

COMPUTER ASSISTED PROOFS OF CONTRACTING INVARIANT TORI FOR ODES

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(Communicated by the associate editor name)

ABSTRACT. This work studies existence and regularity questions for attracting invariant tori in three dimensional dissipative systems of ordinary differential equations. Our main result is a constructive method of computer assisted proof which applies to explicit problems in non-perturbative regimes. We obtain verifiable bounds on the regularity of the attractor in terms of the ratio of the expansion rate on the torus with the contraction rate near the torus. We consider separately two important cases of rotational and resonant dynamics on the torus. In the resonant case we obtain the existence of tori which are C^0 but not Lipschitz.

1. Introduction. Questions about the existence, stability, topology, and regularity of invariant sets have organized the qualitative theory of nonlinear dynamics since the foundational work of Poincaré at the end of the Nineteenth Century. In modern times numerical simulations play a crucial role, as they provide invaluable insights into fine structure of the phase space. The importance of the digital computer as a kind of laboratory where dynamicists perform experiments is especially pronounced in studies involving the equations of motion of a particular application problem far from a trivial solution or other perturbative regime.

Over the last four decades a number of researchers have put tremendous energy into the development and deployment of computer assisted methods of proof which bridge the gap between numerical conjecture and mathematically rigorous theorems. See for example the seminal works of Lanford, Eckman, and Collet on the computer assisted proof of the Feigenbaum Conjectures [1, 2], as well as the resolution of Smale's 14-th problem by Tucker [3, 4]. The recent review article [5] provides a historical overview of the field and a much more complete review of the literature.

2010 *Mathematics Subject Classification.* 34C45 , 70K43, 37G35, 65P20, 65G20.

Key words and phrases. Attracting invariant tori, computer assisted proof, dynamics of ordinary differential equations.

The first author is supported by by the NCN grant 2018/29/B/ST1/00109 and by the Faculty of Applied Mathematics AGH UST statutory tasks 11.11.420.004 within subsidy of Ministry of Science and Higher Education. The work has been conducted during the visit to FAU sponsored by the Fulbright Foundation. The third author was partially supported by National Science Foundation grant DMS – 1813501.

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We remark that our implementations rely heavily on the validated C^k integrators developed over the last decade by Wilczak and Zgliczyński [6, 7].

The present work focuses on computer assisted methods of proof for attracting invariant tori in dissipative vector fields. Invariant tori typically appear in systems where there are two or more competing natural frequencies. Two common mechanisms are periodic/quasi-periodic perturbations of a system with an attracting periodic orbit, and when a periodic orbit with complex conjugate Floquet multipliers loses stability – that is the occurrence of the so called Naimark-Sacker bifurcation in a Poincaré section [8, 9]. Both situations are treated in the present work. Some classic references on dissipative dynamical systems having invariant tori are [10, 11, 12, 13, 14, 15, 16, 17], and we refer also to the works of [18, 19, 20, 21, 22, 23] for a functional analytic approach to this topic.

Related techniques for computer assisted proof of invariant tori are found in the works of [24, 25, 26, 27, 28, 29], and the references therein. It should be remarked that the works just cited deal with analytic invariant KAM tori in symplectic/Hamiltonian systems, where the dynamics on the torus is conjugate to a Diophantine irrational rotation. The present work deals with attracting invariant tori in dissipative systems, and these objects must necessarily be of lower regularity [30] – C^k sometimes with $0 \leq k < \infty$ – and computer assisted proof of these objects requires totally different methods of analysis.

Our analysis is formulated in terms of topological and geometric hypotheses which we check using mathematically rigorous computational techniques for numerical integration of vector fields and their variational equations. To make the presentation as self contained as possible we focus on the case of 3D fields and include elementary proofs of our arguments. We implement our method in two illustrative examples. The first example is a periodic perturbation of a planar vector field where the unperturbed system has an attracting periodic orbit. Here we prove the existence of C^k invariant tori with rotational dynamics. The second example is an autonomous vector field where invariant tori appear naturally after a Naimark-Sacker bifurcation. Here the tori are resonant, meaning that they can be decomposed into attracting and saddle periodic orbits, where the unstable manifold of the saddle is absorbed completely into a trapping neighborhood of the attracting orbit. In both examples we study the tori away from the perturbative case.

The remainder of the paper is organized as follows. In Section 2 we review some preliminary notions and definitions from dynamics and validated numerics. In Section 3 we state and prove our main theorem on the existence of contracting invariant Lipschitz curves, and investigate conditions which imply their differentiability.

Section 4 treats computer assisted methods of validation for the existence of homoclinic/heteroclinic orbits for planar maps. More explicitly we develop the techniques for (i) proving the existence of attracting fixed points and obtaining lower bounds on the size of the basin of attraction, (ii) we recall the results which can be used for obtaining validated bounds on the local stable/unstable manifolds of saddle fixed points from [31, 32], and (iii) prove the existence of heteroclinic connections from the saddle to the attractor. When these techniques are applied in a Poincaré section for an ODE we obtain connections between periodic orbits of the differential equation.

In Section 5 we show how to apply the methods of Section 4 to prove the existence of invariant tori for ODEs. The main idea is to propagate an invariant circle from a Poincaré section by the flow of the ODE.

Section 6 is devoted to the implementation of our methods in two example applications. We consider a periodically forced Van der Pol equation where the natural attracting periodic orbit in the unforced system gives an attracting invariant torus after the application of the forcing. Here we are able to prove the existence of smooth invariant tori. We also consider an autonomous differential equation with spontaneous attracting resonant tori. Here the attracting periodic orbit comprising the torus has complex conjugate multipliers, hence the torus is only C^0 and not smooth.

2. Preliminaries. For a set A we shall write \bar{A} to denote its closure and $\text{int}A$ to denote its interior. We shall write \mathbb{S}^1 for a one dimensional circle. We shall use the notation $B(p, r)$ to stand for an open ball of radius r centered at p .

Let $f : \mathbb{R}^n \rightarrow \mathbb{R}^n$ be diffeomorphism and let $p^* \in \mathbb{R}^n$ be a hyperbolic fixed point of f (i.e. the eigenvalues of $Df(p^*)$ are disjoint from the unit circle). We shall use the notation $W^u(p^*)$ and $W^s(p^*)$ to stand for the unstable and the stable manifold of p^* , respectively, i.e.

$$\begin{aligned} W^u(p^*) &= \{p : \|f^n(p) - p^*\| \rightarrow 0 \text{ as } n \rightarrow -\infty\}, \\ W^s(p^*) &= \{p : \|f^n(p) - p^*\| \rightarrow 0 \text{ as } n \rightarrow \infty\}. \end{aligned}$$

For $f : \mathbb{R}^n \rightarrow \mathbb{R}^n$ and $B \subset \mathbb{R}^n$ we define $[Df(B)] \subset \mathbb{R}^n \times \mathbb{R}^n$ as

$$[Df(B)] := \left\{ (a_{ij})_{i,j=1}^n : a_{ij} \in \left[\inf_{p \in B} \frac{\partial f_i}{\partial x_j}(p), \sup_{p \in B} \frac{\partial f_i}{\partial x_j}(p) \right] \text{ for } i, j = 1, \dots, n \right\}.$$

We refer to $[Df(B)]$ as the interval enclosure of the derivative of f on B . We shall write Id for the identity matrix.

For an interval matrix \mathbf{A} , i.e. a set $\mathbf{A} \subset \mathbb{R}^n \times \mathbb{R}^n$, we will write

$$\|\mathbf{A}\| := \sup \{\|Ax\| : \|x\| = 1, A \in \mathbf{A}\}.$$

We say that \mathbf{A} is invertible if each $A \in \mathbf{A}$ is invertible. We define $\mathbf{A}^{-1} := \{A^{-1} : A \in \mathbf{A}\} \subset \mathbb{R}^n \times \mathbb{R}^n$.

The following lemma will be useful in a number of places throughout the paper.

Lemma 2.1. *Let $f : \mathbb{R}^n \rightarrow \mathbb{R}^n$ be C^1 , let $B \subset \mathbb{R}^n$ be a cartesian product of closed intervals in \mathbb{R}^n and let $p_1, p_2 \in B$, then we can choose an $n \times n$ matrix $A \in [Df(B)]$ for which we will have*

$$f(p_1) - f(p_2) = A(p_1 - p_2).$$

(The matrix A depends on p_1, p_2 .)

Proof. We compute

$$\begin{aligned} f(p_1) - f(p_2) &= \int_0^1 \frac{d}{dt} f(p_2 + t(p_1 - p_2)) dt \\ &= \int_0^1 Df(p_2 + t(p_1 - p_2)) dt (p_1 - p_2), \end{aligned}$$

hence the result follows by taking

$$A = \int_0^1 Df(p_2 + t(p_1 - p_2)) dt.$$

This concludes our proof. \square

We will also make use of the following classical result.

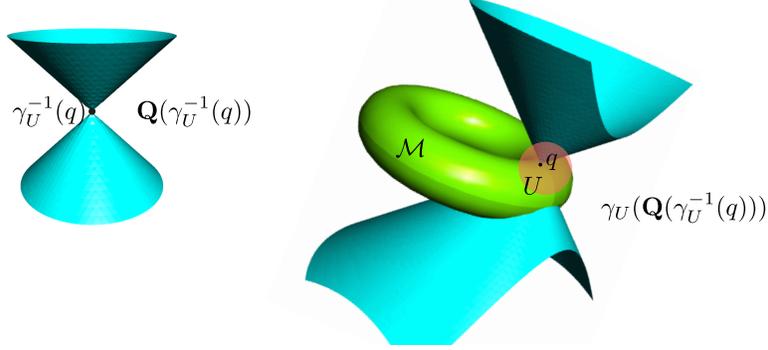


FIGURE 1. On the left we have a cone attached at the point $\gamma_U^{-1}(q)$ in the case when $k = 2$ and $n = 3$. Note that the cone is *not* the blue (cone shaped) set. The cone $\mathbf{Q}(\gamma_U^{-1}(q))$ is the complement of the blue set in \mathbb{R}^3 ; i.e. the white region outside of the blue set. On the right we have an example of a Lipschitz manifold.

