On Some Lag Synchronization and Higher Order Parabolic Systems

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1. Introduction

Chaos synchronization is a topic of great interest, due to its observation in a huge variety of phenomena of different nature. We study synchronization of two chaotic oscillators in a Master-Slave configuration. The two dynamic systems are coupled via a directed feedback that randomly switches among a finite set of given constant function at a prescribed time rate. And we use Lyapunov stability theory. This paper discussed the using of lag synchronization approach, and provided the equilibrium solutions of a new class of higher order parabolic partial differential equations to be applicable for Lorenz chaotic system in order to minimize the dynamical error of large Lorenz chaotic system.

Keywords: Higher Order Parabolic Partial Differential Equations, Lag Synchronization, Adaptive Technique, Lorenz Chaotic System

2. Parabolic synchronization

Consider the following chaotic system (1), and (2).

\[
\frac{\partial u_1(x,t)}{\partial t} = \sum_{|q| \leq 2M} a_q(x)D^q u_1(x,t) + \alpha_1[u_1(x,t) - u_2(x,t)]
\]

\[
\frac{\partial u_2(x,t)}{\partial t} = \sum_{|q| \leq 2M} b_q(x)D^q u_2(x,t) + [u_1(x,t)u_2(x,t) - \beta_1u_2(x,t)]
\]

\[
\frac{\partial u_3(x,t)}{\partial t} = \sum_{|q| \leq 2M} c_q(x)D^q u_3(x,t) + [\delta_1 u_1(x,t) - u_1(x,t)u_3(x,t) - u_3(x,t)]
\]

Where:
\[ U_i(x,0) = \varphi_i(x), i = 1, 2, 3 \]

\[ \varphi_1, \varphi_2, \varphi_3 \] are bounded continuous functions on \( R^n \) and \( x = (x_1, x_2, \ldots, x_n) \in R^n, R^q \) is the

n-dimensional Euclidean space,

\[ D^q = D^q_1 \ldots D^q_n, D_j = \frac{\partial}{\partial x_j} \]

\( q = (q_1, \ldots, q_n) \) is an n-dimensional multi-index, \( |q| = q_1 + q_2 + \cdots + q_n \)

and \( a_q, b_q, c_q \) are continuous bounded function defined on \( R^n \) for all \( q \leq 2M \).

It is assumed that the operators:

\[ \sum_{|q| \leq 2M} a_q(x)D^q, \quad \sum_{|q| \leq 2M} b_q(x)D^q, \quad \sum_{|q| \leq 2M} c_q(x)D^q \]

are strictly parabolic. This means that:

\[ \sum_{|q| \leq 2M} a_q(x) y^q \geq \delta |y|^{2M}, \quad \sum_{|q| \leq 2M} b_q(x) y^q \geq \delta |y|^{2M}, \]

\[ \sum_{|q| \leq 2M} c_q(x) y^q \geq \delta |y|^{2M} \]

for all \( x \in R^n \), where \( y = (y_1, \ldots, y_n), |y|^2 = y_1^2 + \cdots + y_n^2 \),

where \( \delta \) is a positive constant \([17]\).

Let us consider the following second chaotic system:

\[ \frac{\partial v_1(x,t)}{\partial t} = \sum_{|q| \leq 2M} a_q(x)D^q v_1(x,t) \]

\[ + \alpha \left[ v_2(x,t) - v_1(x,t) \right] + w_1(x,t) \]

\[ \frac{\partial v_2(x,t)}{\partial t} = \sum_{|q| \leq 2M} b_q(x)D^q v_2(x,t) \]

\[ + \left[ v_1(x,t)v_2(x,t) + \beta v_2(x,t) \right] + w_2(x,t) \]

\[ \frac{\partial v_3(x,t)}{\partial t} = \sum_{|q| \leq 2M} c_q(x)D^q v_3(x,t) \]

\[ + \left[ \delta x v_1(x,t) - v(x,t)v_3(x,t) - v_3(x,t) \right] + w_3(x,t) \]

where \( \alpha, \beta, \delta \) of (2) are unknown coefficients, we have:

\[ v_1(x,t) = \int_{R^n} G_1(x,y,t) u_1(y) dy + \]

\[ \alpha \int_{0}^{t} \int_{R^n} G_1(x,y,t-\theta) [u_2(y,\theta) - u_1(y,\theta)] dyd\theta, \]

\[ v_2(x,t) = \int_{R^n} G_2(x,y,t) u_2(y) dy + \]

\[ \beta \int_{0}^{t} \int_{R^n} G_2(x,y,t-\theta) [u_2(y,\theta) - u_3(y,\theta)] dyd\theta, \]

\[ v_3(x,t) = \int_{R^n} G_3(x,y,t) u_3(y) dy + \]

\[ \delta \int_{0}^{t} \int_{R^n} G_3(x,y,t-\theta) [u_2(y,\theta) - u_3(y,\theta)] dyd\theta. \]

