X}(t) : [a,b] \to \mathbb{R}^n \) from a closed interval \([a,b]\) into \( \mathbb{R}^n \). A map is said to be smooth or infinitely many times differentiable if the coordinate functions \( x_1, x_2, \ldots, x_n \) of \( \vec{X} = [x_1, x_2, \ldots, x_n]^T \) have continuous partial derivatives of any order.

A.2. Gram-Schmidt process and Frénet moving frame

There are many moving frames along a trajectory curve and most of them are not related to local metrics properties of curvatures. This is not the case for Frénet frame [1852]. In this sub-section generalized Frénet frame for \( n \)-dimensional trajectory curves in Euclidean \( n \)-space is recalled.

Let’s suppose that the trajectory curve \( \vec{X}(t) \), parametrized in terms of time, is of general type in \( \mathbb{R}^n \), i.e., that the first \( n-1 \) time derivatives: \( \dot{\vec{X}}(t), \ddot{\vec{X}}(t), \ldots, \vec{X}^{(n-1)}(t) \), are linearly independent for all \( t \).

---

\(^7\) with any kind of parametrization.
A moving frame along a trajectory curve $\tilde{X}(t)$ of general type in $\mathbb{R}^n$ is a collection of $i$ vectors $\tilde{u}_1(t), \tilde{u}_2(t), \ldots, \tilde{u}_i(t)$ along $\tilde{X}(t)$ forming an orthogonal basis, such that:

$$\tilde{u}_i(t) \cdot \tilde{u}_j(t) = 0 \quad (A.1)$$

for all $t$ and for $i \neq j$. These vectors $\tilde{u}_i(t)$ may be determined by application of the Gram-Schmidt orthogonalization process described below.

**Gram-Schmidt process.** Let $\tilde{X}(t), \tilde{X}(t), \ldots, \tilde{X}(t)$ be linearly independent vectors for all $t$ in $\mathbb{R}^n$. According to Gram-Schmidt process [Lichnerowicz, 1950 p. 30, Gluck, 1966] the vectors $\tilde{u}_1(t), \tilde{u}_2(t), \ldots, \tilde{u}_i(t)$ forming an orthogonal basis are defined by:

$$\tilde{u}_1(t) = \tilde{X}(t)$$

$$\tilde{u}_2(t) = \tilde{X}(t) - \left( \frac{\tilde{u}_1(t) \cdot \tilde{X}(t)}{\tilde{u}_1(t) \cdot \tilde{u}_1(t)} \right) \tilde{u}_1(t)$$

$$\tilde{u}_3(t) = \tilde{X}(t) - \left( \frac{\tilde{u}_1(t) \cdot \tilde{X}(t)}{\tilde{u}_1(t) \cdot \tilde{u}_1(t)} \right) \tilde{u}_1(t) - \left( \frac{\tilde{u}_2(t) \cdot \tilde{X}(t)}{\tilde{u}_2(t) \cdot \tilde{u}_2(t)} \right) \tilde{u}_2(t)$$

$$\vdots$$

$$\tilde{u}_i(t) = \tilde{X}(t) - \sum_{j=1}^{i-1} \left( \frac{\tilde{u}_j(t) \cdot \tilde{X}(t)}{\tilde{u}_j(t) \cdot \tilde{u}_j(t)} \right) \tilde{u}_j(t) \quad (A.2)$$

**Generalized Frénet moving frame.** Starting from the vectors $\tilde{u}_1(t), \tilde{u}_2(t), \ldots, \tilde{u}_i(t)$ forming an orthogonal basis, generalized Frénet moving frame for the trajectory curve $\tilde{X}(t)$ of general type in $\mathbb{R}^n$ may be built. Thus derivation with respect to time $t$ leads to the generalized Frénet formulas in Euclidean $n$-space:

$$\hat{\tilde{u}}_i(t) = \tilde{X}(t) \cdot \sum_{j=1}^{n} \alpha_{ij} \tilde{u}_j(t) \quad (A.3)$$

with $i = 1, 2, \ldots, n$ and where $v = \|\tilde{X}\| = \|\tilde{F}\|$ represents the Euclidean norm of the velocity vector field. Moreover, according to Eq. (A.1) implies that:

$$\hat{\tilde{u}}_i(t) \cdot \tilde{u}_j(t) + \tilde{u}_i(t) \cdot \tilde{u}_j(t) = 0 \quad (A.4)$$
So, \( \alpha_i = 0 \) and \( \alpha_j = 0 \) for \( j < i - 1 \). Thus, only \( \alpha_{i,i+1} = -\alpha_{i+1,i} \) are not identically zero.

