The Negative Side of Chua’s Circuit Parameter
Space: Stability Analysis, Period-Adding,
Basin of Attraction Metamorphoses,
and Experimental Investigation

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Although Chua’s circuit is one of the most studied nonlinear dynamical systems, its version with negative parameters remains practically untouched. This work reports an interesting and rich dynamic scenery that was hidden in this almost unexplored region. The study is focused on 2D parameter space and presents an analysis of stability based on describing functions. Numerical investigations present a gallery of period-adding cascades and a strong presence of basin boundary metamorphoses. The key to this new scenario is that for negative parameters, Chua’s system does not satisfy the Shilnikov condition and it is shown that the homoclinic orbit organizes the parameter space completely different from as known. The obtained experimental results corroborate with the numerical and theoretical investigations.

Keywords: Chua’s circuit; period-adding; basin boundary metamorphoses; homoclinic bifurcation; describing functions.

1. Introduction

Chua’s circuit is a paradigm in nonlinear dynamics and has been extensively studied since 1984 [Matsumoto, 1984]. This simple electric circuit presents a dynamics with a wide diversity of attractors [Matsumoto, 1984; Matsumoto et al., 1987], a strictly proven chaotic behavior in the sense of Shilnikov theorem [Chua et al., 1986], and fundamental phenomena such as Andronov-Hopf, saddle-node (tangent), flip (period-doubling), cusp, homoclinic, heteroclinic, and many other kinds of bifurcations [Matsumoto et al., 1986; Bykov, 1998; Medrano-T et al., 2003, 2005, 2006; Algaba et al., 2012]. In this system, domains of periodicity immersed in chaotic regions of 2D parameter space are organized in period-adding cascades with spiral configurations along homoclinic bifurcations [Komuro et al., 1991; Albuquerque & Rech, 2012]. Moreover, the implementation of Chua’s circuit is easy and allows to perform experiments whose results present great agreement with computational simulations [Matsumoto et al., 1985; Zhong & Ayrom, 1985; Welldon, 1990; Cruz & Chua, 1992; Kennedy, 1992; Cruz & Chua, 1993; Rodriguez-Vazquez & Delgado-Restituto, 1993; Morgül, 1995; Senani & Gupta, 1998; Elwakil & Kennedy, 2000; Torres & Aguillier,
Despite the great number of scientific investigations related to Chua's circuit, there is still a lack of theoretical and experimental investigations related to the negative side of its parameter space, where all control parameters are negative. An implementation of the conventional Chua's circuit with negative parameters presents a physical impossibility, since it would need resistances, inductances and/or capacitances with negative values. A negative impedance is an active element that supplies the same power quantity to the electric circuit that would be absorbed by its positive equivalent. A solution for this problem is the use of impedance converters in order to obtain negative values for inductances and/or capacitances [Lahiri & Gupta, 2011; Swamy, 2011]. Another alternative is to rewrite the circuit's equations in order to obtain negative impedance conveyors exclusively associated to resistors [Bar- tisso & Chua, 1998]. A more interesting option is a versatile and functional inductorless implementation of Chua's circuit based on an electronic analogy [Rocha & Medrano-T, 2009], which allows to explore the whole parameter space with great accuracy and comfortable signal observations, becoming possible to verify a sequence of new experimental attractors. In this context, Chua's circuit with negative parameters can be physically implemented for experimental studies, such that the phenomena investigated in this work can be analyzed both experimentally and theoretically without concerns related to the physical impossibility of impedances with negative values.

For the theoretical point of view, Chua's system presents a homoclinic orbit of a saddle-focus, i.e. a bi-asymptotic trajectory to a saddle-focus equilibrium point when \( t \to \pm \infty \) being a real example where the Shilnikov theorem can be applied. In this case, the theorem states that if the Shilnikov condition\(^1\) is satisfied then there are countable many saddle periodic orbits in a neighborhood of the homoclinic orbit [Shilnikov, 1965]. Chua's system obeys this theorem for positive values of the control parameters, but on the negative side of the parameter space the Shilnikov condition fails [Madan, 1993]. This is just a mathematical possibility that occurs casually in Chua's circuit when the electronic devices are operating in negative values. As a consequence, the Shilnikov theorem, responsible for describing the complexity in Chua's circuit, cannot be applied and the dynamic behavior operates differently than the positive side. Thus a completely new organization emerges in the parameter space never predicted theoretically. While on the positive side, a set of homoclinic bifurcation curves is associated to the change between the behavior of the so-called Rössler-type and double scroll chaotic attractors [Medrano-T et al., 2006], on the negative side, a homoclinic bifurcation curve is the boundary between the symmetric and asymmetric periodic orbits. While on the positive side, sets of periodicity in period-adding are organized in spirals [Komuro et al., 1991; Albuquerque & Rech, 2012], here period-adding in rings are shown and period-adding in continuous sets of periodicity are also observed.