Theorem 2.2. [33] (*Interval Newton method*) Let $f : \mathbb{R}^n \rightarrow \mathbb{R}^n$ be a C^1 function and B be a cartesian product of closed intervals in \mathbb{R}^n . If $[Df(B)]$ is invertible and there exists an x_0 in B such that

$$N(x_0, B) := x_0 - [Df(B)]^{-1} f(x_0) \subset B,$$

then there exists a unique point $x^* \in B$ such that $f(x^*) = 0$.

We will now introduce what we mean by a Lipschitz manifold in the context of this paper. To do so we need the following notation. For a point $x = (x_1, \dots, x_n) \in \mathbb{R}^n$ we shall write $\pi_k x := (x_1, \dots, x_k)$ and $\pi_{n-k} x := (x_{k+1}, \dots, x_n)$. For a point $p \in \mathbb{R}^n$ we define the cone attached to p as (see Figure 1)

$$\mathbf{Q}(p) := \{x \in \mathbb{R}^n : \|\pi_k(p - x)\| \geq \|\pi_{n-k}(p - x)\|\}.$$

Definition 2.3. We say that a k -dimensional manifold $\mathcal{M} \subset \mathbb{R}^n$ is Lipschitz, if for any point $p \in \mathcal{M}$ there exists an open neighborhood U of p in \mathbb{R}^n , an open set $B \subset \mathbb{R}^n$, and a C^1 diffeomorphism $\gamma_U : B \rightarrow U$ such that for any $q \in U$ (see Figure 1)

$$\mathcal{M} \cap U \subset \gamma_U(\mathbf{Q}(\gamma_U^{-1}(q)) \cap B).$$

3. Contracting invariant circles for maps on \mathbb{R}^2 . In this section we discuss how to establish the existence of attracting invariant curves for planar maps. The methodology is based on taking a neighborhood of the curve and validating that it maps to itself. This on its own ensures only existence of an invariant set, and not that the set is a curve. We therefore consider two additional conditions. The first is that we have a ‘well aligned cone field’ which maps to itself, and the second is that we have uniform contraction inside of the considered set.

The method here is similar in spirit to [34, 35]. The main difference is that in these papers it is required to work with a vector bundle around the manifold. In the present work we set up our results so that we can consider local coordinates that roughly cover (see Figure 2) the investigated invariant curve, without needing to consider vector bundle coordinates. This simplifies the application of the method.

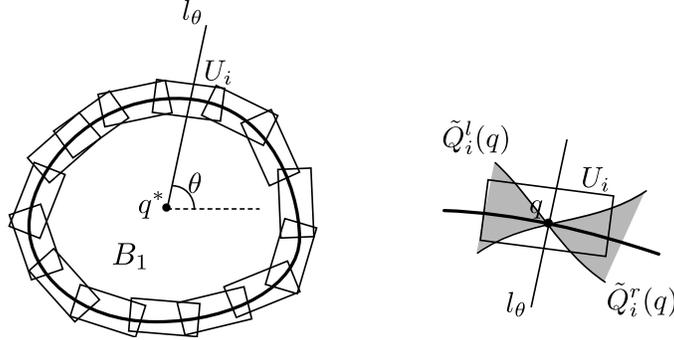


FIGURE 2. The set U is the collection of boxes. Inside we have a closed curve around q^* , which satisfies the cone conditions.

We restrict our attention to the setting of planar maps, as this simplifies the discussion and leads results which are well suited to visualization. In section 3.1 we present the method which ensures the existence of Lipschitz invariant curves, in section 3.2 we add conditions which ensure the C^k smoothness, and in section 3.3 we discuss how the needed assumptions can be validated in practice.

3.1. Establishing closed contracting Lipschitz curves. Let

$$f : \mathbb{R}^2 \rightarrow \mathbb{R}^2$$

be a C^1 diffeomorphism¹. Assume that $B_1, B_2 \subset \mathbb{R}^2$ are homeomorphic to two dimensional open balls in \mathbb{R}^2 and that $\overline{B_1} \subset B_2$. Let $U := \overline{B_2} \setminus B_1$ and assume that

$$U = \bigcup_{i=1}^N U_i = \bigcup_{i=1}^N \gamma_i(M_i),$$

where $M_i = [-R_i, R_i] \times [-r_i, r_i]$ for some fixed sequence of constants $0 < r_i, R_i \in \mathbb{R}$, $i = 1, \dots, N$, and $\gamma_1, \dots, \gamma_N : \mathbb{R}^2 \rightarrow \mathbb{R}^2$ are diffeomorphisms. (See Figure 2.) We can think of γ_i as local coordinates on the set U .

Our objective is to provide conditions ensuring the existence of a Lipschitz closed curve in U homeomorphic to a circle and invariant under f .

We equip each box M_i with cones as follows. For $p \in \mathbb{R}^2$ define

$$\begin{aligned} Q_i(p) &= \{(x, y) : |y - \pi_y p| \leq a_i |x - \pi_x p|\}, \\ Q_i^r(p) &= Q_i(p) \cap \{(x, y) : x > \pi_x p\}, \\ Q_i^l(p) &= Q_i(p) \cap \{(x, y) : x < \pi_x p\}, \end{aligned} \tag{1}$$

where $0 < a_1, \dots, a_N \in \mathbb{R}$ are fixed constants. The superscripts r and l stand for ‘right’ and ‘left’, respectively. Define (see Figure 2)

$$\begin{aligned} \tilde{Q}_i(q) &:= \gamma_i(Q_i(\gamma_i^{-1}(q))), \\ \tilde{Q}_i^\kappa(q) &:= \gamma_i(Q_i^\kappa(\gamma_i^{-1}(q))), \quad \text{for } \kappa \in \{r, l\}, \end{aligned}$$

¹For the purposes of this section we could assume that f is a homeomorphism. The validation of the required assumptions though is easiest by using the derivative of f , which is why we assume C^1 smoothness straightaway.

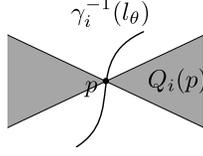


FIGURE 3. A well aligned cone.

and choose $q^* \in B_1 \subset \mathbb{R}^2$. (From now on the q^* will remain fixed.) We define the half line emanating from q^* at an angle θ as

$$l_\theta := \{p \in \mathbb{R}^2 : p = q^* + t(\cos \theta, \sin \theta) \text{ for } t > 0\}.$$

Definition 3.1. We say that the cones Q_i are well aligned if for any $\theta \in [0, 2\pi)$, $i \in \{1, \dots, N\}$ and $p \in \gamma_i^{-1}(U_i \cap l_\theta)$ we have

$$Q_i(p) \cap \gamma_i^{-1}(l_\theta) = p,$$

and $\gamma_i^{-1}(l_\theta)$ intersects $\{y - \pi_y p = a_i(x - \pi_x p)\}$ and $\{y - \pi_y p = -a_i(x - \pi_x p)\}$ transversally. (See Figure 3.)

Definition 3.2. Let $h : \mathbb{S}^1 \rightarrow \mathbb{R}^2$ be a continuous function. We say that h is a closed curve around q^* iff

$$h(\mathbb{S}^1) \cap l_\theta = h(\theta).$$

Definition 3.3. We say that $h : \mathbb{S}^1 \rightarrow \mathbb{R}^2$ is a closed curve which satisfies cone conditions, if it is a closed curve around q^* , and for any θ there exists an $i \in \{1, \dots, N\}$ and $r > 0$ such that (see Figure 2)

$$h(\mathbb{S}^1) \cap B(h(\theta), r) \subset \tilde{Q}_i(h(\theta)). \quad (2)$$

Definition 3.4. We say that f satisfies cone conditions if for any $i \in \{1, \dots, N\}$ and any $p \in \text{int}U_i$ there exists an $r > 0$ and $j \in \{1, \dots, N\}$ such that

$$f\left(\tilde{Q}_i^r(p) \cap B(p, r)\right) \subset \tilde{Q}_j^r(f(p)) \quad \text{and} \quad f\left(\tilde{Q}_i^l(p) \cap B(p, r)\right) \subset \tilde{Q}_j^l(f(p)) \quad (3)$$

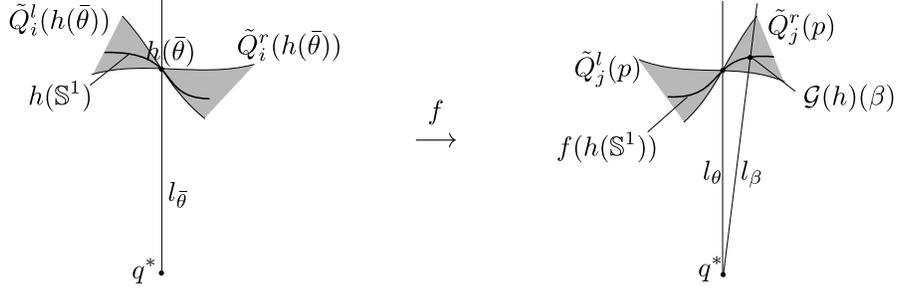
or

$$f\left(\tilde{Q}_i^l(p) \cap B(p, r)\right) \subset \tilde{Q}_j^r(f(p)) \quad \text{and} \quad f\left(\tilde{Q}_i^r(p) \cap B(p, r)\right) \subset \tilde{Q}_j^l(f(p)). \quad (4)$$

Definition 3.5. Let μ be the Lebesgue measure on \mathbb{R}^2 . We shall say that f is uniformly contracting on U , if there exists a constant $\lambda \in (0, 1)$ such that for any Borel set $A \subset U$ we have $\mu(f(A)) < \lambda\mu(A)$.

We can now formulate our main result with which we establish the existence of contracting invariant curves.

Theorem 3.6. *Assume that the cones Q_i are well aligned. Assume also that there exists a sequence of points in U , such that the piecewise affine circle which results from joining these points is a closed curve which satisfies cone conditions around q^* . If f is uniformly contracting on U , f satisfies cone conditions and $f(U) \subset \text{int}U$, then there exists a closed curve h^* which satisfies cone conditions such that $f(h^*) = h^*$. Moreover, for any $p \in U$, $f^n(p)$ converges to h^* as n tends to infinity.*


 FIGURE 4. Construction of $\mathcal{G}(h)$.