Let’s pose:

\[
\kappa_1 = \alpha_{12}, \quad \kappa_2 = \alpha_{23}, \quad \ldots, \quad \kappa_{n-1} = \alpha_{n-1,n}
\]  

(A.5)

The _generalized Frénet formulas_ associated with a trajectory curve in Euclidean \( n \)-space read:

\[
\begin{align*}
\dot{\mathbf{u}}_1(t) &= v\kappa_1 \mathbf{u}_2(t) \\
\dot{\mathbf{u}}_2(t) &= v\left[ -\kappa_1 \mathbf{u}_1(t) + \kappa_2 \mathbf{u}_3(t) \right] \\
\dot{\mathbf{u}}_3(t) &= -v\kappa_2 \mathbf{u}_2(t) \\
&\vdots \\
\dot{\mathbf{u}}_{n-1}(t) &= v\left[ -\kappa_{n-2} \mathbf{u}_{n-2}(t) + \kappa_{n-1} \mathbf{u}_n(t) \right] \\
\dot{\mathbf{u}}_n(t) &= -v\kappa_{n-1} \mathbf{u}_{n-1}(t)
\end{align*}
\]  

(A.6)

The functions \( \kappa_1, \kappa_2, \ldots, \kappa_{n-1} \) are called _curvatures_ of trajectory curve \( \mathbf{X}(t) \) of general type in \( \mathbb{R}^n \) and \( \kappa_{n-1} \) is analogous to the _torsion_.

Thus, according to Gluck [1966, p. 702], _curvatures_ of trajectory curves \( \mathbf{X}(t) \) integral of any \( n \)-dimensional dynamical systems (1) may be defined by:

\[
\kappa_i = \frac{\|\mathbf{u}_{i+1}(t)\|}{\|\mathbf{u}_i(t)\|\|\mathbf{u}_i(t)\|} \quad (A.7)
\]

Since \( 1 \leq i \leq n-1 \) a \( n \)-dimensional trajectory curve has \( (n-1) \) curvatures.

### A.3. Frénet trihedron and curvatures of space curves

**Frénet trihedron.** While normalizing the basis vectors \( \mathbf{u}_1(t), \mathbf{u}_2(t), \ldots, \mathbf{u}_n(t) \) obtained with the Gram-Schmidt process, the so-called Frénet trihedron for _space curves_ may be deduced.

Hence, it may be stated that:

\[
\left( \frac{\mathbf{u}_1(t)}{\|\mathbf{u}_1(t)\|}, \frac{\mathbf{u}_2(t)}{\|\mathbf{u}_2(t)\|}, \frac{\mathbf{u}_3(t)}{\|\mathbf{u}_3(t)\|} \right) = (\bar{r}, \bar{n}, \bar{b})
\]

where \( \bar{r}, \bar{n} \) and \( \bar{b} \) are respectively the tangent, normal and binormal unit vectors.

Let’s notice that the three first time derivatives: \( \dot{\mathbf{X}}(t), \ddot{\mathbf{X}}(t) \) and \( \dddot{\mathbf{X}}(t) \) represent respectively the velocity, acceleration and over-acceleration vector field namely: \( \mathbf{V}(t), \mathbf{\dot{V}}(t) \) and \( \mathbf{\ddot{V}}(t) \). Thus, from the _generalized Frénet formulas_ (A.6) and Gluck formulae (A.7) of _curvatures_, the first and second curvatures of _space curves_, i.e., _curvature_ and _torsion_ may be found again.
First curvature. While replacing basis vectors \( \vec{u}_1(t) \) and \( \vec{u}_2(t) \) resulting from the Gram-Schmidt process in formulae (A.7), (first) curvature of space trajectory curves is given by:

\[
\kappa_1(t) = \frac{\|\vec{u}_2(t)\|}{\|\vec{u}_1(t)\|} \frac{\|\dot{\gamma}(t) \wedge \vec{V}(t)\|}{\|\vec{V}\|} \tag{A.8}
\]

Proof.
While using the Lagrange identity it may be established that: \( \|\vec{u}_1\|^2 \|\vec{u}_2\|^2 = \|\vec{X} \wedge \vec{\ddot{X}}\|^2 \).