This work reports some theoretical and experimental investigations related to the dynamic behavior of Chua's circuit on the negative side of its parameter space. The diagram and the dynamic model of Chua's circuit are presented in Sec. 2. In Sec. 3, the dynamics of this system is mapped in regions within the parameter space from a stability analysis based on the method of describing functions, which results are numerically corroborated in Sec. 4. An extended numerical study in two-dimensional parameter space reveals an interesting and new scenario of periodic and chaotic dynamics in Sec. 4.3, which cannot be explained under Shilnikov theorem. It is observed that there are Andronov–Hopf and homoclinic bifurcations, cascades of periodicity sets presenting period-adding phenomenon [Kaneko, 1982] and the remarkable presence of the phenomenon known as basin boundary metamorphosis, where the basin boundary of attraction of the attractors changes, under parameter variations, from smooth to fractal up to disappearance [Alligood et al., 1997; Ott, 1993].

The basin boundary metamorphosis and its consequence over the system stability are investigated in Sec. 4.4 from an analysis in the parameter space that requires high computational cost, which consists of a novelty in the study of this phenomenon. Section 5 presents the experimental results obtained from the implementation of the analog Chua's circuit with negative parameters [Rocha & Medrano-T, 2009], which presented a

\[^1\text{Re} (\mu_2)/|\mu_1| < 1\), where \(\mu_1\) is the real eigenvalue and \(\mu_2\) is one of the complex conjugate eigenvalues of the saddle-focus.\]
good agreement with theoretical analyses. Finally, the conclusions of this work are presented in Sec. 6.

2. Chua’s Circuit

Chua’s circuit is an autonomous system composed of a network of linear passive elements, connected to a nonlinear active component. The standard form of Chua’s circuit is shown in Fig. 1(a), where the linear resistor $R$ couples a lossless parallel resonant circuit, composed by the inductor $L$ and the capacitor $C_1$, to a parallel combination between the capacitor $C_2$ and a nonlinear active power source known as Chua’s diode. The dynamics of Chua’s circuit can be described by three-coupled first-order nonlinear differential equations

$$\dot{v}_1 = \frac{v_1 - v_2}{RC_1} + \frac{1}{2}t_D(v_1)$$
$$\dot{v}_2 = \frac{v_1 - v_2}{RC_2} + \frac{1}{C_2}i_L$$
$$\dot{i}_L = \frac{-v_2}{L},$$

where

$$t_D(v_1) = m_1|v_1| + \frac{1}{2}(m_0 - m_1)$$

$$\times (|v_1 + B_p| - |v_1 - B_p|)$$

is the nonlinear function of Chua’s diode, which is characterized by a three segmented piecewise-linear curve with two negative slopes, $m_0$ and $m_1$, shown in Fig. 1(b).

An adequate rescheduling of Chua’s system allows to group the seven original parameters $(R, \ C_1, C_2, L, m_0, m_1, B_p)$ in four dimensionless parameters $(\alpha, \beta, a, b)$, such that it can be rewritten in its dimensionless form as:

$$\dot{x} = \alpha [-x + y + u(x)]$$
$$\dot{y} = x - y + z$$
$$\dot{z} = -\beta y,$$

where $\dot{x} = \frac{dx}{dt}$, with $\tau = t/RC_2$, and

$$x = \frac{v_1}{B_p}, \ y = \frac{v_2}{B_p}, \ z = \frac{Ri_L}{B_p}$$

$$\alpha = \frac{C_2}{C_1}, \ \beta = \frac{R^2C_2}{L},$$

$$a = R|m_0|, \ b = R|m_1|$$

and the scaled nonlinear function associated to Chua’s diode is

$$u(x) = bx + \frac{1}{2}(a - b)(|x + 1| - |x - 1|).$$

which divides the system into three regions separated by the planes $x = 1$ and $x = -1$, namely $x < -1$ (region $D_-$), $|x| \leq 1$ (region $D_0$), and $x > 1$ (region $D_+$). The equilibrium points for this system are

$$O = (0, 0, 0) \ \text{and} \ \pm P = \left(\frac{a - b}{1 + b}, 0, \frac{a - b}{1 - b}\right).$$

In this work, the parameter region of interest corresponds to the third quadrant of the parameter space $(\alpha < 0$ and $\beta < 0$), the negative side of Chua’s parameter space. Note that even here $a$ and $b$ are considered positive, the slopes $m_0$ and $m_1$ are negative. Thus, actually, all parameters are negatives in the considered region.

3. Stability Analysis

Since Chua’s circuit can be considered a nonlinear feedback system, as illustrated in Fig. 2, its stability can be analyzed by using describing functions. This approach for analysis of nonlinear systems is easily found in several classic books [Ogata, 1970; Slotine & Li, 1991; Khalil, 1996; Glad & Ljung, 2000], consisting of an extension of linear techniques based on the concepts of the frequency response.