Let:

\[ \int_{R^n} \int_{R^n} G_2(x,y,t-\theta) [u_2(y,\theta) - u_2(y,\theta)] dyd\theta \]

\[ u_3(x,t) = \int_{R^n} G_3(x,y,t) u_3(y) dy + \]

\[ \beta \int_{0}^{t} \int_{R^n} G_3(x,y,t-\theta) [u_2(y,\theta) - u_3(y,\theta)] dyd\theta, \]

Where \( G_i(x,y,t), i = 1, 2, 3, \) and \( G_1, G_2, G_3 \) is the fundamental solutions of the following problems: see \([18-23]\)

\[ \frac{\partial V_i(x,t)}{\partial t} = L_i(x,t,D)V_i \]

Where:

\[ L_1(x,t,D) = \sum_{q=1}^{M} a_q(x)D^q, \quad L_2(x,t,D) = m \sum_{q=1}^{M} b_q(x)D^q, \]

\[ L_3(x,t,D) = \sum_{q=1}^{M} c_q(x)D^q \]

Let:

\[ u_1(x,t) = \int_{R^n} G_1(x,y,t) u_1(y) dy \]

It is easy to see that:

\[ u_1(x,t) = \frac{\partial u_1(x,t)}{\partial t} + \alpha \int_{0}^{t} \int_{R^n} G_1(x,y,t-\theta) [u_2(y,\theta) - u_1(y,\theta)] dyd\theta, \]

\[ u_2(x,t) = \frac{\partial u_2(x,t)}{\partial t} + \beta \int_{0}^{t} \int_{R^n} G_2(x,y,t-\theta) [u_2(y,\theta) - u_3(y,\theta)] dyd\theta, \]

\[ u_3(x,t) = \frac{\partial u_3(x,t)}{\partial t} + \delta \int_{0}^{t} \int_{R^n} G_3(x,y,t-\theta) [u_2(y,\theta) - u_3(y,\theta)] dyd\theta, \]

Now we have:

\[ \frac{\partial u_1(x,t)}{\partial t} = \frac{\partial u_1(x,t)}{\partial t} + \alpha [u_2(x,t) - u_1(x,t) \]

\[ - \alpha \int_{0}^{t} \int_{R^n} G_1(x,y,t-\theta) [u_2(y,\theta) - u_1(y,\theta)] dyd\theta, \]

\[ \frac{\partial u_2(x,t)}{\partial t} = \frac{\partial u_2(x,t)}{\partial t} + \beta [u_2(x,t) - u_3(x,t) \]

\[ - \beta \int_{0}^{t} \int_{R^n} G_2(x,y,t-\theta) [u_2(y,\theta) - u_3(y,\theta)] dyd\theta, \]

\[ \frac{\partial u_3(x,t)}{\partial t} = \frac{\partial u_3(x,t)}{\partial t} + \delta [u_2(x,t) - u_3(x,t) \]

\[ - \delta \int_{0}^{t} \int_{R^n} G_3(x,y,t-\theta) [u_2(y,\theta) - u_3(y,\theta)] dyd\theta. \]
\[ f_1(x, t) = \int_0^t \int_{\mathbb{R}^n} G_1(x, y, t - \theta) f_1(x, t) \, dx \, dt \]
\[ f_2(x, t) = \int_0^t \int_{\mathbb{R}^n} G_2(x, y, t - \theta) f_2(x, t) \, dx \, dt \]
\[ f_3(x, t) = \int_0^t \int_{\mathbb{R}^n} G_3(x, y, t - \theta) f_3(x, t) \, dx \, dt \]