So, curvature \( \kappa_1 \) reads:

\[
\kappa_1(t) = \frac{\|\vec{u}_2(t)\|}{\|\vec{u}_1(t)\|} \frac{\|\dot{\gamma}(t) \wedge \vec{V}(t)\|}{\|\vec{V}\|} \]

Second curvature. While replacing basis vectors \( \vec{u}_1(t) \), \( \vec{u}_2(t) \) and \( \vec{u}_3(t) \) resulting from the Gram-Schmidt process in formulae (A.7), (second) curvature, i.e., torsion of space trajectory curves is given by:

\[
\kappa_2(t) = \frac{\|\vec{u}_3(t)\|}{\|\vec{u}_1(t)\|\|\vec{u}_2(t)\|} \frac{\dot{\gamma}(t) \cdot (\dot{\gamma}(t) \wedge \vec{V}(t))}{\|\dot{\gamma}(t) \wedge \vec{V}(t)\|^2} \tag{A.9}
\]

Proof.
Still using the Lagrange identity, i.e., \( \|\vec{u}_1\|^2 \|\vec{u}_2\|^2 = \|\vec{X} \wedge \vec{\ddot{X}}\|^2 \) torsion \( \kappa_2 \) reads:

\[
\kappa_2 = \frac{\|\vec{u}_3(t)\|}{\|\vec{u}_1(t)\|\|\vec{u}_2(t)\|} \frac{\dot{\gamma} \cdot (\dot{\gamma} \wedge \vec{V})}{\|\dot{\gamma} \wedge \vec{V}\|^2}
\]
A.4. Identities proofs

Identity A.10.

\[
\left[ \tilde{X}, \tilde{X}, \ldots, \tilde{X} \right] = \tilde{X} \left( \tilde{X} \wedge \tilde{X} \wedge \cdots \wedge \tilde{X} \right) = \left\| \tilde{u}_1 \right\| \left\| \tilde{u}_2 \right\| \cdots \left\| \tilde{u}_n \right\| \tag{A.10}
\]

**Proof.** According to Postnikov [1981, p. 215], Gram-Schmidt process can be written

\[
\tilde{u}_n(t) = \sum_{i=1}^{n} \beta_{ni} \tilde{X}(t) \tag{A.11}
\]

Comparing (A.11) with (A.2) leads to:

\[
\beta_n = 1 \tag{A.12}
\]

Using (A.11) and (A.12), the inner product \( \tilde{u}_1 \cdot (\tilde{u}_2 \wedge \cdots \wedge \tilde{u}_n) \) reads:

\[
\tilde{u}_1 \cdot (\tilde{u}_2 \wedge \cdots \wedge \tilde{u}_n) = \tilde{X} \left( \tilde{X}, \ldots, \tilde{X} \right) \tag{A.13}
\]

But, since Gram-Schmidt basis is orthogonal, the inner product \( \tilde{u}_1 \cdot (\tilde{u}_2 \wedge \cdots \wedge \tilde{u}_n) \) reads too:

\[
\tilde{u}_1 \cdot (\tilde{u}_2 \wedge \cdots \wedge \tilde{u}_n) = \left\| \tilde{u}_1 \right\| \left\| \tilde{u}_2 \right\| \cdots \left\| \tilde{u}_n \right\| \tag{A.14}
\]

From (A.13) and (A.14) it follows that: \( \tilde{X} \left( \tilde{X}, \ldots, \tilde{X} \right) = \left\| \tilde{u}_1 \right\| \left\| \tilde{u}_2 \right\| \cdots \left\| \tilde{u}_n \right\| \).

For example, while omitting the time variable the three first Gram-Schmidt vectors read:

<table>
<thead>
<tr>
<th>( \tilde{u}_1 )</th>
<th>( \tilde{u}_2 )</th>
<th>( \tilde{u}_3 )</th>
</tr>
</thead>
<tbody>
<tr>
<td>( \tilde{u}<em>1 = \beta</em>{11} \tilde{X} )</td>
<td>( \tilde{u}<em>2 = \beta</em>{21} \dot{\tilde{X}} + \beta_{22} \ddot{\tilde{X}} )</td>
<td>( \tilde{u}<em>3 = \beta</em>{31} \dot{\tilde{X}} + \beta_{32} \ddot{\tilde{X}} + \beta_{33} \tilde{X} )</td>
</tr>
</tbody>
</table>