Fig. 1. Schematic Chua’s circuit: (a) Chua’s circuit and (b) characteristic of Chua’s diode.
in order to verify effects of certain nonlinearities on a feedback dynamic system. The analysis by describing functions allows to predict stability and the possible existence of limit cycles [Ogata, 1970; Oliveira et al., 2012] and chaotic behavior, which can be interpreted as an interaction between limit cycles and equilibrium points [Genesio & Tesi, 1991; Neymeyr & Seelig, 1991; Genesio & Tesi, 1992; Savaci & Günel, 2006].

The transfer function of the linear part of Chua’s circuit between the output \( x \) and the input \( u \) (see Fig. 2), in series connection with an inverter block, is

\[
G(s) = \frac{s^2 + s + \beta}{s^3 + s^2(1 + \alpha) + s\beta + \alpha\beta},
\]

which consists of a low-pass filter. The frequency response \( G(j\omega) \) is obtained directly from \( G(s) \) substituting \( s \) by \( j\omega \), and can be represented by a closed curve, called Nyquist diagram, plotted in the complex plane when the frequency \( \omega \) is swept from \(-\infty \) to \(+\infty \).

If a time-invariant nonlinear element as Chua’s diode is associated to a linear system with low-pass filter characteristics as \( G(s) \), the higher order harmonic components are attenuated such that the fundamental harmonic can be considered the only representative component of the output signal.

Thus, a variable gain \( N(X) \) known as describing function can be defined for this nonlinear element as the relationship between the fundamental component of the output signal and a sinusoidal input excitation \( X \sin(\omega t + \theta) \). The describing function of the three-segmented piecewise-linear curve \( u(x) \) of Chua’s diode is

\[
N(X) = \begin{cases} 
-a & \text{for } |X| < 1, \\
-b - a \frac{\sin \theta}{\pi} & \text{for } |X| \geq 1,
\end{cases}
\]

where

\[
\theta = 2 \arcsin \left( \frac{1}{X} \right),
\]

for \( \theta \in [0, \pi] \). Thus, the Nyquist’s criterion can be extended to analyze the stability of Chua’s circuit. This feedback system presents limit cycles if its characteristic equation

\[
1 + N(X)G(j\omega) = 0
\]

is satisfied, which means that the Nyquist’s diagram \( G(j\omega) \) must intercept the geometric locus \(-1/N(X)\) at some point of the complex plane. Considering that \( G(j\omega) \) encircles \( n_c \) times clockwise and \( n_u \) times counterclockwise \(-1/N(X)\), the origin \( O \) is stable only if \( n_c - n_u = n_p \), where \( n_p \) is the number of poles of \( G(s) \) in the right-half complex plane. As can be verified by Routh–Hurwitz criterion, this \( G(s) \) has two poles with positive real parts for \( \alpha < 0 \) and \( \beta < 0 \), such that the equilibrium point \( O \) is stable for this feedback system only if \( n_c - n_u = 2 \). Otherwise, Chua’s circuit with negative parameters is unstable.

Since the geometric locus \(-1/N(X)\) of Chua’s diode corresponds to a line segment over the real axis in the complex plane that begins at \( 1/a \) and tends to \( 1/b \) when \( X \to \infty \), it can be only intercepted by the Nyquist’s diagram \( G(j\omega) \) when \( \text{Im}[G(j\omega)] = 0 \), such that the possible interception points \( p_n \) and their associated frequencies \( \omega_n \) are shown in Table 1, where \( \gamma = (1 + \alpha)/2 \).

Some considerations can be highlighted about these interception points. Although the oscillation frequency \( \omega_n = \pm \gamma \), the amplitude of the limit cycle related to \( p_n \) is null, which is expected since \( G(s) \) is a low-pass filter, such that this interception point corresponds to the equilibrium point \( O \). Since the amplitude is different to zero for an oscillation frequency \( \omega_1 = 0 \), the limit cycle related to the interception point \( p_1 \) corresponds to the equilibrium points \( \pm P \). The frequency \( \omega_1 \) is always complex for

\[
\begin{bmatrix} 1 & 0 & 0 \\ -1 & 1 & 0 \\ 0 & -\beta & 1 \end{bmatrix}
\]

Fig. 2. Chua’s circuit as a nonlinear feedback system.
The Negative Side of Chua’s Circuit Parameter Space

Table 1. Solutions of limit cycles and equilibrium points.