Now considering the following chaotic Parabolic system (1), and (2) see [24-38]
\[ \frac{\partial u_1(x,t)}{\partial t} = \frac{\partial u_2(x,t)}{\partial t} + \alpha [u_2(x,t) - u_1(x,t)] + \frac{\partial f_1(x,t)}{\partial t}, \]
\[ \frac{\partial u_2(x,t)}{\partial t} = \frac{\partial u_3(x,t)}{\partial t} + [u_1(x,t)u_2(x,t) - \beta u_2(x,t)] + \frac{\partial f_2(x,t)}{\partial t}, \]
\[ \frac{\partial u_3(x,t)}{\partial t} = \frac{\partial u_3(x,t)}{\partial t} + [\delta u_1(x,t) - u_1(x,t)u_3(x,t)] - u_3(x,t) + \frac{\partial f_3(x,t)}{\partial t}. \]

and
\[ \frac{\partial v_1(x,t)}{\partial t} = \frac{\partial v_2(x,t)}{\partial t} + \alpha_i[v_2(x,t) - v_1(x,t)] + \frac{\partial g_1(x,t)}{\partial t} + w_1(x,t), \]
\[ \frac{\partial v_2(x,t)}{\partial t} = \frac{\partial v_3(x,t)}{\partial t} + [v_1(x,t)v_2(x,t) - \beta_i v_2(x,t)] + \frac{\partial g_2(x,t)}{\partial t} + w_2(x,t), \]
\[ \frac{\partial v_3(x,t)}{\partial t} = \frac{\partial v_3(x,t)}{\partial t} + [\delta_i v_1(y,t) - v_1(y,t)v_3(y,t)] - v_3(x,t) + \frac{\partial g_3(x,t)}{\partial t} + w_3(x,t) \]

Where:
\[ \frac{\partial f_1(x,t)}{\partial t} = -u_1(y, \theta) dyd\theta, \]
\[ \frac{\partial f_2(x,t)}{\partial t} = \int_0^t \int_{\mathbb{R}^n} \frac{\partial}{\partial t} G_2(x, y, t - \theta) \, dy \, d\theta, \]
\[ \frac{\partial f_3(x,t)}{\partial t} = \int_0^t \int_{\mathbb{R}^n} \frac{\partial}{\partial t} G_3(x, y, t - \theta) \, dy \, d\theta, \]
\[ \frac{\partial g_1(x,t)}{\partial t} = \alpha_s [\delta u_1(y, \theta) - u_1(y, \theta)] dyd\theta, \]
\[ \frac{\partial g_2(x,t)}{\partial t} = \alpha_s \int_0^t \int_{\mathbb{R}^n} \frac{\partial}{\partial t} G_2(x, y, t - \theta) \, dy \, d\theta, \]
\[ \frac{\partial g_3(x,t)}{\partial t} = \alpha_s \int_0^t \int_{\mathbb{R}^n} \frac{\partial}{\partial t} G_3(x, y, t - \theta) \, dy \, d\theta, \]

\[ \frac{\partial v_1(y, \theta)}{\partial t} v_2(y, \theta) - \beta_s v_2(y, \theta) \] dyd\theta,
\[ \frac{\partial g_3(x,t)}{\partial t} = \int_0^t \int_{\mathbb{R}^n} G_3(x, y, t - \theta) \]
\[ [\delta v_1(y, \theta) - v_1(y, \theta) v_3(y, \theta) - v_3(y, \theta) dyd\theta. \]

Where \( \alpha_s, \beta_s, \) and \( \delta_s \) are unknown coefficients.

Let:
\[ e_1(x,t) = v_1(x,t) - u_1(x,t - \tau) \]
\[ e_2(x,t) = v_2(x,t) - u_2(x,t - \tau) \]
\[ e_3(x,t) = v_3(x,t) - u_3(x,t - \tau) \]

Where \( t > 0 \) is the time delay of the errors dynamical system. Now the goal of the parameters identified, and lag synchronization is to find an appropriate controller \( W(x,t) \), and parameter adaptive laws of \( \alpha_s, \beta_s, \) and \( \delta_s \) such that the synchronization errors
\[ e_1(x,t) \rightarrow 0, \quad e_2(x,t) \rightarrow 0, \quad e_3(x,t) \rightarrow 0 \]
as \( t \rightarrow 0 \), and the unknown coefficients satisfy the conditions:
\[ \lim_{t \to \infty} \alpha_s = \alpha, \lim_{t \to \infty} \beta_s = \beta, \lim_{t \to \infty} \delta_s = \delta \]

Remark 1: When \( \tau > 0 \), the lag synchronization will appears, when \( \tau < 0 \), the anticipated synchronization will appear. Generally complete synchronization will appear when, \( \tau = 0 \).