Using (A.11) and (A.12), the inner product \( \tilde{u}_1 \cdot (\tilde{u}_2 \wedge \tilde{u}_3) \) reads:

\[
\tilde{u}_1 \cdot (\tilde{u}_2 \wedge \tilde{u}_3) = \beta_{11} \beta_{22} \beta_{33} \dot{\tilde{X}} \cdot \left( \ddot{\tilde{X}} \wedge \tilde{X} \right) = \left\| \tilde{u}_1 \right\| \left\| \tilde{u}_2 \right\| \left\| \tilde{u}_3 \right\| \]

\[\blacksquare\]
Identity A.15.

\[ J\overset{\cdot}{a}_1, (J\overset{\cdot}{a}_2 \wedge \ldots \wedge J\overset{\cdot}{a}_n) = \text{Det} (J) \overset{\cdot}{a}_1, (\overset{\cdot}{a}_2 \wedge \ldots \wedge \overset{\cdot}{a}_n) \]  

(A.15)

**Proof.** Equation (A.15) may also be written with inner product:

\[ J\overset{\cdot}{a}_1, (J\overset{\cdot}{a}_2 \wedge \ldots \wedge J\overset{\cdot}{a}_n) = [J\overset{\cdot}{a}_1, J\overset{\cdot}{a}_2, \ldots, J\overset{\cdot}{a}_n] = \text{Det} (J\overset{\cdot}{a}_1, J\overset{\cdot}{a}_2, \ldots, J\overset{\cdot}{a}_n) \]

But, since \( (J\overset{\cdot}{a}_1, J\overset{\cdot}{a}_2, \ldots, J\overset{\cdot}{a}_n) = J (\overset{\cdot}{a}_1, \overset{\cdot}{a}_2, \ldots, \overset{\cdot}{a}_n) \) and while using determinant product property, i.e., determinant of the product is equal to the product of the determinants we have:

\[ J\overset{\cdot}{a}_1, (J\overset{\cdot}{a}_2 \wedge \ldots \wedge J\overset{\cdot}{a}_n) = [J\overset{\cdot}{a}_1, J\overset{\cdot}{a}_2, \ldots, J\overset{\cdot}{a}_n] = \text{Det} (J) \text{Det} (\overset{\cdot}{a}_1, \overset{\cdot}{a}_2, \ldots, \overset{\cdot}{a}_n) \]

Identity A.16.

\[ J\overset{\cdot}{a}_1, (\overset{\cdot}{a}_2 \wedge \ldots \wedge \overset{\cdot}{a}_n) + \overset{\cdot}{a}_1, (J\overset{\cdot}{a}_2 \wedge \ldots \wedge J\overset{\cdot}{a}_n) + \ldots + \overset{\cdot}{a}_1, (\overset{\cdot}{a}_2 \wedge \ldots \wedge J\overset{\cdot}{a}_n) = \text{Tr} (J) \overset{\cdot}{a}_1, (\overset{\cdot}{a}_2 \wedge \ldots \wedge \overset{\cdot}{a}_n) \]  

(A.16)

**Proof.** The proof is based on Trace properties such as linearity and similarity-invariant.

---

**B. Tangent linear system approximation**

**B.1 Assumptions**

The *generalized tangent linear system approximation* requires that the dynamical system (1) satisfies the following assumptions:

1. **(H1)** The components \( f_i \), of the velocity vector field \( \vec{S}(\vec{X}) \) defined in \( E \) are continuous, \( C^\infty \) functions in \( E \) and with values included in \( \mathbb{R} \).

2. **(H2)** The dynamical system (1) satisfies the *nonlinear part condition* [Rossetto et al., 1998], i.e., that the influence of the nonlinear part of the Taylor series of the velocity vector field \( \vec{S}(\vec{X}) \) of this system is overshadowed by the fast dynamics of the linear part.

\[ \vec{S}(\vec{X}) = \vec{S}(\vec{X}_0) + (\vec{X} - \vec{X}_0) \frac{d\vec{S}(\vec{X})}{d\vec{X}} \bigg|_{\vec{X}_0} + O\left( (\vec{X} - \vec{X}_0)^2 \right) \]  

(A.17)

3. **(H3)** The functional jacobian matrix associated to dynamical system (1) has at least a “fast” eigenvalue \( \lambda_i \), i.e., with the largest absolute value of the real part.
B.2 Corollaries

To the dynamical system (1) is associated a tangent linear system defined as follows:

\[
\frac{d\delta \bar{X}}{dt} = J(\bar{X}_0) \delta \bar{X} \quad (A.18)
\]

where

\[
\delta \bar{X} = \bar{X} - \bar{X}_o, \quad \bar{X}_o = \bar{X}(t_o) \quad \text{and} \quad \frac{d\bar{X}}{dX} \bigg|_{\bar{X}_o} = J(\bar{X}_o)
\]

Corollary B.1.