<table>
<thead>
<tr>
<th>i</th>
<th>( \omega_i )</th>
<th>( p_i \rightarrow G(j\omega_i) )</th>
<th>Invariant Set</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>( \pm \infty )</td>
<td>0</td>
<td>O</td>
</tr>
<tr>
<td>1</td>
<td>0</td>
<td>1</td>
<td>( \pm P )</td>
</tr>
<tr>
<td>2</td>
<td>( \pm \sqrt{\beta - \gamma + \sqrt{\beta^2 + 2\gamma} - \beta} )</td>
<td>( \frac{\alpha}{\gamma - \sqrt{\beta^2 + 2\gamma} - \beta} )</td>
<td>limit cycle</td>
</tr>
<tr>
<td>3</td>
<td>( \pm \sqrt{\beta - \gamma - \sqrt{\beta^2 + 2\gamma} - \beta} )</td>
<td>( \frac{\alpha}{\gamma + \sqrt{\beta^2 + 2\gamma} + \beta} )</td>
<td>limit cycle</td>
</tr>
</tbody>
</table>

\( \alpha < 0 \) and \( \beta < 0 \), such that the interception point \( p_1 \) does not exist on the negative side of the parameter space of Chua’s circuit. For \( \alpha > \beta \), the frequency \( \omega_2 \) is complex and the interception point \( p_2 \) does not exist. Therefore, Nyquist’s diagram crosses the real axis twice (in \( p_0 \) and \( p_1 \)) and \(-1/N(X)\) can only be encircled one time by \( G(j\omega) \) (\( n_c - n_u = 1 \)), as shown in Fig. 3. According to Nyquist’s criterion, Chua’s system is always unstable in this region. When \( \alpha < \beta \), the frequency \( \omega_2 \) is real and the Nyquist’s diagram crosses the real axis three times. Thus, \( G(j\omega) \) can encircle twice \(-1/N(X)\) as can be seen in Fig. 4, and the dynamics of Chua’s circuit can evolve from a fixed equilibrium point to a route to chaos.

It is necessary to analyze the describing function around the interception point in order to verify its stability. Considering Fig. 4(a) as example, the Nyquist’s diagram (black curve) intercepts the negative inverse of the describing function (red curve) at \( p_1 \) and \( p_2 \) for \( \alpha < 1/p_2 \) and \( b > 1 \), which configures the existence of an equilibrium point \( (p_1) \) and a limit cycle \( (p_2) \). The right side of \( p_2 \) is an unstable region since it is not encircled twice by the Nyquist diagram, so that the amplitude \( X \) of this limit cycle increases and the operation point moves over \(-1/N(X)\) from right to left in direction to \( p_2 \). On the other side of \( p_2 \), the yellow region is encircled clockwise twice and the origin \( O \) is stable \( (n_c - n_u = 2) \), such that \( X \) decreases and the operation point moves in the direction of \( p_2 \). Therefore, \( p_2 \) is a stable limit cycle with frequency \( \omega_2 \). On the other hand, \( p_1 \) is an unstable equilibrium point since \( X \) decreases and moves the operation point to \( p_2 \) in the stable yellow region, while \( X \) converges to infinite in the unstable region to the left of \( p_1 \), which is only encircled once by Nyquist’s diagram \( (n_c - n_u = 1) \). Due to the proximity between \( p_1 \) and \( p_2 \), the unstable equilibrium point can interact with the stable limit cycle, promoting a chaotic behavior [Genesio & Tesi, 1991, 1992]. Thus, Fig. 4(a) indicates that it is possible to observe periodic, chaotic, and divergent orbits for \( \alpha < \beta \), \( a < 1/p_2 \), and \( b > 1 \). This same analysis can be applied in order to verify the stability of the interception points and to identify possible dynamic behavior of Chua’s circuit for each situation that is described in Figs. 4(b) to 4(i).

The stability analysis of Chua’s circuit in the region \( \alpha < \beta \) is summarized in the parameter space \( b \times \alpha \) as shown in Fig. 5(a), which follows the distribution of the pictures presented in Fig. 4. It is noted that a chaotic behavior in Chua’s circuit with negative parameters can only be obtained if \( a > 1 \) and \( b < 1 \) or vice versa. This map \( b \times \alpha \) still shows that the region \( \alpha < \beta < 0 \) can be divided into two distinct areas, since the route to chaos begins when the smallest slope of \( u(x) \) becomes equal to \( 1/p_2 \) or

\[
\beta = \alpha \min(a, b)(1 + \alpha(1 - \min(a, b))),
\]