Proof. The proof is based on the following graph transform type argument. Let h be a closed curve around q^* , which satisfies cone conditions. We show that $f(h(\mathbb{S}^1))$ is an image of some other closed curve around q^* , which satisfies cone conditions. Then we show iterates of h converge to h^* . Below we provide the details.

Since f is a homeomorphism $f(h(\mathbb{S}^1))$ is a circle. We claim that

$$f(h(\mathbb{S}^1)) \cap l_{\theta} \neq \emptyset \quad \text{for any } \theta \in \mathbb{S}^1. \quad (5)$$

Let $g : \mathbb{S}^1 \rightarrow \mathbb{R}$ be defined as

$$g(\theta) = \begin{cases} 1 & \text{if } f(h(\mathbb{S}^1)) \cap l_{\theta} \neq \emptyset, \\ 0 & \text{otherwise.} \end{cases}$$

Next we show that g is continuous, which proves (5). This is because from $f(h(\mathbb{S}^1)) \subset f(U) \subset U$ and $U \cap q^* = \emptyset$ it follows that $f(h(\mathbb{S}^1)) \neq q^*$ so for some $\theta \in \mathbb{S}^1$ we must have $g(\theta) = 1$; then, by continuity, we will have $g \equiv 1$.

To establish the continuity we start by showing that if $g(\theta) = 0$, then for β sufficiently close to θ we will have $g(\beta) = 0$. Suppose that $g(\theta) = 0$. Since $f(h(\mathbb{S}^1)) \subset f(U) \subset U$ we see that $f(h(\mathbb{S}^1))$ and $l_{\theta} \cap U$ are disjoint compact sets. This means that we can find their open neighborhoods, which will also be disjoint. Therefore $f(h(\mathbb{S}^1)) \cap l_{\beta} = \emptyset$ for β close to θ , hence $g(\beta) = 0$, as required.

We now show that if $g(\theta) = 1$, then for β sufficiently close to θ we will have $g(\beta) = 1$. Let $p \in f(h(\mathbb{S}^1)) \cap l_{\theta}$. There exists a $\bar{\theta}$ such that $p = f(h(\bar{\theta}))$. Take i such that $h(\bar{\theta}) \in U_i$. From (2), for $\bar{\beta}$ close to $\bar{\theta}$

$$h(\bar{\beta}) \subset \tilde{Q}_i(h(\bar{\theta})).$$

Since h is a closed curve around q^* we see that we have either

$$\bar{\beta} < \bar{\theta} \implies h(\bar{\beta}) \in \tilde{Q}_i^l(h(\bar{\theta})) \quad \text{and} \quad \bar{\beta} > \bar{\theta} \implies h(\bar{\beta}) \in \tilde{Q}_i^r(h(\bar{\theta})), \quad (6)$$

or

$$\bar{\beta} < \bar{\theta} \implies h(\bar{\beta}) \in \tilde{Q}_i^r(h(\bar{\theta})) \quad \text{and} \quad \bar{\beta} > \bar{\theta} \implies h(\bar{\beta}) \in \tilde{Q}_i^l(h(\bar{\theta})). \quad (7)$$

Without loss of generality let us assume that we have (6). (If we have (7) then the proof follows from mirror arguments.) We know that f satisfies cone conditions. Let us therefore assume that we have (3), from which it follows that

$$f(h(\bar{\beta})) \subset \tilde{Q}_j^r(f(h(\bar{\theta}))) = \tilde{Q}_j^r(p) \quad \text{for } \bar{\beta} > \bar{\theta}, \quad (8)$$

$$f(h(\bar{\beta})) \subset \tilde{Q}_j^l(f(h(\bar{\theta}))) = \tilde{Q}_j^l(p) \quad \text{for } \bar{\beta} < \bar{\theta}. \quad (9)$$

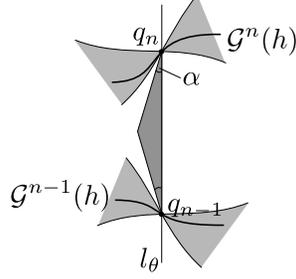


FIGURE 5. Since $\mathcal{G}^n(h)$ and $\mathcal{G}^{n-1}(h)$ satisfy cone conditions, we can find an angle α , such that the isosceles triangle, with base joining q_n and q_{n-1} , as in above plot, will fit between $\mathcal{G}^n(h)$ and $\mathcal{G}^{n-1}(h)$. By compactness of U and the fact that we have a finite number of C^1 local maps γ_i , the α can be chosen independently of n, θ, q_n and of q_{n-1} . This means that the area between $\mathcal{G}^n(h)$ and $\mathcal{G}^{n-1}(h)$ is bounded from below by $C\|q_n - q_{n-1}\|^2$, where $C > 0$ is some constant independent from n and θ .

(If we have (4) then the proof will follow from mirror arguments.) For any β sufficiently close to θ there will therefore exist a $\bar{\beta}$ such that $f(h(\bar{\beta})) \in l_\beta$; see Figure 4. Since $f(h(\bar{\beta})) \in f(h(\mathbb{S}^1))$ we see that for β sufficiently close $g(\beta) = 1$, as required.

We have established (5). We can now define a function $\mathcal{G}(h) : \mathbb{S}^1 \rightarrow U$ as $\mathcal{G}(h)(\theta)$ to be any point from $f(h(\mathbb{S}^1)) \cap l_\theta$. We use the notation $\mathcal{G}(h)$ since the function follows from a “graph transform” type construction. From (8–9) we see that $\mathcal{G}(h)$ satisfies cone conditions, which also implies that it is continuous.

We now show that by starting with the closed curve h which connects the points from the assumption of the theorem, then as we iterate the above defined graph transform we shall converge to the curve we seek; i.e.

$$\lim_{n \rightarrow \infty} \mathcal{G}^n(h) = h^*.$$

Convergence follows from the assumption that f is uniformly contracting on U .

For $n = 1, 2, \dots$ let A_n be the area between the curves $\mathcal{G}^n(h)$ and $\mathcal{G}^{n-1}(h)$. Since f is uniformly contracting, $A_n \leq \lambda^{n-1}A_1$. Let us consider two points, $q_n \in \mathcal{G}^n(h) \cap l_\theta$ and $q_{n-1} \in \mathcal{G}^{n-1}(h) \cap l_\theta$, for some $\theta \in \mathbb{S}^1$. Since the curves $\mathcal{G}^n(h)$ and $\mathcal{G}^{n-1}(h)$ satisfy cone conditions the area between them has to be at least $C\|q_n - q_{n-1}\|^2$, where $C > 0$ is a constant independent of the choice of θ and n . See Figure 5 and the caption below it. This gives us

$$C\|q_n - q_{n-1}\|^2 \leq A_n \leq \lambda^{n-1}A_1$$

so

$$\|q_n - q_{n-1}\| \leq (\sqrt{\lambda})^{n-1} \sqrt{\frac{A_1}{C}},$$

from which, by the fact that $\sqrt{\lambda} < 1$, it follows that the sequence q_n is convergent. This means that we can define $h^*(\theta) := \mathcal{G}^n(h)(\theta)$. All $\mathcal{G}^n(h)$ are closed curves

around q^* , which satisfy cone conditions. This property is preserved when passing to the limit, which concludes the proof. \square

3.2. Smoothness. In this section we discuss how to establish that the invariant curve h^* from Theorem 3.6 is smooth. We first need to introduce some notation.

Consider local maps $f_{ji} : [-R_i, R_i] \times [-r_i, r_i] \supset \text{domain } f_{ji} \rightarrow \mathbb{R}^2$ defined as

$$f_{ji} := \gamma_j^{-1} \circ f \circ \gamma_i.$$

(The domain of f_{ji} can be empty.) We now define the following constants

$$\begin{aligned} \xi &:= \inf \left\{ \left| \frac{\partial(\pi_x f_{ji})}{\partial x}(q) - a_j \right| \left| \frac{\partial(\pi_x f_{ji})}{\partial y}(q) \right| : i, j = 1, \dots, N, q \in \text{domain } f_{ij} \right\}, \\ \mu &:= \sup \left\{ \left| \frac{\partial(\pi_y f_{ji})}{\partial y}(q) \right| + a_j \left| \frac{\partial(\pi_x f_{ji})}{\partial y}(q) \right| : i, j = 1, \dots, N, q \in \text{domain } f_{ij} \right\}. \end{aligned}$$

Definition 3.7. We say that f satisfies rate conditions of order k if $\xi > 0$ and for any $j \in \{1, \dots, k\}$

$$\frac{\mu}{\xi^{j+1}} < 1. \quad (10)$$

Remark 1. The definition is a simplified version of the rate condition considered in [35]. There are two differences. The first is that in [35] three coordinates are considered: the unstable, the stable and central coordinate. Here we only have two: the central coordinate x and the stable coordinate y . The second difference is that the rate conditions considered in [35] include also bounds needed to establish the existence of the invariant manifold. Here we do this using the slightly modified method from Theorem 3.6. Because of these two differences, the nine inequalities for rate conditions from [35] are reduced to the single inequality (10). (The condition (10) corresponds to the first inequality in equation (4) from [35].)

Below theorem is a reformulation of the smoothness result from [35], adapted to our simplified setting.

Theorem 3.8. *If in addition to all assumptions of Theorem 3.6 the map f satisfies rate conditions of order k , then h^* established in Theorem 3.6 is C^k .*

Proof. The result follows from Lemma 48 in [35]. In our setting the only needed condition to apply Lemma 48 from [35] is the condition (10); see the remark in the third bullet list item on page 6226 in [35]. Lemma 48 from [35] ensures that when we iterate the graph transform from the proof of Theorem 3.6 starting with a C^k curve h^0 , then the C^k smoothness persists as we pass to the limit. In the proof of Theorem 3.6 we take h^0 to be a piecewise affine circle. We can smooth out the corners of such curve to make it C^k , so the fact that the smoothness is preserved in the limit ensures the claim. \square

3.3. Validation of assumptions. We finish this section by describing how assumptions of Theorems 3.6, 3.8 are validated in practice. For the applications we have in mind we take γ_i to be affine maps, so checking that Q_i are well aligned is a simple linear algebra exercise of checking that $Q_i(p)$ and $\gamma_i^{-1}(l_\theta)$ can intersect only at a single point. For instance, when $\gamma_i(q) = A_i q + q_i$ (with a matrix A_i and point $q_i \in \mathbb{R}^2$) one checks that for any θ such that $U_i \cap l_\theta \neq \emptyset$ for $v_\theta = A_i^{-1}((\cos \theta, \sin \theta))$ we have $|\pi_y v_\theta| > a_i |\pi_x v_\theta|$. This is a simple task to handle with computer assistance.