The nonlinear part condition implies that the velocity varies slowly in the vicinity of the slow manifold. This involves that the functional jacobian \( J(\bar{X}_o) \) varies slowly with time, i.e.,

\[
\frac{dJ}{dt}(\bar{X}_o) = 0 \quad (A.19)
\]

The solution of the tangent linear system (A.18) is written:

\[
\delta \bar{X} = e^{J(\bar{X}_o)(t-t_o)} \delta \bar{X}(t_o) \quad (A.20)
\]

So,

\[
\delta \bar{X} = \sum_{i=1}^{n} a_i \bar{Y}_i \quad (A.21)
\]

where \( n \) is the dimension of the eigenspace, \( a_i \) represents coefficients depending explicitly on the co-ordinates of space and implicitly on time and \( \bar{Y}_i \) the eigenvectors associated in the functional jacobian of the tangent linear system.

Corollary B.2.

In the vicinity of the slow manifold the velocity of the dynamical system (1) and that of the tangent linear system (A.18) merge.

\[
\frac{d\delta \bar{X}}{dt} = \bar{V}_T = \vec{V} \quad (A.22)
\]

where \( \bar{V}_T \) represents the velocity vector associated with the tangent linear system.

The tangent linear system approximation consists in spreading the velocity vector field \( \vec{V} \) on the eigenbasis associated to the functional jacobian matrix of the tangent linear system.
While taking account of (A.18) and (A.21) we have according to (A.22):

$$\frac{d\delta \bar{X}}{dt} = J(\bar{X}_0)\delta \bar{X} = J(\bar{X}_0) \sum_{i=1}^{n} a_i \bar{Y}_{\lambda_i} = \sum_{i=1}^{n} a_i J(\bar{X}_0) \bar{Y}_{\lambda_i} = \sum_{i=1}^{n} a_i \lambda_i \bar{Y}_{\lambda_i} \quad (A.23)$$

Thus, Corollary B.2 provides:

$$\frac{d\delta \bar{X}}{dt} = \bar{V} \approx \sum_{i=1}^{n} a_i \lambda_i \bar{Y}_{\lambda_i} \quad (A.24)$$

Then, existence of an evanescent mode in the vicinity of the slow manifold implies according to Tikhonov’s theorem [1952] that $a_i \lambda_i \ll 1$. So, the coplanarity condition (A.24) provides the slow manifold equation of a n-dimensional dynamical system (1).

**Proposition B.1.** The coplanarity condition between the velocity vector field $\bar{V}$ of a n-dimensional dynamical system and the slow eigenvectors $\bar{Y}_{\lambda_i}$ associated to the slow eigenvalues $\lambda_i$ of its functional jacobian provides the slow manifold equation of such system.

$$\bar{V} = \sum_{i=2}^{n} a_i \bar{Y}_{\lambda_i} \Rightarrow \phi(\bar{X}) = \bar{V}.(\bar{Y}_{\lambda_2} \wedge \cdots \wedge \bar{Y}_{\lambda_i}) = 0 \quad (A.25)$$

An alternative proposed by Rossetto et al. [1998] uses the “fast” eigenvector on the left associated with the “fast” eigenvalue of the transposed functional jacobian of the tangent linear system. In this case the velocity vector field $\bar{V}$ is then orthogonal with the “fast” eigenvector on the left. This orthogonality condition also provides the slow manifold equation of a n-dimensional dynamical system (1).

**Proposition B.2.** The orthogonality condition between the velocity vector field $\bar{V}$ of a n-dimensional dynamical system and the fast eigenvector $\bar{Y}_{\lambda_i}$ on the left associated with the fast eigenvalue $\lambda_i$ of its transposed functional jacobian provides the slow manifold equation of such system.

$$\phi(\bar{X}) = \bar{V} \cdot \bar{Y}_{\lambda_i} = 0 \quad (A.26)$$

**Proposition B.3.** Both coplanarity and orthogonality conditions providing the slow manifold equation are equivalent.

While using the following identity the proof is obvious:

$$\left(\bar{Y}_{\lambda_2} \wedge \bar{Y}_{\lambda_i} \wedge \cdots \wedge \bar{Y}_{\lambda_i}\right) = \bar{Y}_{\lambda_i} \quad (A.27)$$