which establishes the points where a Andronov–Hopf bifurcation occurs. From this stability analysis, Chua’s circuit dynamics can be mapped in the third quadrant of the parameter space \( \beta \times \alpha \) for fixed slopes, which is presented in Figs. 5(b) and 5(c). The only difference between these maps \( \beta \times \alpha \) is that the stable equilibrium point for \( a > 1 \) and \( b < 1 \) is \( \pm P \), while the same region for \( a < 1 \) and \( b > 1 \) corresponds to an unstable limit cycle.
Fig. 4. Nyquist's diagrams for $\alpha < \beta$. (a) $a < \frac{1}{p_2}$ and $b > 1$: $-1/N(X)$ intercepts $G(j\omega)$ at two points that respectively correspond to an unstable equilibrium point and a stable limit cycle, which can interact and produce a periodic or chaotic dynamics whose fundamental frequency is $\omega_2$ or become unstable according to initial conditions; (b) $1/p_2 < a < 1$ and $b > 1$: $-1/N(X)$ intercepts $G(j\omega)$ at a point that corresponds to an unstable limit cycle, such that the dynamics converges to the stable origin $O$ or becomes unstable according to initial conditions; (c) $a > 1$ and $b > 1$: $-1/N(X)$ is encircled by $G(j\omega)$ only one time such that the dynamics is unstable; (d) $a < 1/p_2$ and $1/p_2 < b < 1$: $-1/N(X)$ intercepts $G(j\omega)$ at a point that corresponds to a stable limit cycle whose frequency is $\omega_2$; (e) $1/p_2 < a < 1$ and $1/p_2 < b < 1$: $-1/N(X)$ is completely encircled by $G(j\omega)$ twice such that the dynamics converges to the stable origin $O$; (f) $a > 1$ and $1/p_2 < b < 1$: $-1/N(X)$ intercepts $G(j\omega)$ at a point that corresponds to a stable equilibrium point $\pm P$ for which the dynamics converges; (g) $a < 1/p_2$ and $b < 1/p_2$: $-1/N(X)$ is not encircled by $G(j\omega)$ and the dynamics is unstable; (h) $1/p_2 < a < 1$ and $b < 1/p_2$: $-1/N(X)$ intercepts $G(j\omega)$ at a point that corresponds to an unstable limit cycle, such that the dynamics can converge to the stable origin $O$ or become unstable according to initial conditions; (i) $a > 1$ and $b < 1/p_2$: $-1/N(X)$ intercepts $G(j\omega)$ at two points that respectively correspond to a stable equilibrium point and an unstable limit cycle, which can interact and produce a periodic or chaotic dynamics whose fundamental frequency is $\omega_2$ as well as become unstable according to initial conditions.
4. Numerical Simulations

One of the most outstanding characteristics of Chua’s circuit is the presence of chaotic and periodic behaviors due to Shilnikov theorem, i.e. there are Cantor sets close to a saddle-focus homoclinic orbit under the Shilnikov condition [Chua et al., 1986; Komuro et al., 1991; Guckenheimer & Holmes, 1983]. For these conditions, it is well known that this system presents continuous spiral sets of periodicity along homoclinic bifurcation curves immersed in a chaotic sea [Gaspard et al., 1984; Komuro et al., 1991; Medrano-T & Caldas, 2010; Albuquerque & Rech, 2012; Hoff et al., 2014]. Nevertheless, on the negative side of Chua’s circuit, the Shilnikov condition is not satisfied and domains of periodicity are organized completely different from the positive side (parameter space with \( \alpha > 0 \) and \( \beta > 0 \)). Hereafter, we present this new scenario for \( \alpha = 8/7 \) and \( b = 5/7 \). The results are in complete agreement of the theoretical analysis depicted in Fig. 5(b).

4.1. Global view

In Fig. 6, periodic and chaotic behaviors are identified according to the maximum Lyapunov exponent \( \lambda \), excluding the null exponent. In the region of periodic attractor (\( \lambda < 0 \)), \( \lambda \) decreases from white to brown, and in the region of chaotic attractor (\( \lambda > 0 \)), the chaoticity grows as \( \lambda \) increases from white to blue. Stable equilibrium points [namely, \( \pm P = (\pm 1.5, 0, \pm 1.5) \)] are in the gray region identified by computing its eigenvalues \( \mu_1, \text{Re}(\mu_2) < 0 \), while trajectories with distance greater than 10 from the origin are considered divergent (green region). The black line in the boundary between the equilibrium and periodic attractor regions denotes an Andronov–Hopf bifurcation curve which, according to Eq. (9), is given by

\[
\beta = \frac{5}{7} \left(1 + \frac{2}{7\alpha}\right).
\]

and the dashed line is a homoclinic bifurcation curve determined by the method presented in [Medrano-T et al., 2003]. The dot dashed line (\( \beta = \alpha \)) indicates the regions where attractors are expected as theoretically determined in Sec. 3 [see Fig. 5(b)]. It is further explored in a new scenario contained in Fig. 6.
4.2. Homoclinic bifurcation

Since the Shilnikov condition is not satisfied, there are no chaotic sets close to the homoclinic orbit. Thus a continuous set of periodicity is formed around the homoclinic bifurcation curve as shown in Fig. 7(a). Note that curves with dark brown color are densely accumulating along the homoclinic bifurcation curve. These curves represent periodic orbits with high stability, where trajectories are strongly attracted to periodic orbits when compared with neighboring orbits in the parameter space, i.e. $\lambda$ is a local minimum. A magnification sequence of the maximum Lyapunov exponent around an accumulation point at $\beta = -2.35$ is shown in Figs. 7(b) to 7(d). A homoclinic orbit is formed for $(\alpha, \beta) \approx (-6.769, -2.350)$.