Next we take a sequence of points $q_1 \dots, q_N$ around q^* (in our application we take the points q_i to be the same as those used to define the affine maps γ_i) and

validate that lines joining q_i with q_{i+1} (and the line joining q_N with q_1) lie inside of the cones $\tilde{Q}_i(q_i)$ and $\tilde{Q}_{i+1}(q_{i+1})$, respectively (and the cones $\tilde{Q}_N(q_N)$ and $\tilde{Q}_1(q_1)$, respectively). This can also be easily done with computer assistance.

To check that f is uniformly contracting in U one can validate that for any $i \in \{1, \dots, N\}$ and any matrix $A \in [Df(U_i)]$ we have $|\det(A)| < 1$. This is particularly simple to do in our case, since computation of determinants of 2×2 matrices is straightforward. Once again, this can be done with computer assistance.

The condition that $f(U)$ is a subset of U can be done directly by taking $U_i = \bigcup_{k=1}^m U_{i,k}$ for some chosen $U_{i,k}$ and checking that for any $i \in \{1, \dots, N\}$ and $k \in \{1, \dots, m\}$ there exists a $j \in \{1, \dots, N\}$ such that $f(U_{i,k}) \subset U_j$. In our computer assisted approach we do this by taking

$$M_{i,k} := \left[-R_i + (k-1)\frac{2R_i}{m}, -R_i + k\frac{2R_i}{m} \right] \times [-r_i, r_i],$$

$U_{i,k} := \gamma_i(M_{i,k})$ and checking that for some $j \in \{1, \dots, N\}$

$$\gamma_j^{-1} \circ f \circ \gamma_i(M_{i,k}) \subset M_j. \quad (11)$$

Above computation, which is done in the ‘‘local coordinates’’, is well suited to interval arithmetic application, provided that the maps γ_i are well aligned with the invariant curve we wish to established. When γ_l are affine maps, i.e. $\gamma_l(q) = A_l q + q_l$ condition (11) is validated by using Lemma 2.1 by taking a point $v_{i,k} \in M_{i,k}$ and computing

$$\gamma_j^{-1} \circ f \circ \gamma_i(M_{i,k}) \subset \gamma_j^{-1} \circ f \circ \gamma_i(v_{i,k}) + (A_j^{-1} [Df(\gamma_i(M_{i,k}))]) A_i (M_{i,k} - v_{i,k}). \quad (12)$$

With a good choice of the matrices A_l the matrix $A_j^{-1} [Df(\gamma_i(M_{i,k}))]) A_i$ can be made close to diagonal, which helps to reduce the wrapping effect of interval arithmetic computations. In such case the derivatives of the local maps are bounded by

$$Df_{ji}(q) \in A_j^{-1} [Df(\gamma_i(M_{i,k}))]) A_i \quad \text{for } q \in M_{i,k}, \quad (13)$$

and these can be used to compute the coefficients μ, ξ needed for the rate conditions.

The next lemma is used to validate cone conditions. We express it in a more general setting where the map is defined on \mathbb{R}^n , as this setting is needed in section 4. Below we state the result using the notations f and M , but for our purposes here one would apply it for a local map f_{ji} on a set $M_{i,k}$, with the bound on the derivative from (13). (We remove the subscripts to simplify the statement and to make it more compatible with the story from section 4.)

Lemma 3.9. *Let $f : \mathbb{R} \times \mathbb{R}^{n-1} \rightarrow \mathbb{R} \times \mathbb{R}^{n-1}$ and let $M \subset \mathbb{R}^n$. Let $a_1, a_2 > 0$ and*

$$\begin{aligned} Q_1(p) &= \{(x, y) \in \mathbb{R} \times \mathbb{R}^{n-1} : a_1 |x - \pi_x p| \geq \|y - \pi_y p\|\}, \\ Q_2(p) &= \{(x, y) \in \mathbb{R} \times \mathbb{R}^{n-1} : a_2 |x - \pi_x p| \geq \|y - \pi_y p\|\}. \end{aligned}$$

Assume that

$$[Df(M)] = \begin{pmatrix} \mathbf{A} & \mathbf{C}_{12} \\ \mathbf{C}_{21} & \mathbf{B} \end{pmatrix},$$

where $\mathbf{A} = [a_1, a_2]$ is a closed interval, \mathbf{B} , \mathbf{C}_{12} and \mathbf{C}_{21} are $(n-1) \times (n-1)$, $1 \times (n-1)$ and $(n-1) \times 1$ interval matrices, respectively.

If for any $v = (1, v_y) \in Q_1(0)$ and any $A \in [Df(M)]$ we have $Av \in Q_2(0)$ then for any $p_1, p_2 \in M$ such that $p_2 \in Q_1(p_1)$ we have $f(p_2) \in Q_2(f(p_1))$.

Proof. If $p_1 = p_2$ the result is automatic. Assume that $p_1 \neq p_2$. Since $p_2 \in Q_1(p_1)$ we see that then $\pi_x(p_1 - p_2) \neq 0$. By Lemma 2.1 for some $A \in [Df(B)]$ we have $f(p_1) - f(p_2) = A(p_1 - p_2)$. Take $v = \frac{p_1 - p_2}{|\pi_x(p_1 - p_2)|}$. Then since $Av \in Q_2(0)$ we have $\|\pi_y Av\| \leq a_2 |\pi_x Av|$ so in turn

$$\begin{aligned} \|\pi_y(f(p_1) - f(p_2))\| &= |\pi_x(p_1 - p_2)| \|\pi_x Av\| \\ &\leq |\pi_x(p_1 - p_2)| a_2 |\pi_x Av| = a_2 |\pi_x(f(p_1) - f(p_2))|, \end{aligned}$$

as required. \square

4. Heteroclinic connections between fixed points of maps. In this section we discuss how to establish heteroclinic orbits between two fixed points for maps. Our interest will be in the case when one of the fixed points is hyperbolic, and the other is a stable focus. The heteroclinic orbits will be found in three steps. The first is establishing a contracting neighborhood from which all trajectories will converge to the stable focus. This is discussed in section 4.1. The second step is to establish a bound on the unstable manifold of the hyperbolic fixed point. This is described in section 4.2. Lastly we propagate the unstable manifold by our map. If it reaches the contracting neighborhood of the stable focus then we have established a heteroclinic orbit. This is discussed in section 4.3.

4.1. Establishing contracting fixed points. In this section we show how one can obtain the existence of an attracting fixed point within a prescribed neighborhood. We start with a technical lemma.

Lemma 4.1. *Let $f : \mathbb{R}^n \rightarrow \mathbb{R}^n$ be C^1 . Let $\lambda > 0$ be a fixed constant. Let B be a cartesian product of closed intervals in \mathbb{R}^n (an n -dimensional cube). If for any $A \in [Df(B)]$ the matrix $\lambda Id - A^\top A$ is strictly positive definite, then for any $p_1, p_2 \in B$*

$$\|f(p_1) - f(p_2)\|^2 < \lambda \|p_1 - p_2\|^2.$$

Proof. By Lemma 2.1 we can choose an $A \in [Df(B)]$ such that $f(p_1) - f(p_2) = A(p_1 - p_2)$. (The choice of A depends on p_1 and p_2 .) We therefore have

$$\begin{aligned} &\lambda \|p_1 - p_2\|^2 - \|f(p_1) - f(p_2)\|^2 \\ &= \lambda (p_1 - p_2)^\top (p_1 - p_2) - (f(p_1) - f(p_2))^\top (f(p_1) - f(p_2)) \\ &= \lambda (p_1 - p_2)^\top (p_1 - p_2) - (p_1 - p_2)^\top A^\top A (p_1 - p_2) \\ &= (p_1 - p_2)^\top (\lambda Id - A^\top A) (p_1 - p_2) \\ &> 0, \end{aligned}$$

where the last line follows from the fact that $\lambda Id - A^\top A$ is strictly positive definite. \square

Remark 2. To check that a matrix 2×2 matrix C is strictly positive definite, it is enough to establish that

$$\det(C) > 0 \quad \text{and} \quad \text{trace}(C) > 0.$$

This means that assumptions of Lemma 4.1 are simple to verify for $n = 2$.

The next lemma establishes that we have a contracting fixed point within a prescribed neighborhood.

Lemma 4.2. *Let $f : \mathbb{R}^n \rightarrow \mathbb{R}^n$ be C^1 . Let $\lambda \in (0, 1)$ be a fixed constant. Let B be a cartesian product of closed intervals in \mathbb{R}^n (an n -dimensional cube). If $f(B) \subset B$ and for any $A \in [Df(B)]$ the matrix $\lambda Id - A^\top A$ is strictly positive definite, then there exists a contracting fixed point of f in B . (By “contracting” we mean that for any $p \in B$, $f^k(p)$ will converge to the fixed point as k tends to infinity.)*

Proof. The existence of the fixed point follows from $f(B) \subset B$ by the Brouwer fixed point theorem. The fact that it is contracting follows from Lemma 4.1 and the fact that $\lambda \in (0, 1)$. \square

4.2. Establishing unstable manifolds of hyperbolic fixed points. We now give a method for establishing mathematically rigorous bounds for a local unstable manifold of a hyperbolic fixed point. We restrict to the case where the unstable manifold is of dimension 1 as this is the case seen in the applications. The method given here is more general and the results given here are based on [31]. A more general case is found in [32].

Let p^* be a hyperbolic fixed point of a C^1 map $f : \mathbb{R}^n \rightarrow \mathbb{R}^n$. Assume that the unstable eigenspace of p^* is of dimension $u = 1$. Assume that the unstable eigenvalue of $Df(p^*)$ is λ , with $|\lambda| > 1$.