Thus, coplanarity and orthogonality conditions are completely equivalent.
Since for low-dimensional two and three dynamical systems the proof has been already established [Ginoux et al., 2006] while using the Tangent Linear System Approximation, for high-dimensional dynamical systems it may be deduced from its generalization presented above. Thus, according to the generalization of the Tangent Linear System Approximation the slow manifold equation of a n-dimensional dynamical system may be written:

\[ \phi(\dot{X}) = \dot{V}.(\overline{Y_{\lambda_1}} \wedge \ldots \wedge \overline{Y_{\lambda_n}}) = 0 \quad \Leftrightarrow \quad \dot{V} = \sum_{i=2}^{n} a_i \overline{Y_{\lambda_i}} + \ldots + a_n \overline{Y_{\lambda_n}} \quad (A.28) \]

In the framework of the Generalized Tangent Linear System Approximation the functional jacobian matrix associated to the dynamical system has been supposed to be stationary:

\[ \frac{dJ}{dt} = 0 \quad (A.29) \]

As a consequence, time derivatives of acceleration vectors reads: \( \overline{\dot{Y}} = J^{(n+1)} \overline{V} = J^{(n)} \overline{\dot{Y}} \).

Then, mapping the flow of the tangent linear system, i.e., functional jacobian operator \( J \) to the velocity vector field spanned on the eigenbasis (A.28) leads to:

\[ J \overline{V} = \overline{\dot{Y}} = \sum_{i=2}^{n} a_i J \overline{Y_{\lambda_i}} = a_2 J \overline{Y_{\lambda_2}} + \ldots + a_n J \overline{Y_{\lambda_n}} \]

\[ J^{(n-2)} \overline{V} = \overline{\dot{Y}} = \sum_{i=2}^{n} a_i J^{(n-2)} \overline{Y_{\lambda_i}} = a_2 J^{(n-2)} \overline{Y_{\lambda_2}} + \ldots + a_n J^{(n-2)} \overline{Y_{\lambda_n}} \]

While using the eigenequation: \( J \overline{Y_{\lambda_i}} = \lambda_i \overline{Y_{\lambda_i}} \) these equations may be written:

\[ J \overline{V} = \overline{\dot{Y}} = \sum_{i=2}^{n} a_i \lambda_i J \overline{Y_{\lambda_i}} = a_2 \lambda_2 J \overline{Y_{\lambda_2}} + \ldots + a_n \lambda_n J \overline{Y_{\lambda_n}} \]

\[ J^{(n-2)} \overline{V} = \overline{\dot{Y}} = \sum_{i=2}^{n} a_i J^{(n-2)} \overline{Y_{\lambda_i}} = a_2 \lambda_2^{(n-2)} J \overline{Y_{\lambda_2}} + \ldots + a_n \lambda_n^{(n-2)} J \overline{Y_{\lambda_n}} \]

Under the assumptions of the Tangent Linear System Approximation, it is obvious that the vectors \( \overline{V}, \overline{\dot{Y}}, \ldots, \overline{\dot{Y}} \) spanned on the same eigenbasis \( \left( \overline{Y_{\lambda_2}}, \overline{Y_{\lambda_3}}, \ldots, \overline{Y_{\lambda_n}} \right) \) are “hypercoplanar”. This implies that

\[ \overline{V} \cdot \overline{\dot{Y} \wedge \ldots \wedge \dot{Y}} = 0 \quad \Leftrightarrow \quad \dot{X} \cdot \left( \overline{\dot{X} \wedge \ldots \wedge \dot{X}} \right) = 0 \]

Thus, curvature of the flow generalizes and encompasses Tangent Linear System Approximation.
C. Geometric Singular Perturbation Theory

Dynamical systems (1) with small multiplicative parameters in one or several components of their velocity vector field, i.e., *singularly perturbed systems* may be defined as:

\[
\begin{align*}
\dot{x}' &= \tilde{f}(\bar{x}, \bar{z}, \varepsilon) \\
\dot{z}' &= \varepsilon \tilde{g}(\bar{x}, \bar{z}, \varepsilon)
\end{align*}
\]  