For a continuous change of a control parameter, two homoclinic orbits are formed due to the collision between two anti-symmetric periodic attractors at the origin, where the equilibrium saddle-focus $O$ is. These orbits merge yielding a symmetric periodic attractor. This process can be viewed in Figs. 7(e) to 7(g) where $\beta = -2.5$ is fixed. In Fig. 7(e) the two anti-symmetric periodic attractors are shown for $\alpha = -9.0$ that collide in Fig. 7(f), where the two homoclinic orbits are shown for $\alpha \approx -7.737$, and in Fig. 7(g) is the resultant symmetric periodic attractor for $\alpha = -7.5$. The same process is observed from Figs. 7(i) to 7(g). The place in the parameter space relative to these processes is displayed in Fig. 7(a) by + symbols.

4.3. Period-adding in sets of periodicity

Period-adding [Kaneko, 1982] is a phenomenon observed in the parameter space, where, in a cascade of periodic orbits, the revolution difference between two consecutive periodic attractors is given
The Negative Side of Chua’s Circuit Parameter Space

by a constant $\rho$. The cascade can appear in continuous or discrete sets of periodicity and have been recently the subject of several works in different areas [Bonatto & Gallas, 2007; da Silva et al., 2009; de Souza et al., 2012; Medeiros et al., 2013; So et al., 2014; Rech, 2013; Stegemann & Rech, 2014].

4.3.1. Continuous sets

A continuous domain of periodicity between divergent and chaotic regions is shown in Fig. 8(a). The parameter $\lambda$ along the dashed line is evaluated in Fig. 8(b) making explicit the self-similarity of this structure. Four parameters in consecutive similar regions of this figure [and in Fig. 8(a)] are marked by + of which the respective periodic attractors are shown from Figs. 8(c) to 8(f), respectively. Note that the number of revolutions follows the sequence $5 \rightarrow 6 \rightarrow 7 \rightarrow 8$ when the parameters increase characterizing the period-adding phenomenon with constant $\rho = 1$. This period-adding in continuous sets was never observed on the positive side of the parameter space.

4.3.2. Discrete sets

We call period-adding in discrete sets of periodicity the cascade composed by domain of periodicity interspersed with domains of irregular behavior. This case was previously reported for Chua’s system with positive parameters in [Komuro et al., 1991; Albuquerque & Rech, 2012].

In Figs. 9(a) and 9(b), it is observed that an accumulation of a sequence of structures is called shrimps in an horizon [Bonatto & Gallas, 2007; Medeiros et al., 2013], where the numbers refer to

![Fig. 8. Period-adding phenomenon (5 \rightarrow 6 \rightarrow 7 \rightarrow 8) in continuous domain with periodic behavior. (a) Detail of Fig. 6. (b) Maximum Lyapunov exponent along the black dashed line in (a). Periodic orbits in period-adding characterized by $\rho = 1$: (c) 5-period $(\alpha, \beta) = (-11.830, -0.725)$, (d) 6-period $(-11.500, -0.550)$, (e) 7-period $(-11.250, -0.425)$ and (f) 8-period $(-11.000, -0.345).$]
the main period $[4 \rightarrow 5 \rightarrow 6 \rightarrow 7$ in (a) and $7 \rightarrow 8 \rightarrow 9 \rightarrow 10$ in (b)] that characterize such structures and reveal $\rho = 1$ between two consecutive shrimps in this sequence.

This period-adding composed by accumulations of shrimps in horizons, shown in Fig. 9, is also present on the positive side of the parameter space. But, while the positive side presents period-adding associated to shrimps in spiral structures accumulating in the homoclinic bifurcation point [Gaspard et al., 1984; Komuro et al., 1991; Albuquerque & Rech, 2012], the period-adding on the negative side is observed in structures with ring-like shape (Fig. 10). The accumulation is at a point in the center of the rings since, in this direction, the period increases while the rings decrease in size. The period-adding $(24 \rightarrow 28 \rightarrow 32)$ as shown in Fig. 10 is characterized by $\rho = 4$.

4.4. **Basin of attraction metamorphoses**

Contrary to the positive side of parameter space, where the boundary between the divergent and attractive regions is well defined, this boundary on the negative side is complex and irregular as shown in Fig. 6. Here, we investigate the role of the basin of attractions of the divergent and attractive regions. The attracting equilibrium, periodic, and chaotic orbits are called generically as attractor, while the infinite attractor refers to the attractor at the infinite.

To introduce the problem, in Figs. 11(a)–11(d), a sequence is considered of four basins of attractions for decreasing values of $\beta$. Initial conditions that converge to the attractor are colored in black, and correspond to the basin of attraction of attractor $B_A$. Similarly the green region corresponds to the basin of attraction of the infinite attractor $B_I$. Trajectories with distance $d < 10$ from the origin, after an evolution of $\Delta t = 2 \times 10^3$, are considered in the attractor, otherwise, in the infinite attractor. It is clear that in the sequence of Figs. 11(a)–11(d) the basin $B_I$ grows gaining space of basin $B_A$ such that the basin boundary changes from smooth to fractal. This phenomenon, observed since [Guckenheimer & Holmes, 1983; Moon & Li, 1985], is called *basin boundary metamorphosis* [Grebogi et al., 1987; Alligood et al., 1997; Ott, 1993; Robert et al., 2000] and plays an important role in the system stability in the sense that disturbances introduced by intrinsic noise can promote changes in the trajectory.