Let B_u be a closed interval and let B_s be an $s := n - u = n - 1$ dimensional product of closed intervals (a closed cube in \mathbb{R}^s). Let $B = B_u \times B_s$ and assume that $p^* \in \text{int}B$. For any point $p \in \mathbb{R}^n = \mathbb{R}^u \times \mathbb{R}^s$ we shall write $p = (p_u, p_s)$. The subscripts u and s stand for “unstable” and “stable”, respectively. This notation is chosen since in our approach these coordinates will be roughly aligned with the unstable/stable eigenspaces of p^* . We will use the notation $\pi_u p = p_u$ and $\pi_s p = p_s$ for the projections.

Let $L > 0$ be a fixed constant. For any $p = (p_u, p_s) \in \mathbb{R}^u \times \mathbb{R}^s$ we define a cone centered at p as

$$Q(p) := \{q = (q_u, q_s) : \|q_s - p_s\| \leq L \|q_u - p_u\|\}. \quad (14)$$

Definition 4.3. We say that $h : B_u \rightarrow B_u \times B_s$ is a horizontal disc in B if it is continuous, if for any $x \in B_u$, $\pi_u h(x) = x$ and if $h(B_u) \subset Q(h(x))$.

In other words, horizontal discs are one dimensional curves in $B_u \times B_s$, which are graphs of Lipschitz functions with the Lipschitz constant L .

The next lemma is our main tool for establishing bounds on the unstable manifold of p^* .

Lemma 4.4. [31] *Assume that for any $p_1, p_2 \in B$ such that $p_2 \in Q(p_1)$ we have*

$$f(p_2) \in Q(f(p_1)). \quad (15)$$

Let $m \in (1, |\lambda|)$ be a fixed number. Assume that for any $p \in (Q(p^) \cap B) \setminus \{p^*\}$ we have*

$$\|f(p) - p^*\| > m \|p - p^*\|. \quad (16)$$

Then the unstable manifold of p^ is contained in $Q(p^*)$. Moreover, there exists a horizontal disc $w^u : B_u \rightarrow B$ in B such that the unstable manifold of p^* is the graph of w^u .*

We now discuss validation of the assumptions (15), (16) of Lemma 4.4. To verify (15) we use Lemma 3.9 (taking $M = B$ and $a_1 = a_2 = L$). To verify (16) we use the following lemma.

Lemma 4.5. [31] *Assume that*

$$[Df(B)] = \begin{pmatrix} \mathbf{A} & \mathbf{C}_{12} \\ \mathbf{C}_{21} & \mathbf{B} \end{pmatrix},$$

where $\mathbf{A} = [a_1, a_2]$ is a closed interval, \mathbf{B} , \mathbf{C}_{12} and \mathbf{C}_{21} are $s \times s$, $1 \times s$ and $s \times 1$ interval matrices, respectively. If

$$a_1 - \|\mathbf{C}_{12}\|L > m\sqrt{1+L^2}$$

then for any $p \in (Q(p^*) \cap B) \setminus \{p^*\}$ we have (16).

4.3. Establishing heteroclinic connections. In this Section we combine the results of sections 4.1, 4.2 to obtain a heteroclinic orbit between two fixed points of a map $f : \mathbb{R}^n \rightarrow \mathbb{R}^n$. One of the fixed points will be contracting, and its existence is established using the tools from section 4.1. The other fixed point will be hyperbolic and have a one dimensional unstable manifold, as in section 4.2. The next theorem is used to establish homoclinic connections between such two points.

Theorem 4.6. *Let $f : \mathbb{R}^n \rightarrow \mathbb{R}^n$ be C^1 , let $B^1, B^2 \subset \mathbb{R}^n$ be two sets which are cartesian products of closed intervals in \mathbb{R}^n . Assume that for the set B^1 assumptions of Lemma 4.2 are satisfied. (What we mean by this is that assumptions hold for $B = B^1$.)*

Assume also that we have a hyperbolic fixed point $p_2^ \in B^2 = B_u \times B_s$ and let assumptions of Lemma 4.4 be satisfied.*

1. *If there exists an $n \geq 0$ and $\bar{x} \in B_u$ such that $f^n(Q(p_2^*) \cap \{p : \pi_u p = \bar{x}\}) \subset B^1$, then there exists a contracting fixed point $p_1^* \in B^1$ and a homoclinic orbit from p_1^* to p_2^* .*
2. *If there exists an $n \geq 0$, an interval $I \subset B_u$, and an $\bar{x} \in I$ such that $\pi_u f(Q(p_2^*) \cap \{p : \pi_u p = \bar{x}\}) \subset I$ and $f^n(\{p \in Q(p_2^*) : \pi_u p \in I\}) \subset B^1$, then there exists a C^0 curve, invariant under f , which joins p_1^* and p_2^* .*

Proof. We start by proving the first claim. We have $B_u \times B_s = B^2$ and by Lemma 4.4 there exists the function $w^u : B_u \rightarrow B^2$ which parameterizes the unstable manifold of p_2^* . Since w^u is a horizontal disc, it has the properties that $\pi_u w^u(x) = x$ and that for any $x \in B_u$, $w^u(B_u) \subset Q(w^u(x))$; in particular $w^u(B_u) \subset Q(p_2^*)$. This means that $w^u(\bar{x}) \in Q(p_2^*) \cap \{p : \pi_u p = \bar{x}\}$. This by the assumption of our lemma implies that

$$f^n(w^u(\bar{x})) \subset f^n(Q(p_2^*) \cap \{p : \pi_u p = \bar{x}\}) \subset B^1.$$

By Lemma 4.2 the point p_1^* is contracting in B^1 , which means that $\lim_{k \rightarrow +\infty} f^k(w^u(\bar{x})) = p_1^*$. Since w^u parameterizes the unstable manifold of p_2^* we also have $\lim_{k \rightarrow -\infty} f^k(w^u(\bar{x})) = p_2^*$, which concludes the proof of the first claim.

To prove the second claim observe that $w^u(\bar{x}) \in Q(p_2^*) \cap \{p : \pi_u p = \bar{x}\}$, so

$$\pi_u f(w^u(\bar{x})) \subset \pi_u f(Q(p_2^*) \cap \{p : \pi_u p = \bar{x}\}) \subset I.$$

Let $x_1 := \bar{x}$ and $x_2 := \pi_u f(w^u(\bar{x}))$. The curve $w^u([x_1, x_2])$ is a fragment of the unstable manifold, which joins the point $w^u(\bar{x})$ with the point $f(w^u(\bar{x}))$. This means that for any $N \in \mathbb{N}$ we can define a continuous curve

$$\gamma_N := w^u(B_u) \cup \bigcup_{k=1}^N f^k(w^u([x_1, x_2])),$$

which coincides with a fragment of the unstable manifold. (The larger the N the larger the fragment is.) From our assumption

$$f^n(w^u([x_1, x_2])) \subset f^n(\{p \in Q(p_2^*) : \pi_u p \in I\}) \subset B^1.$$

Since f is contracting on B^1 , $f^k(w^u([x_1, x_2]))$ converge to p_1^* as k tends to infinity. This means that

$$\gamma := \bigcup_{N=1}^{\infty} \gamma_N \cup \{p_1^*\}$$

is a continuous curve joining p_1^* and p_2^* , as required. \square

5. Contracting invariant tori of ODEs in \mathbb{R}^3 . Consider a C^l , $l \geq 1$ vector field $F : \mathbb{R}^3 \rightarrow \mathbb{R}^3$. We are interested in the dynamics of the ODE

$$x' = F(x). \quad (17)$$

Our goal is to establish two types of invariant tori for the flow of (17). First, a contracting torus which is either C^k smooth, with $k \leq l$, or Lipschitz. The second is a torus that results from homoclinic connections of stable/unstable manifolds of periodic orbits.

Both types of tori are established by considering a section $\Sigma \subset \mathbb{R}^3$ and a section to section map $P : \Sigma \rightarrow \Sigma$ induced by the flow of the ODE. The first type of torus follows from the construction of invariant curves by taking $f = P$ and using the tools from Section 3. The second type follows from homoclinic connections between m -periodic orbits of P , which are established by taking $f = P^m$ and using the methods of Section 4.

The following theorem ensures that the invariant circle established using tools from Section 3 leads to an invariant Lipschitz torus. Let Φ_t denote the flow induced by (17).

Theorem 5.1. *Assume that $h^* : \mathbb{S}^1 \rightarrow \Sigma$ is a closed invariant curve (invariant for $f = P$). Let*

$$\mathcal{T} := \{\Phi_t(v) : v \in h^*(\mathbb{S}^1), t \in \mathbb{R}\}.$$

1. *If h^* satisfies cone conditions (in the sense of Definition 3.3) then \mathcal{T} is a (two dimensional) Lipschitz invariant torus for (17).*
2. *If h^* is C^k then \mathcal{T} is a C^k invariant torus for (17).*

Proof. The set \mathcal{T} is a torus by construction. So we need to show that it is Lipschitz in the sense of Definition 2.3.

Take $p = \Phi_t(v) \in \mathcal{T}$. Assume that $v \in U_i$, meaning that $v \in \Sigma$ is in the local coordinates given by γ_i on Σ . (Throughout the remainder of the proof the p, v and t shall remain fixed.) We extend γ_i to a neighborhood of p by defining

$$\tilde{\gamma}_i(x_1, x_2, x_3) := \Phi_{t+x_2}(\gamma_i(a_i x_1, x_3)).$$

(Note that in $\tilde{\gamma}_i$ we have added a rescaling on the coordinate x_1 . The a_i used for the rescaling are the parameters from the cones Q_i in (1).) Take a small ball B around $\tilde{\gamma}_i^{-1}(p)$ and define $U := \tilde{\gamma}_i(B)$ and

$$\gamma_U := \tilde{\gamma}_i|_B.$$

Above U and γ_U are those needed for Definition 2.3.

We need to show that

$$U \cap \mathcal{T} \subset \gamma_U(\mathbf{Q}(\gamma_U^{-1}(\bar{q}_1)) \cap B).$$

This is equivalent to showing that for any $q_1, q_2 \in U \cap \mathcal{T}$

$$\|\pi_{x_1, x_2}(\gamma_U^{-1}(q_1) - \gamma_U^{-1}(q_2))\| \geq \|\pi_{x_3}(\gamma_U^{-1}(q_1) - \gamma_U^{-1}(q_2))\|, \quad (18)$$

which is what we show below.