Remark 2: For the anticipated synchronization, and complete synchronization. The discussions are similar to the method given in this paper.

3. Adaptive Lag Synchronization of Lorenz Chaotic System

\[ \frac{\partial e_1(x,t)}{\partial t} = \frac{\partial v_1(x,t)}{\partial t} - \frac{\partial u_1(x,t - \tau)}{\partial t} \]
\[ \frac{\partial e_2(x,t)}{\partial t} = \frac{\partial v_2(x,t)}{\partial t} - \frac{\partial u_2(x,t - \tau)}{\partial t} + \alpha_s v_2(x,t) - \alpha_s v_1(x,t) \]
\[ \frac{\partial e_3(x,t)}{\partial t} = \frac{\partial v_3(x,t)}{\partial t} - \frac{\partial u_3(x,t - \tau)}{\partial t} - \alpha_s u_2(x,t) + \alpha_s u_1(x,t - \tau) - \frac{\partial f_3(x,t)}{\partial t} \]
\[ \frac{\partial e_1(x,t)}{\partial t} = \frac{\partial v_1(x,t)}{\partial t} + \alpha_s v_2(x,t) - \alpha_s v_1(x,t) + \frac{\partial g_3(x,t)}{\partial t} + w_1(x,t) - \alpha u_2(x,t - \tau) + \alpha u_1(x,t - \tau) - \frac{\partial f_1(x,t)}{\partial t} \]
\[ \frac{\partial e_2(x,t)}{\partial t} = \frac{\partial v_2(x,t)}{\partial t} - \alpha_s v_2(x,t) + \frac{\partial g_3(x,t)}{\partial t} + w_3(x,t) - \alpha u_2(x,t - \tau) + \alpha u_1(x,t - \tau) - \frac{\partial f_1(x,t)}{\partial t} \]
\[ \frac{\partial e_3(x,t)}{\partial t} = \frac{\partial v_3(x,t)}{\partial t} + \alpha_s u_2(x,t) - \alpha_s u_1(x,t) - \frac{\partial g_3(x,t)}{\partial t} + w_3(x,t) - \alpha u_2(x,t - \tau) + \alpha u_1(x,t - \tau) - \frac{\partial f_1(x,t)}{\partial t} \]
\[ \hat{e}_1(x,t) = \frac{\partial e_1(x,t)}{\partial t} - \alpha e_1(x,t) + \alpha_s v_2(x,t) \]
We have the error dynamical system.

\[ \dot{e}_1(x,t) = \frac{\partial e_1^*(x,t)}{\partial t} + P_1(x,t) - x_1(x,t) + \alpha_1 \dot{u}_1(x,t) \]

\[ \dot{e}_2(x,t) = \frac{\partial e_2^*(x,t)}{\partial t} + P_2(x,t) - x_2(x,t) \]

\[ \dot{e}_3(x,t) = \frac{\partial e_3^*(x,t)}{\partial t} + P_3(x,t) - x_3(x,t) \]

\[ - (e_1(x,t) - \alpha_1 \dot{u}_1(x,t)) \]

\[ + \frac{\partial g_1(x,t)}{\partial t} + \frac{\partial g_2(x,t)}{\partial t} + \frac{\partial g_3(x,t)}{\partial t} + w_1(x,t) - u_1(x,t) \]

\[ - \frac{\partial f_1(x,t)}{\partial t} - \frac{\partial f_2(x,t)}{\partial t} - \frac{\partial f_3(x,t)}{\partial t} \]

\[ \dot{u}_1(x,t) = \frac{\partial u_1^*(x,t)}{\partial t} \]

\[ + \frac{\partial u_1(x,t)}{\partial t} \]

\[ \dot{u}_2(x,t) = \frac{\partial u_2^*(x,t)}{\partial t} \]

\[ + \frac{\partial u_2(x,t)}{\partial t} \]

\[ \dot{u}_3(x,t) = \frac{\partial u_3^*(x,t)}{\partial t} \]

\[ + \frac{\partial u_3(x,t)}{\partial t} \]

It is clear that lag synchronization of system (1), and (2) appears if the dynamical errors (6) have stable equilibrium point, and converge to zero \((e(x,t) = 0)\).