In the positive region of the parameter space, the famous double scroll attractor dies abruptly.
The Negative Side of Chua’s Circuit Parameter Space

Fig. 11. Basin of attraction metamorphosis. Initial conditions on the black (green) region converge to the attractor (infinite attractor). It is fixed in all pictures $x_0 = 0$, $\alpha = -4.0$. (a) $\beta = -1.8700$, (b) $\beta = -2.0000$, (c) $\beta = -2.0570$, and (d) $\beta = -2.0096$.

when it collides with a periodic saddle, defining a boundary between the sets $B_A$ and $B_I$ [Matsumoto et al., 1985, 1986; Chua et al., 1986]. According to Fig. 11, the attractors in the negative region of the parameter space can lose stability due to the metamorphosis of its basin. It is caused by the presence of a saddle periodic orbit in the basin boundary. Actually, the basin boundary is the stable manifold

Fig. 12. Stability of Chua’s system in the parameter space. The system is unstable in the green region. Its stability grows from dark blue to light blue, where hue variations indicate the presence of fractal basin boundary and metamorphosis phenomenon. (a) General view of the stable region, (b) smooth boundary between the stable and unstable regions and (c) complex self-similarity in the system stability. Red boxes indicate the magnified regions.
of this saddle. When a control parameter changes continuously, the stable and unstable manifolds of the saddle collide (homoclinic tangency) a Cantor set emerging responsible for the fractal feature of the boundary. This process is known as smooth-fractal metamorphosis [see Figs. 11(a) and 11(b)].

When the control parameter is again varied, the stable manifold of another saddle periodic orbit is subjected to a new homoclinic tangency, causing a fractal-fractal boundary metamorphosis with the basin $B_A$ decreasing in size. This is the mechanism that conduces the basin in Figs. 11(b) and 11(c) and in Figs. 11(c) and 11(d). Thus, the presence of several periodic orbits of saddle type embedded in a chaotic set causes a series of changes in the basin boundary whenever a homoclinic tangency occurs until the basin $B_A$ disappears altogether.

A broader investigation can be performed in order to examine the probability of a trajectory to achieve the attractor from the considered initial conditions set. Let us consider $S = n_A/n_0$, where $n_0$ is the total number of initial conditions and $n_A$ is the number of initial conditions in $B_A$, as a kind of stability measurement in the sense that the system dynamics can asymptotically converge in probability to an attractor from a random set of initial conditions, this analysis is presented in Fig. 12 for a homogeneous $\beta \times \alpha (10^1 \times 10^1)$ for $n_0 = 10^4$. Since this system is dynamically symmetric, the initial conditions are uniformly distributed in the range $x_0 \in [-2.0, 2.0]$ and $y_0 \in [0, 0.75]$; with $z_0 = 0.1$ in order to avoid trajectories with slow velocity. The set for which all trajectories converge to the infinite attractor ($S = 0.0$) corresponds to the green region, while the set for which some trajectories achieve an attractor corresponds to the blue region. The basin of attraction of the attractor corresponding to the light blue region ($S \in [0.0, 0.5]$) as shown in Figs. 11(a) and 11(b), characterizing regions with intense action of the basin metamorphosis. Complex structures in a self-similar distribution are identified in the blue region and can be seen in Fig. 12(b), whose remarkable complexity and self-similarity are highlighted in Fig. 12(c). In this region, the Chua’s circuit can be considered highly unstable since the inherent noise of experiments changes continuously the initial conditions and the parameters in such a way that the trajectories achieve the basin of the infinite attractor, as observed experimentally in Sec. 5.

5. Experimental Results

The experimental investigation is performed using the analogous Chua’s circuit proposed in [Rocha & Medrano-T, 2009], which allows to observe a large variety of attractors. The analogous Chua’s circuit used in the experiments is shown in Fig. 13, and its design is based on the methodology described in [Rocha et al., 2006] such that the amplitudes of all output signals are restricted to $\pm 2$ V considering $\alpha = -4.00$, $\beta = -2.00$, $a = -8/7$, and $b = -5/7$. The linear network of conventional Chua’s circuit is emulated by analog-inverting weighted integrators with the four op-amps TL074, while the three-segmented piecewise-linear curve of Chua’s nonlinearity is synthesized by using an inverter amplifier TL071 with switched gain by polarized diodes. The dynamics of this circuit is determined by the three capacitors $C$, which are $4.7 \, \text{nF}$ for this implementation. Analog multipliers AD633 are included in the analog cell and $\mathcal{C}$-cell in order to allow explicit variations of the dimensionless parameters $\alpha$ and $\beta$, which are represented by external DC voltage levels that can be easily varied by using an external device.