Before proving (18) we need to make the following auxiliary observation. Consider first $\bar{q}_1, \bar{q}_2 \in \mathcal{T} \cap \Sigma$. (Here we do not need \bar{q}_1, \bar{q}_2 to be in U . In fact, if p is far from Σ such \bar{q}_1, \bar{q}_2 will not be in U .) Since $\bar{q}_1, \bar{q}_2 \in h^*(\mathbb{S}^1)$ from the fact that h^* satisfies cone conditions it follows that $q_2 \notin \tilde{Q}_i(q_1)$ hence

$$\bar{q}_2 \notin \tilde{Q}_i(q_1) = \gamma_i(Q_i(\gamma_i^{-1}(\bar{q}_1))) = \tilde{\gamma}_i(\mathbf{Q}(\tilde{\gamma}_i^{-1}(\bar{q}_1))) \cap \Sigma = \gamma_U(\mathbf{Q}(\gamma_U^{-1}(\bar{q}_1))) \cap \Sigma. \quad (19)$$

Since $\bar{q}_1, \bar{q}_2 \in \Sigma$

$$\pi_{x_2} \tilde{\gamma}_i^{-1}(\bar{q}_1) = \pi_{x_2} \tilde{\gamma}_i^{-1}(\bar{q}_2) = -t,$$

so (19) implies

$$\|\pi_{x_1, x_2}(\gamma_U^{-1}(\bar{q}_1) - \gamma_U^{-1}(\bar{q}_2))\| \geq \|\pi_{x_3}(\gamma_U^{-1}(\bar{q}_1) - \gamma_U^{-1}(\bar{q}_2))\|. \quad (20)$$

Then we are ready to show (18). Take $q_1, q_2 \in U \cap \mathcal{T}$ where $q_1 = \Phi_{t_1}(\bar{q}_1)$, $q_2 = \Phi_{t_2}(\bar{q}_2)$ for $\bar{q}_1, \bar{q}_2 \in \mathcal{T} \cap \Sigma$ and some $t_1, t_2 \in \mathbb{R}$. By (20) we obtain

$$\begin{aligned} \|\pi_{x_1, x_2}(\gamma_U^{-1}(q_1) - \gamma_U^{-1}(q_2))\| &\geq \|\pi_{x_1}(\gamma_U^{-1}(q_1) - \gamma_U^{-1}(q_2))\| \\ &= \|\pi_{x_1}(\gamma_U^{-1}(\bar{q}_1) - \gamma_U^{-1}(\bar{q}_2))\| \\ &= \|\pi_{x_1, x_2}(\gamma_U^{-1}(\bar{q}_1) - \gamma_U^{-1}(\bar{q}_2))\| \\ &\geq \|\pi_{x_3}(\gamma_U^{-1}(\bar{q}_1) - \gamma_U^{-1}(\bar{q}_2))\| \\ &= \|\pi_{x_3}(\gamma_U^{-1}(q_1) - \gamma_U^{-1}(q_2))\|, \end{aligned}$$

as required.

The second claim follows directly from the fact that $(t, x) \rightarrow \Phi_t(x)$ is C^k . \square

The next theorem ensures that a homoclinic connection established using the tools from section 4 gives an invariant torus for the ODE.

Theorem 5.2. *Assume that p_1^* be a point on a contracting k -periodic orbit of the Poincare map P and p_2^* is a point on a hyperbolic k -periodic orbit of P . If there exists a curve γ , invariant under P^k (i.e. $P^k(\gamma) = \gamma$), which joins p_1^* with p_2^* , then*

$$\mathcal{T} := \{\Phi_t(v) : v \in \gamma, t \in \mathbb{R}\}$$

is a two dimensional torus invariant under the flow of (17).

Proof. Since p_1^* and p_2^* are points on k -periodic orbits, the set

$$\bigcup_{i=1}^k P^i(\gamma)$$

is a closed curve on Σ , invariant under P^k . Continuing this curve along the flow gives a two dimensional torus, as required. \square

6. Applications. In this section we apply our methods to two explicit examples. The first is the Van der Pol system with periodic external forcing, where we prove the existence of smooth Lipschitz tori by means of the tools from section 3. The second example is an autonomous vector field introduced by Langford [17] which exhibits a Naimark-Sacker bifurcation. For this system we establish the existence of C^0 tori by means of the tools from section 4. An interesting aspect of the second example is that the tori are neither differentiable nor Lipschitz, so that C^0 is in fact the most that can be established.

6.1. Regular tori for the time dependent Van der Pol system. In this section we apply the methods from sections 3, 5 to establish the existence of C^k and Lipschitz tori in a periodically forced nonlinear oscillator. For our example application we consider the Van der Pol equation with periodic forcing

$$x'' - v(1 - x^2)x' + x - \varepsilon \cos(t) = 0.$$

The system is a canonical example in dynamical systems theory going back to its introduction by Balthasar van der Pol in 1920 as a mathematical model for an electrical circuit containing a vacuum tube [36]. For almost a century the system has been studied as a simple and physically relevant example of a differential equation exhibiting spontaneous nonlinear oscillations. Later van der Pol himself considered the circuit when driven by a periodic external forcing [37], and saw what would today be called an attracting invariant torus. For a much more complete theoretical discussion of the dynamics of the forced Van der Pol system, as well as a thorough review of the literature, we refer to the classic study of [38]. The interested reader is referred also to the works of [39, 40] for interesting applications of the forced system.

We prove the existence of a smooth and attracting invariant torus for the following pairs of parameters

$$(v, \varepsilon) \in \{(0.1, 0.002), (0.2, 0.005), (0.3, 0.01), (0.4, 0.015), (0.5, 0.05), (1, 0.1)\}. \quad (21)$$

To do so we consider the system in the extended phase space

$$\begin{aligned} x' &= y, \\ y' &= v(1 - x^2)y - x + \varepsilon \cos(t), \\ t' &= 1, \end{aligned} \quad (22)$$

and take the time section $\Sigma = \{t = 0\}$. We consider the time shift map $f^{v,\varepsilon} : \Sigma \rightarrow \Sigma$ defined as $f^{v,\varepsilon}(x, y) = \Phi_{2\pi}^{v,\varepsilon}(x, y, 0)$, where $\Phi_s^{v,\varepsilon}$ is the flow induced by (22).

For each pair (v, ε) of parameters we take a sequence of points $\{p_i^{v,\varepsilon}\}_{i=1}^{N^{v,\varepsilon}} \subset \Sigma$, which lie approximately on the intersection of the torus with Σ . We draw these points in Figure 6. (These points are computed numerically. We choose them so that they are roughly uniformly spread along the curves.)

We then choose local coordinates $\gamma_i^{v,\varepsilon} : [-R_i^{v,\varepsilon}, R_i^{v,\varepsilon}] \times [-r^{v,\varepsilon}, r^{v,\varepsilon}] \rightarrow \mathbb{R}^2$ as

$$\gamma_i^{v,\varepsilon}(x, y) = q_i^{v,\varepsilon} + A_i^{v,\varepsilon} \begin{pmatrix} x \\ y \end{pmatrix} \quad \text{for } i = 1, \dots, N^{v,\varepsilon},$$

with

$$\begin{aligned}
 q_1^{v,\varepsilon} &= \frac{1}{2}(p_2^{v,\varepsilon} + p_N^{v,\varepsilon}), \\
 q_N^{v,\varepsilon} &= \frac{1}{2}(p_1^{v,\varepsilon} + p_{N-1}^{v,\varepsilon}), \\
 q_i^{v,\varepsilon} &= \frac{1}{2}(p_{i+1}^{v,\varepsilon} + p_{i-1}^{v,\varepsilon}), \quad \text{for } i = 2, \dots, N^{v,\varepsilon} - 1, \\
 A_1^{v,\varepsilon} &= \begin{pmatrix} \pi_x \frac{1}{2}(p_2^{v,\varepsilon} - p_N^{v,\varepsilon}) & \pi_y \frac{1}{2}(p_2^{v,\varepsilon} - p_N^{v,\varepsilon}) \\ \pi_y \frac{1}{2}(p_2^{v,\varepsilon} - p_N^{v,\varepsilon}) & -\pi_x \frac{1}{2}(p_2^{v,\varepsilon} - p_N^{v,\varepsilon}) \end{pmatrix}, \\
 A_N^{v,\varepsilon} &= \begin{pmatrix} \pi_x \frac{1}{2}(p_1^{v,\varepsilon} - p_{N-1}^{v,\varepsilon}) & \pi_y \frac{1}{2}(p_1^{v,\varepsilon} - p_{N-1}^{v,\varepsilon}) \\ \pi_y \frac{1}{2}(p_1^{v,\varepsilon} - p_{N-1}^{v,\varepsilon}) & -\pi_x \frac{1}{2}(p_1^{v,\varepsilon} - p_{N-1}^{v,\varepsilon}) \end{pmatrix}, \\
 A_i^{v,\varepsilon} &= \begin{pmatrix} \pi_x \frac{1}{2}(p_{i+1}^{v,\varepsilon} - p_{i-1}^{v,\varepsilon}) & \pi_y \frac{1}{2}(p_{i+1}^{v,\varepsilon} - p_{i-1}^{v,\varepsilon}) \\ \pi_y \frac{1}{2}(p_{i+1}^{v,\varepsilon} - p_{i-1}^{v,\varepsilon}) & -\pi_x \frac{1}{2}(p_{i+1}^{v,\varepsilon} - p_{i-1}^{v,\varepsilon}) \end{pmatrix}, \quad i = 2, \dots, N^{v,\varepsilon} - 1,
 \end{aligned}$$

and

$$\begin{aligned}
 R_1^{v,\varepsilon} &= \left\| \frac{1}{2}(p_2^{v,\varepsilon} - p_N^{v,\varepsilon}) \right\|, \\
 R_2^{v,\varepsilon} &= \left\| \frac{1}{2}(p_1^{v,\varepsilon} - p_{N-1}^{v,\varepsilon}) \right\|, \\
 R_i^{v,\varepsilon} &= \left\| \frac{1}{2}(p_{i+1}^{v,\varepsilon} - p_{i-1}^{v,\varepsilon}) \right\|, \quad \text{for } i = 2, \dots, N^{v,\varepsilon} - 1.
 \end{aligned}$$

Such choice is motivated by the fact that the set $\gamma_i([-R_i^{v,\varepsilon}, R_i^{v,\varepsilon}] \times \{0\})$ is a line connecting the points $p_{i-1}^{v,\varepsilon}$ and $p_{i+1}^{v,\varepsilon}$. As a result we obtain overlapping sets $U_i^{v,\varepsilon} := \gamma_i([-R_i^{v,\varepsilon}, R_i^{v,\varepsilon}] \times [-r^{v,\varepsilon}, r^{v,\varepsilon}])$ which cover the true invariant curve for $f^{v,\varepsilon}$. We establish the existence of the curve using the method outlined in section 3.3. We outline some of the aspects of our computer assisted proof below.