(A.30)

where \( \bar{x} \in \mathbb{R}^m \), \( \bar{z} \in \mathbb{R}^n \), \( \varepsilon \in \mathbb{R}^+ \) and the prime denotes differentiation with respect to the independent variable \( t \). The functions \( \tilde{f} \) and \( \tilde{g} \) are assumed to be \( C^\infty \) functions of \( \bar{x}, \bar{z} \) and \( \varepsilon \) in \( U \times I \), where \( U \) is an open subset of \( \mathbb{R}^m \times \mathbb{R}^n \) and \( I \) is an open interval containing \( \varepsilon = 0 \). When \( \varepsilon \ll 1 \), i.e., is a small positive number, the variable \( \bar{x} \) is called fast variable, and \( \bar{z} \) is called slow variable. Using Landau’s notation: \( O(\varepsilon^k) \) represents a real polynomial in \( \varepsilon \) of \( k \) degree, with \( k \in \mathbb{Z} \), it is used to consider that generally \( \bar{x} \) evolves at an \( O(1) \) rate; while \( \bar{z} \) evolves at an \( O(\varepsilon) \) slow rate. Reformulating the system (1) in terms of the rescaled variable \( \tau = \varepsilon t \), we obtain:

\[
\begin{align*}
\varepsilon \dot{x}' &= \tilde{f}(\bar{x}, \bar{z}, \varepsilon) \\
\dot{z}' &= \tilde{g}(\bar{x}, \bar{z}, \varepsilon)
\end{align*}
\]  

(A.31)

The dot (\( \cdot \)) represents as the derivative with respect to the new independent variable \( \tau \).

The independent variables \( t \) and \( \tau \) are referred to the fast and slow times, respectively, and (A.30) and (A.31) are called fast and slow system, respectively. These systems are equivalent whenever \( \varepsilon \neq 0 \), and they are labelled *singular perturbation problems* when \( \varepsilon \ll 1 \), i.e., is a small positive parameter. The label singular stems in part from the discontinuous limiting behaviour in the system (A.30) as \( \varepsilon \to 0^+ \). In such case, the system (A.30) reduces to an \( m \)-dimensional system called reduced fast system, with the variable \( \bar{z} \) as a constant parameter. System (A.31) leads to a differential-algebraic system called reduced slow system which dimension decreases from \( m+n \) to \( n \). By exploiting the decomposition into fast and slow reduced systems the geometric approach reduced the full singularly perturbed system to separate lower-dimensional regular perturbation problems in the fast and slow regimes, respectively. *Geometric Singular Perturbation Theory* is based on Fenichel’s assumptions [Fenichel, 1979] recalled below.
C.1 Assumptions

(H1) The functions $f$ and $g$ are $C^\infty$ functions in $U \times I$, where $U$ is an open subset of $\mathbb{R}^m \times \mathbb{R}^n$ and $I$ is an open interval containing $\varepsilon = 0$.

(H2) There exists a set $M_0$ that is contained in $\{(\bar{x},\bar{z}) : f(\bar{x},\bar{z},0) = 0\}$ such that $M_0$ is a compact manifold with boundary and $M_0$ is given by the graph of a $C^1$ function $\bar{x} = \bar{X}_0(\bar{z})$ for $\bar{z} \in D$, where $D \subset \mathbb{R}^n$ is a compact, simply connected domain and the boundary of $D$ is an $(n-1)$ dimensional $C^\infty$ submanifold. Finally, the set $D$ is overflowing invariant with respect to (A.31) when $\varepsilon = 0$.

(H2) $M_0$ is normally hyperbolic relative to the reduced fast system and in particular it is required for all points $\bar{p} \in M_0$, that there are $k$ (resp. $l$) eigenvalues of $D_{\bar{x}} \bar{f}(\bar{p},0)$ with positive (resp. negative) real parts bounded away from zero, where $k + l = m$.

C.2 Theorems

Fenichel’s persistence theorem.

Let system (A.30) satisfying the conditions (H1) – (H3). If $\varepsilon > 0$ is sufficiently small, then there exists a function $\bar{X}(\bar{z},\varepsilon)$ defined on $D$ such that the manifold $M_\varepsilon = \{(\bar{x},\bar{z}) : \bar{x} = \bar{X}(\bar{z},\varepsilon)\}$ is locally invariant under (A.30). Moreover, $\bar{X}(\bar{z},\varepsilon)$ is $C^r$ for any $r < +\infty$, and $M_\varepsilon$ is $C^rO(\varepsilon)$ close to $M_0$. In addition, there exist perturbed local stable and unstable manifolds of $M_\varepsilon$. They are unions of invariant families of stable and unstable fibers of dimensions $l$ and $k$, respectively, and they are $C^rO(\varepsilon)$ close for all $r < +\infty$, to their counterparts.