The experimental apparatus for data acquisition and signal processing is presented in Fig. 14. The electronic signals generated by the analogous Chua’s circuit are captured using a data acquisition device (DAQ) NI USB-6009 and processed in a computer using the LabVIEW environment, a software widely used for data acquisition, prototyping and testing, which contains a comprehensive set of tools for acquiring, analyzing, displaying, and storing data. This DAQ also performs the generation of two DC signals to adjust the dimensionless parameters $\alpha$ and $\beta$, which are represented by external DC voltage levels that can vary from $-5$ to $-1.5$. The following aspects of the time series are analyzed in order to perform the experimental characterization of the dynamic behavior of the system: time waveforms, phase portraits, frequency spectra, Poincaré sections, and bifurcation diagram. The real-time analysis of the acquired data are performed using LabVIEW codes described in [Rocha et al., 2010].

A series of experimental phase portraits is presented in Fig. 15 for $-4.50 \leq \alpha \leq -1.50$ and $-2.30 \leq \beta \leq -1.04$. These attractors are difficult to detect during experimental procedures because...
of problems previously discussed in Sec. 4.4. Focusing the analysis on $\alpha = -4.00$, the attractor evolves from 1-period ($\beta = -1.38$) to 2-period limit cycle ($\beta = -1.41$) as part of the route to chaos via a cascade of period-doubling bifurcation, reaching the first chaotic attractor at $\beta = -1.55$. From a 2-period orbit at $\beta = -1.65$, the dynamics crosses several periodic windows a second time to attain a chaotic attractor at $\beta = -1.78$, returning to a single revolution orbit at $\beta = -2.04$. Due to the odd symmetry of the system $g(-x) = -g(x)$, two attractors coexist in this range of $\beta$ such that, according to initial conditions, the dynamics can converge to an attractor that oscillates around the equilibrium $+P$, crossing the regions $D_+ \text{ and } D_0$, or to a symmetric attractor oscillating around the equilibrium $-P$, visiting the regions $D_- \text{ and } D_0$. This fact is similar to Rossler-type attractor in the positive parameter space, where there also exists a coexistence of two anti-symmetrical attractors [Rocha & Medrano-T, 2009]. In Fig. 15 for $\alpha = -4.00 \text{ and } \beta = -2.12 \text{ to } -2.15$, as a result of a collision between attractors, two anti-symmetric attractors merge in a single symmetric attractor that visit all regions $D_-, \text{ } D_0 \text{, and } D_+.$

This evolution of attractor in the negative space parameter can also be observed in the experimental bifurcation diagram $x \times \beta$ presented in Fig. 16 as well as in two numerically simulated bifurcation diagrams $x \times \beta$ shown in Fig. 17 corresponding to attractors that oscillate around $-P$ in black and around $+P$ in gray. This analysis performed for $\alpha = -4.00$ can be expanded for other sequences of attractors shown in Fig. 15, where it is also possible to observe the existence of asymmetric chaotic attractors that visit all regions. Possible discrepancies between experimental and simulation results can be explained by approximations and uncertainties involving the values of the components utilized in the implementation, which does not exactly

![Analog Chua's Circuit](image13.png)

Fig. 13. Analog Chua’s circuit.

![Experimental apparatus for data acquisition](image14.png)

Fig. 14. Experimental apparatus for data acquisition.
Fig. 15. Experimental attractor projections $y \times x$. 
The Negative Side of Chua’s Circuit Parameter Space

6. Conclusion

This work reports some theoretical and experimental investigations related to dynamic behavior of Chua’s system with negative parameters, which is still an under-explored side of one of the most studied nonlinear dynamic systems. From a stability analysis using describing functions, the dynamics of this system was outlined in the parameter spaces, which was corroborated by numerical simulations. The study of the negative side of Chua’s system parameter space revealed several new structures with interesting characteristics that contrasts to the traditional knowledge about the dynamics of Chua’s circuit. For negative parameters, the Shilnikov condition is not satisfied and no Shilnikov scenario is observed. Nonetheless, a rich variety of period-adding cascades and the intense presence of the basin boundary metamorphosis phenomenon, with an important role in the system stability, were discovered. An experimental implementation of Chua’s circuit with negative parameters based on electronic analogy was performed, such that the experimental results confirmed the theoretical analysis and simulation results. An interesting topic to be explored in further investigations is the torsion-adding, a phenomenon recently observed where the orbits in period-adding cascades (adding $\rho$ revolutions) also add $\tau$ revolutions in the surrounding flow [Medeiros et al., 2013]. Since periodic trajectories in experiments are actually the surrounding flow of the periodic attractor, this phenomenon should play a key role in the study of stability in systems that present intense basin boundary metamorphosis with a great variety of different manifestations of period-adding. Thus, this paper presents new dynamic behaviors and phenomena never observed in Chua’s circuit, such that the authors expect that this work stimulates new experimental and theoretical researches to explore deeper the negative side of Chua’s circuit parameter space.

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