For the first five parameters from (21) it turned out to be enough to consider $N^{v,\varepsilon} = 1000$. For these five parameters we have chosen $r^{v,\varepsilon} = 5 \cdot 10^{-4}$, and we have chosen the slope of the cones (1) as $a_i = 0.3$. We chose $m = 6$ for the validation of condition (11). This condition was the most time consuming part of the proof. The computer assisted proof for each of the four tori took under a minute and a half on a single 3 GHz Intel i7 Core processor.

The validation of (11) was based on (12) so as a by product, from (13) we obtained bounds on the derivatives of the local maps, which allowed us to compute the bounds μ, ξ needed for the rate conditions (see Definition 3.7). By using Theorem 3.8 we have validated C^k regularity for the tori for parameters pairs $(v, \varepsilon) = (0.1, 0.002), (0.2, 0.005), (0.3, 0.01)$ as $k = 9, 5, 2$, respectively. For the remaining parameters from (21) we only obtained that the tori are Lipschitz. This is due to the fact that the higher the v the less ‘uniform’ the dynamics on the torus. What we mean by this is that there are regions on the torus in which the dynamics restricted to the torus is expanding or contracting (the torus does not behave uniformly as a central coordinate). This affects the bounds on parameters μ, ξ (the second parameter in particular) which results in weaker regularity bounds obtained from our method.

Above mentioned non-uniformity of the dynamics on the torus for higher v has also made the proof for the parameters $(v, \varepsilon) = (1, 0.1)$ more computationally demanding. We had to take $N^{v,\varepsilon} = 5000$ and $m = 20$. In other words we cover the

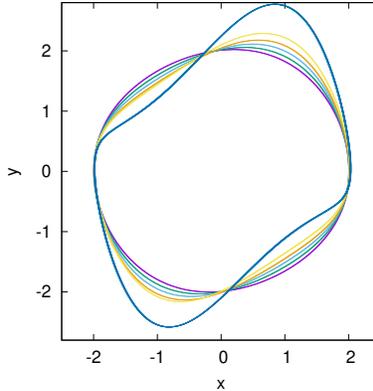


FIGURE 6. Intersections of the invariant Lipschitz tori for the Van der Pol system with the $t = 0$ section for each parameter from (21). The smaller the μ the more circular/smooth the curve.

curve with a larger number of fragments. We also took $r^{v,\varepsilon} = 2 \cdot 10^{-5}$, and the slope of the cones (1) were taken as $a_i = 0.1$. Taking a_i to be a larger number, but using smaller sets U_i allows us to validate the needed conditions in this example. The computer assisted proof for this parameter pair took 31 minutes on a single 3GHz Intel i7 Core processor.

This demonstrates the following weakness of our method. It performs well if the dynamics on the torus is uniform. If it is not, then proofs require many subdivisions. In the next section we consider another example in which this problem is even more visible.

We finish with the comment that by Theorem 5.1 the invariant curves established for the map $f^{v,\varepsilon}$ lead to two dimensional invariant tori of (22).

6.2. Resonant tori in the Langford system. Consider the autonomous vector field $F : \mathbb{R}^3 \rightarrow \mathbb{R}^3$ given by the formula

$$F(x, y, z) = \begin{pmatrix} (z - \beta)x - \delta y \\ \delta x + (z - \beta)y \\ \gamma + \alpha z - \frac{z^3}{3} - (x^2 + y^2)(1 + \epsilon z) + \zeta z x^3 \end{pmatrix},$$

where $\epsilon = 0.25$, $\gamma = 0.6$, $\delta = 3.5$, $\beta = 0.7$, $\zeta = 0.1$, and $\alpha = 0.95$ are the ‘classical’ parameter values. This system is a toy model for dissipative vortex dynamics, or for a rotating viscous fluid, and was first studied by Langford in [17]. We define a section $\Sigma = \{x = 0\}$, and the first return time section to section map $P : \Sigma \rightarrow \Sigma$.

We shall treat the parameter α as our bifurcation parameter. For all $\alpha \in [0, 0.95]$ there exists a fixed point in Σ of P^2 which corresponds to a periodic orbit τ of the ODE. The periodic orbit has complex conjugate Floquet multipliers which are stable for small α but which later cross the unit circle, losing stability in a Neimark-Sacker bifurcation [41], which occurs at $\alpha \approx 0.69714$ and gives birth to a C^k torus. We give a plot of such torus for one of the parameters in Figure 7.

Additionally there exist two period six orbits of P in Σ . One is a saddle periodic orbit which we denote as c_h , the other is a stable focus periodic orbit, which we denote as c_s . (We use the subscript h to stand for ‘hyperbolic’ and s to stand for

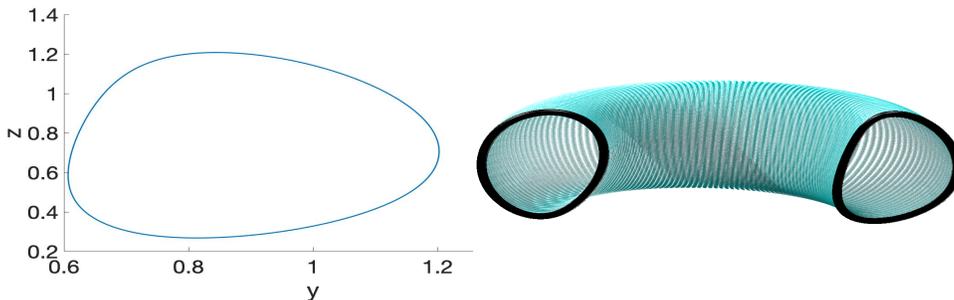


FIGURE 7. At $\alpha = 0.75$ we have an attracting limit cycle of P^2 on Σ (figure on the left) which is the intersection of the two dimensional C^k torus of the ODE with $\Sigma \cap \{y > 0\}$. On the right we plot half of the torus. In black we have both components of the torus intersection with Σ ; one for $y < 0$ and the other for $y > 0$.

‘stable.’) We found that one branch of $W^u(c_h)$ wraps around the torus, while the other reaches c_s ; see left plot in Figure 9. This happens right until $\alpha \approx 0.822$.

As we increase further our bifurcation parameter α , our invariant two-dimensional C^k torus bifurcates to a C^0 torus. This bifurcation happens by c_h, c_s colliding with the torus. Another way of interpreting this is by looking at what happens with $W^u(c_h)$ and $W^s(c_h)$. Before the bifurcation one branch of $W^u(c_h)$ goes inside, wrapping around the torus; see left plot from Figure 8. After the bifurcation both branches of $W^u(c_h)$ lead to c_s ; see right plot from Figure 8 and also Figure 10. Since after the bifurcation the tori include the periodic orbits, we refer to them as *resonant tori*.

For parameters between the case of C^k tori and the case of resonant tori we have transverse intersections of $W^u(c_h)$ and $W^s(c_h)$ as seen in Figure 9. This transverse intersection leads to the presence of Smale horseshoes and thus chaotic dynamics. These transverse intersections are born and terminated at parameters for which we have tangential intersections of $W^s(c_h)$ with $W^u(c_h)$.

Our objective is to apply the tools from section 4.3 and prove the existence of a resonant tori. Below we describe the proof when $\alpha = 0.85$. The resonant torus in our proof is depicted in Figure 10.

Remark 3. We emphasize that the resonant torus from Figure 10 is continuous, but *not* C^k for $k > 0$. In fact, it is not even Lipschitz due to the rotation around the contracting periodic orbit.

We now outline the details of the proof. Consider the map $f : \mathbb{R}^2 \rightarrow \mathbb{R}^2$

$$f := P^6.$$

First we find bounds on two fixed points $p_1^*, p_2^* \in \Sigma$ of f , for which $p_1^* \in c_s$ and $p_2^* \in c_h$. We do this using the following shooting method. Consider

$$G : \underbrace{\mathbb{R}^2 \times \dots \times \mathbb{R}^2}_6 \rightarrow \mathbb{R}^{12},$$

defined as

$$G(q_1, \dots, q_6) := (P(q_6) - q_1, P(q_1) - q_2, P(q_2) - q_3, \dots, P(q_5) - q_6).$$

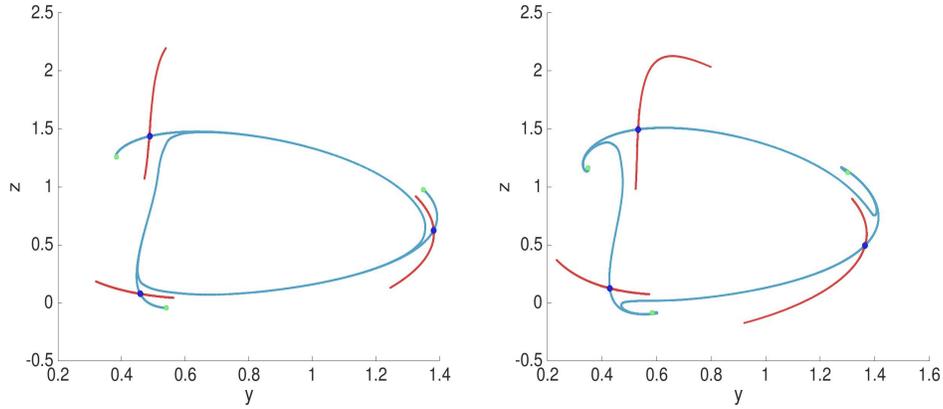


FIGURE 8. The plot of the periodic orbits c_h and c_s on $\Sigma \cap \{y > 0\}$. (The orbits are of period 6, but we plot only half of the points with $y > 0$.) The hyperbolic orbit c_h is in blue, and the contracting orbit c_s is in green. The manifold $W^s(c_h)$ is in red and $W^u(c_h)$ is blue. (Left) at $\alpha = 0.815$, we see that one branch of $W^u(c_h)$ goes inside and wraps around the attracting invariant circle. (Right) at $\alpha = 0.835$, we observe that the branch of $W^u(c_h)$ goes to the other side of $W^s(c_h)$ and gets caught in the basin of attraction of c_s .