Invariance.

Generally, Fenichel theory enables to turn the problem for explicitly finding functions $\bar{x} = \bar{X}(\bar{z},\varepsilon)$ whose graphs are locally slow invariant manifolds $M_\varepsilon$ of system (A.30) into regular perturbation problem. Invariance of the manifold $M_\varepsilon$ implies that $\bar{X}(\bar{z},\varepsilon)$ satisfies:

$$\varepsilon D_{\bar{x}} \bar{X}(\bar{z},\varepsilon) \bar{g}\left(\bar{X}(\bar{z},\varepsilon),\bar{z},\varepsilon\right) = \bar{f}\left(\bar{X}(\bar{z},\varepsilon),\bar{z},\varepsilon\right) \quad (A.32)$$

Then, the following perturbation expansion is plugged: $\bar{X}(\bar{z},\varepsilon) = \bar{X}_0(\bar{z}) + \varepsilon \bar{X}_1(\bar{z}) + O(\varepsilon^2)$ into (A.32) to solve order by order for $\bar{X}(\bar{z},\varepsilon)$. The Taylor series expansion for $\bar{f}\left(\bar{X}(\bar{z},\varepsilon),\bar{z},\varepsilon\right)$ up to terms of order two in $\varepsilon$ leads at order $\varepsilon^0$ to

$$\bar{f}\left(\bar{X}_0(\bar{z},\varepsilon),\bar{z},0\right) = 0 \quad (A.33)$$
which defines $\tilde{X}_0(\tilde{z})$ due to the invertibility of $D_{\tilde{z}}\tilde{f}$ and the *implicit function theorem*.

At order $\epsilon^1$ we have:

$$D_{\tilde{z}}\tilde{X}_0(\tilde{z})\tilde{g}\left(\tilde{X}_0(\tilde{z}),\tilde{z},0\right) = D_{\tilde{z}}\tilde{f}\left(\tilde{X}_0(\tilde{z}),\tilde{z},0\right)\tilde{X}_1(\tilde{z}) + \frac{\partial\tilde{f}}{\partial\epsilon}\left(\tilde{X}_0(\tilde{z}),\tilde{z},0\right)$$  \hspace{1cm} (A.34)

which yields $\tilde{X}_1(\tilde{z})$ and so forth.

$$D_{\tilde{z}}\tilde{f}\left(\tilde{X}_0(\tilde{z}),\tilde{z},0\right)\tilde{X}_1(\tilde{z}) = D_{\tilde{z}}\tilde{X}_0(\tilde{z})\tilde{g}\left(\tilde{X}_0(\tilde{z}),\tilde{z},0\right) - \frac{\partial\tilde{f}}{\partial\epsilon}\left(\tilde{X}_0(\tilde{z}),\tilde{z},0\right)$$  \hspace{1cm} (A.35)

So, regular perturbation theory enables to build locally *slow invariant manifolds* $M_\epsilon$. But for high-dimensional *singularly perturbed systems slow invariant manifold* analytical equation determination leads to tedious calculations.

Let’s write the *slow invariant manifold* (2) defined by the *curvature of the flow* as:

$$\phi(\tilde{x},\tilde{z},\epsilon) = 0$$  \hspace{1cm} (A.36)

Plugging the perturbation expansion: $\tilde{X}(\tilde{z},\epsilon) = \tilde{X}_0(\tilde{z}) + \epsilon\tilde{X}_1(\tilde{z}) + O(\epsilon^2)$ into Eq. (A.36) to solve order by order for $\tilde{X}(\tilde{z},\epsilon)$. The Taylor series expansion for $\phi_{n-1}(\tilde{X}(\tilde{z},\epsilon),\tilde{z},\epsilon)$ up to terms of suitable order in $\epsilon$ leads to the same coefficients as those obtained above.

Order $\epsilon^0$ provides:

$$\phi(\tilde{X}_0(\tilde{z}),\tilde{z},0) = 0$$

which also defines $\tilde{X}_0(\tilde{z})$ due to the invertibility of $D_{\tilde{z}}\tilde{f}$ and the *implicit function theorem*.

Thus, *curvature of the flow* encompasses *Geometric Singular Perturbation Theory*.

\[ \blacksquare \]