Where: \(e(x,t) = [e_1(x,t), e_2(x,t), e_3(x,t)]^T\)

Then the following theorem was obtained:

Assuming that Lorenz chaotic system (2) take:

\[ w_1(x,t) = \frac{\partial w_1^*(x,t)}{\partial t} + \frac{\partial w_1(x,t)}{\partial t} \]

\[ + \frac{\partial w_2(x,t)}{\partial t} + \frac{\partial w_3(x,t)}{\partial t} \]

\[ w_2(x,t) = \frac{\partial w_2^*(x,t)}{\partial t} + \frac{\partial w_2(x,t)}{\partial t} \]

\[ + \frac{\partial w_3(x,t)}{\partial t} \]

\[ w_3(x,t) = \frac{\partial w_3^*(x,t)}{\partial t} + \frac{\partial w_3(x,t)}{\partial t} \]

And parameter adaptive laws.
\[ \dot{\alpha}_s = v_1(x,t) e_1(x,t) \] (8)\\
\[ \dot{\beta}_s = v_2(x,t) e_2(x,t) \]\\
\[ \dot{\delta}_s = -v_1(x,t) e_3(x,t) \]

Both the systems (1, and (2) could realize lag synchronization, and the unknown coefficients will be identified, i.e. equations (4), and (5) will be achieved.

**Proof:**

Equation (6) can be converted to the following form under the controller (7).

\[ \dot{e}_1(x,t) = -\alpha e_1(x,t) - (\delta_s - \delta) v_1(x,t) \] (9)\\
\[ \dot{e}_2(x,t) = -\beta e_2(x,t) - (\beta_s - \beta) v_2(x,t) \]\\
\[ \dot{e}_3(x,t) = -e_3(x,t) + (\delta_s - \delta) v_1(x,t) \]

Consider A Lypanov function as:

\[ \psi = \frac{1}{2} \left[ e_1^2(x,t) + e_2^2(x,t) + e_3^2(x,t) + (\alpha_s - \alpha)^2 + (\beta_s - \beta)^2 + (\delta_s - \delta)^2 \right] \]

It is clear that, \( \psi \) is a positive definite function. Taking its time derivative along with the trajectories of equation (8), and (9) leads to

\[ \dot{\psi} = e_1(x,t) \dot{e}_1(x,t) + e_2(x,t) \dot{e}_2(x,t) + e_3(x,t) \dot{e}_3(x,t) + \]
\[ + (\alpha_s - \alpha) \dot{\alpha}_s + (\beta_s - \beta) \dot{\beta}_s + (\delta_s - \delta) \dot{\delta}_s \]

\[ \dot{\psi} = e_1(x,t) \left[ -\alpha e_1(x,t) - (\delta_s - \delta) v_1(x,t) \right] + e_2(x,t) \]
\[ + e_3(x,t) \left[ -e_3(x,t) + (\delta_s - \delta) v_1(x,t) \right] + \]
\[ + (\alpha_s - \alpha) \]
\[ [ v_1(x,t) e_1(x,t) + (\beta_s - \beta) v_2(x,t) e_2(x,t)] + (\delta_s - \delta)[- v_1(x,t) e_3(x,t)] + \]
\[ \dot{\psi} = -\alpha e_1^2(x,t) - \beta e_2^2(x,t) - e_3^2(x,t) \]
\[ = -e^T P e \leq 0 \]

Where \( P = \text{diag} \{ \alpha, 1, \beta \} \). It is clear that

\[ \dot{\psi} = 0 \text{ if and only if } e_i(x,t) = 0, \forall i = 1, 2, 3 \]

Namely the set:

\[ Q = \left\{ (e_1(x,t) = 0, e_2(x,t) = 0, e_3(x,t) = 0) \right\} \]

Is the largest invariant set contained in \( E = \{ \dot{\psi} = 0 \} \)

From equation (9), so according to the La Salles Invariance principle [39]. Starting with arbitrary initial values of equation (9), the trajectory converges asymptotically to the set \( Q \), i.e.

\[ e_1(x,t) \rightarrow 0, e_2(x,t) \rightarrow 0, e_3(x,t) \rightarrow 0 \text{ as } \]
\[ (\alpha_s \rightarrow \alpha, (\beta_s - \beta), \text{ and } (\delta_s \rightarrow \delta) \]

As \( t \rightarrow \infty \)

This indicates that the lag synchronization of Lorenz chaotic system is achieved, and the unknown coefficients: \( (\alpha_s, \beta_s, \delta_s) \)

Can be successfully identified by using controller (7), and the parameter adaptive law (8). (Comp [40–44]

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**References**