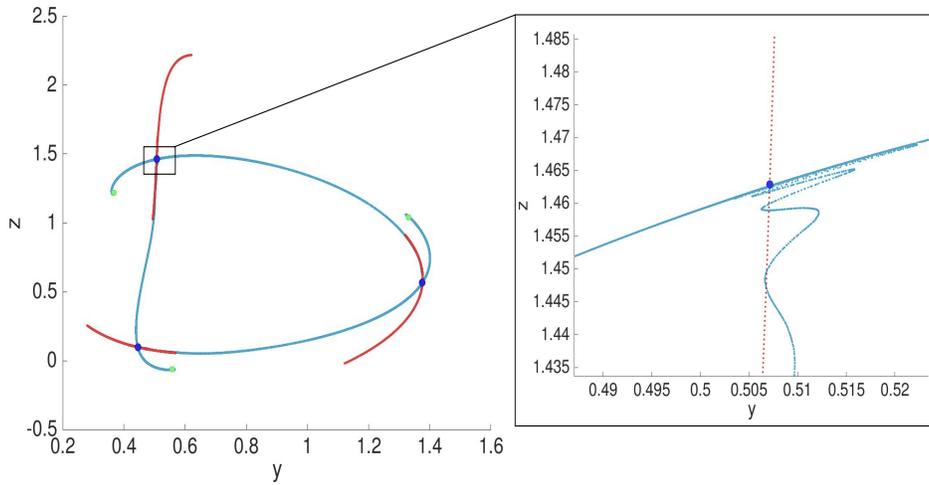


FIGURE 9. Colors have the same meaning as in Figure 8. At $\alpha = 0.8225$ we have transverse intersections of $W^u(c_h)$ and $W^s(c_h)$ which leads to chaotic dynamics.

(Note that $q_i = (y_i, z_i) \in \Sigma$, for $i = 1, \dots, 6$.) Establishing that

$$G(q_1, \dots, q_6) = 0,$$

gives points q_1, \dots, q_6 on a period 6 orbit of P .

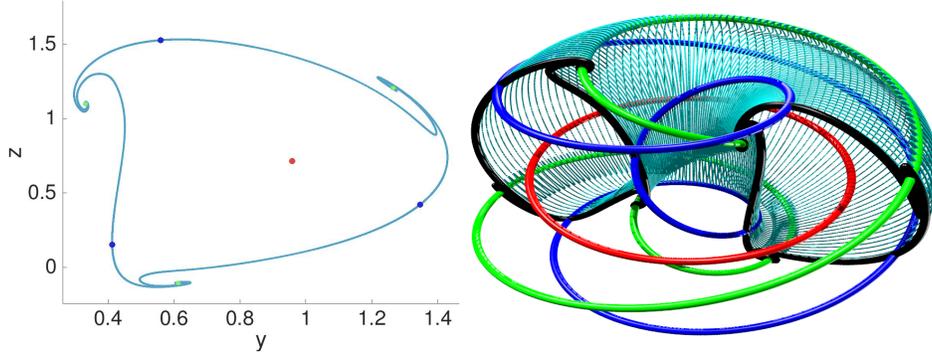


FIGURE 10. A resonance torus for $\alpha = 0.85$. In red we plot the periodic orbit from which the tori have initially originated through the Hopf type bifurcation.

Using the interval Newton method (Theorem 2.2) we can validate that the point (q_1, \dots, q_6) is in $\prod_{i=1}^{12} I_i$, for some closed intervals I_i , for $i = 1, \dots, 12$. Once this is validated, the two dimensional box $I_1 \times I_2$ is an enclosure of q_1 , which is a fixed point of P^6 . With this method we have established that

$$\begin{aligned} p_1^* &\in \begin{pmatrix} 0.611160359286522 + 4.6 \cdot 10^{-13} \cdot [-1, 1] \\ -0.104496536895459 + 8.8 \cdot 10^{-13} \cdot [-1, 1] \end{pmatrix}, \\ p_2^* &\in \begin{pmatrix} 0.413216691560642 + 2.5 \cdot 10^{-13} \cdot [-1, 1] \\ 0.150271844775546 + 9.4 \cdot 10^{-13} \cdot [-1, 1] \end{pmatrix}. \end{aligned}$$

We now take two 2×2 matrices

$$\begin{aligned} A_1 &:= \begin{pmatrix} 0.953174 & -0.0468255 \\ 0.169128 & 0.2639 \end{pmatrix}, \\ A_2 &:= \begin{pmatrix} 0.0138304 & -1 \\ -1 & 0.674926 \end{pmatrix}, \end{aligned}$$

and use them to define local maps f_1 and f_2 around p_1^* and p_2^* , respectively, as

$$f_i(q) := A_i^{-1} (f(A_i q + p_i^*) - p_i^*) \quad \text{for } i = 1, 2.$$

Note that p_1^* and p_2^* are shifted to zero in their respective local coordinates. The choices of A_1 and A_2 are such that they put the derivatives of f_1 and f_2 , respectively, at zero in a Jordan form. Such A_1 and A_2 can be computed using standard numerics (we do not need interval arithmetic validation). This is because a change of coordinates that gives an approximate Jordan form is enough for our needs.

We consider the two cubes B^1 and B^2 in \mathbb{R}^2 defined as

$$\begin{aligned} B^1 &:= [-0.0005, 0.0005] \times [-0.0005, 0.0005], \\ B^2 &:= [-0.0001, 0.0001] \times [-2 \cdot 10^{-8}, 2 \cdot 10^{-8}]. \end{aligned}$$

With computer assistance we established that zero is a contracting fixed point of f_1 in B^1 . This was done in interval arithmetic by using Lemma 4.2. We also established that the unstable manifold of zero for the map f_2 is contained in the cone $Q(0)$ of the form (14) with $L = 2 \cdot 10^{-4}$. We did this by using Lemma 4.4. The validation of the assumptions of Lemmas 4.2 and 4.4 was based on interval

arithmetic bounds on the derivative of the map. Here we write out the bounds we have obtained:

$$\begin{aligned} [Df_1(B^1)] &= \begin{pmatrix} [0.150243, 0.220614] & [-0.561824, -0.521109] \\ [0.41934, 0.663593] & [0.10723, 0.263629] \end{pmatrix}, \\ [Df_2(B^2)] &= \begin{pmatrix} [2.16813, 2.16975] & [-0.000485, 0.000485] \\ [-0.000352, 0.000351] & [0.195584, 0.195806] \end{pmatrix}. \end{aligned}$$

We now consider

$$\bar{x} = 4.5 \cdot 10^{-5}.$$

With computer assistance we have validated that $\pi_u f_2(Q(0) \cap \{p : \pi_x p = \bar{x}\}) \subset I := [\bar{x}, 0.0001]$ and that for $n = 25$

$$A_1^{-1}(f^n(A_2(Q(0) \cap \{p : \pi_x p \in I\}) + p_2^*) - p_1^*) \subset B^1. \quad (23)$$

This by Theorem 4.6 establishes the existence of an invariant curve for f , which joins p_1^* and p_2^* . The resonant torus from Figure 10 follows directly from Theorem 5.2.

Remark 4. The condition (23) required $n = 25$ iterates of the map f , which is $6n = 150$ iterates of the map P ; this requires a long integration time of the ODE. This was the most time consuming part of the computer assisted proof, since it required a subdivision of $Q(0) \cap \{p : \pi_x p \in I\}$ into 200 fragments and checking (23) for each of them separately.

The computer assisted proof of the resonant torus for $\alpha = 0.85$ took under 6 minutes on a single 3GHz Intel i7 Core processor.

There is nothing particularly special about the parameter $\alpha = 0.85$. Using the same techniques we have obtained proofs of resonant tori for other parameters, including $\alpha = 0.835$ for which we have the plot of the torus in the right hand plot from Figure 8.

We finish this section by commenting on difficulties we have encountered when trying to validate the C^k tori for smaller parameters α . We ran into these when considering for instance $\alpha = 0.75$ for which the torus is plotted in Figure 7. Judging by the shape of the torus it would seem that it is well suited for the validation by using the method from section 3. Our problem in this particular example was that the torus is not uniformly contracting. There are regions in which it expands, and other regions in which it strongly contracts. In total it is an attractor of the system, but not a uniform one. To apply the method from section 3 though we need a uniform contraction. When $\alpha = 0.75$ such uniform contraction is achieved for $f = P^{16}$. We have been able to enclose the curve in a set U which consists of 10000 cubes and validate that f is contracting in U and that $f(U) \subset U$. (Such validation has been very time consuming and took 5 hours and 27 minutes on a single 3GHz Intel i7 Core processor.) This establishes the existence of an invariant set in U , but does not prove that this set is a torus. Using the results from [42] one obtains that this invariant set projects surjectively onto a torus, but other than this we do not get any information about its topology.

To prove that the invariant set is a torus we would need to also validate cone conditions. The fact that f consists of 16 iterates of P leads to long integration of the ODE. This resulted in insufficiently sharp estimates on the derivative of f and we were unable to validate cone conditions. An additional difficulty we have encountered is that in the neighborhood of the invariant curve of f we do not have ‘vertical’ contraction towards the curve, but also strong twist dynamics. This makes

the validation of cone conditions even harder, since the angle between the center and the stable bundles becomes very small.

The example with $\alpha = 0.75$ demonstrates that our method has limitations in the presence of twist and nonuniform contraction of the invariant tori.

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