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Chaotic intermittency with non-differentiable $M(x)$ function

Intermitencia caótica con función $M(x)$ no diferenciable

Sergio Elaskar [1,2], **Ezequiel del Río** [3], **Mauro Grioni** [1,4*]

[1]National Scientific and Technical Research Council (CONICET), Argentina
[2]Departamento de Aeronáutica, Universidad Nacional de Córdoba. Ismael Bordabehere S/N. 5016. Córdoba, Argentina.
[3]Departamento de Física Aplicada, Universidad Politécnica de Madrid. José Gutierrez Abascal, # 2. C. P. 28006. Madrid, España.
[4]Facultad de Ingeniería, Universidad Nacional de Cuyo, Centro Universitario. C. P. 5502. Mendoza, Argentina.

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ABSTRACT: One-dimensional maps showing chaotic intermittency with discontinuous reinjection probability density functions are studied. For these maps, the reinjection mechanism possesses two different processes.The M function methodology is applied to analyze the complete reinjection mechanism and to determine the discontinuous reinjection probability density function. In these maps the function $M(x)$ is continuous and non-differentiable. Theoretical equations are found for the function $M(x)$ and for the reinjection probability density function. Finally, the theoretical results are compared with numerical data finding high accuracy.

RESUMEN: En este trabajo se estudian mapas unidimensionales que muestran intermitencia caótica con funciones de densidad de probabilidad de reinyección discontinuas. Para estos mapas, el mecanismo de reinyección posee dos procesos diferentes. Para analizar el mecanismo de reinyección completo y determinar la función de densidad de probabilidad de reinyección discontinua, se aplica la metodología de la función M. Dicha función es continua y no derivable. Se encuentran ecuaciones teóricas para la función $M(x)$ y para la función de densidad de probabilidad de reinyección. Finalmente, los resultados teóricos se comparan con datos numéricos encontrándose una alta precisión entre ambos.

1. Introduction

Non-linear behavior is a ubiquitous feature in natural phenomena and human-made mechanisms. Several of these non-linear behaviors are described by dynamical systems displaying chaos. A route by which the solutions of the non-linear dynamical systems can evolve from regular to chaotic behavior is chaotic intermittency [1]. The system solutions are composed of laminar and chaotic phases. The laminar or regular phases are pseudo-equilibrium or pseudo-periodic solutions, while the bursts correspond to chaotic evolution [1–3].

The phenomenon of chaotic intermittency has been found in different fields of science as physics, chemistry, medicine, engineering, and economics [4–16]. Therefore, a better description and understanding of chaotic intermittency phenomenon would contribute to several fields of knowledge.

* Corresponding author: Mauro Grioni
E-mail: mauro.grioni@ingenieria.uncuyo.edu.ar
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Chaotic intermittency was classified into three types named I, II, and III, following the loss of stability for maps [17]. Type I intermittency happens if there is a tangent bifurcation and an eigenvalue leaves the unit circle across +1. Type II intermittency occurs by a Hopf bifurcation, and two complex-conjugate eigenvalues move away from the unit circle. Finally, type III takes place during a subcritical period-doubling bifurcation, and an eigenvalue escapes the unit circle by -1 [1, 3]. Posterior research detected other intermittency types, such as X, on-off, V, eyelet, and ring [18–27].

In one-dimensional maps, intermittency is produced by a specific local map and a reinjection mechanism [1, 2]. The local map defines the type of intermittency, and the reinjection process returns the trajectories to the laminar zone. The reinjection probability density function (RPD function) determines the trajectories' probability of being reinjected in the laminar zone or interval [1–3].

The correct description of the RPD function is essential for understanding of intermittency phenomenon. Several approaches were utilized to calculate the RPD function, being the uniform reinjection (a constant RPD) the most implemented [2, 3, 17, 28]. Recently, a more general methodology to evaluate the RPD function has been introduced [1], which is called the M function methodology. This methodology has accurately worked for types I, II, III, and V intermittencies with and without noise [29–35].

This paper extends the M function methodology to evaluate discontinuous RPD functions. These RPDs are related to two o more overlapping reinjection mechanisms [1, 29, 36]. The paper shows that discontinuous RPD functions correspond to non-differentiable $M(x)$ functions.

The paper is organized into five sections. The second section briefly describes the M function methodology. Section 3 extends the M function methodology to evaluate discontinuous RPD functions. In Section 4, numerical tests are presented. Finally, in Section 5 there are the main conclusions.

2. The $M(x)$ function

The RPD function determines the statistical distribution of trajectories leaving the chaotic region and going back into the laminar region. The RPD is the more significant function in describing chaotic intermittency behavior. Once the RPD function is known, the other statistical properties can be determined [1, 2].

To evaluate the RPD function, here also called $\phi(x)$, we introduce the following function (see Equation (1)) [1]: $\hat{x}$ is the lower boundary of reinjection, and $\hat{x} \leq x \leq x_0 + c$. Where x_0 is the vanished or unstable fixed point and the laminar interval is $L = [\hat{x}, x_0 + c]$. In addition, $\phi(x)$ is a C^1 function in L, where a C^q is a q times continuously differentiable function.

The $M(x)$ function has been extensively used to determine the statistical properties in chaotic intermittency (see [1][29–35] and references indicated in these manuscripts).

In several maps showing intermittency, the $M(x)$ function showed in Equation (2) is a linear function [1] where $m \in (0, 1)$ is a free parameter. Note, the $M(x)$ function is defined in the laminar interval $[\hat{x}, x_0 + c]$.

Theorem. Let $M(x)$ be a function defined by Equation (1) and $\phi(x)$ is a C^1 function. If $M(x)$ is the linear function given by Equation (2). Then, the reinjection probability density function results in Equation (3).

Proof. For $\int_{\hat{x}}^{x} \phi(y)dy \neq 0$ the Equation (1) can be written as expressed in Equation (4). If we differentiate this equation twice with x, we get the Equation (5). Assuming that $M(x)$ is given by Equation (2), we obtain $\frac{d^2M(x)}{dx^2} = 0$, and $\frac{dM(x)}{dx} = m$, hence the Equation (5) results in Equation (6). The RPD function (see Equation (7)) is calculated by integration of the last equation where b is the integration constant.

Therefore, the RPD function can be written as expressed in Equation (8), $b(\alpha)$ is a normalization parameter selected to verify $\int_L \phi(x)\, dx = 1$, where L is the laminar interval.

To approximate numerically the $M(x)$ function, we notice that it is an average over reinjection points in the interval $[\hat{x}, x]$. Then, we can write the Equation (9) where the data set (N reinjection points) $\{x_j\}_{j=1}^{N}$ has been previously ordered, i.e., $x_j \leq x_{j+1}$. Therefore, $\hat{x}$ can be approximated by $\hat{x} \approx \inf\{x_j\}$.

We highlight the $M(x)$ function is a useful mathematical tool to calculate $\hat{x}$ and α determining the RPD function and other statistical properties in chaotic intermittency. Several papers have verified that $M(x)$ is a linear function, and the RPD function is given by Equation (8) (see [1, 29, 31, 32] and references indicated in these manuscripts).

3. Non-differentiable $M(x)$ function

In this section, we analyze the reinjection mechanisms that display non-differentiable functions $M(x)$. These cases happen when there are two o more reinjection processes

$$M(x) = \begin{cases} \frac{\int_{\hat{x}}^{x} y\ \phi(y)\ dy}{\int_{\hat{x}}^{x} \phi(y)\ dy} & \text{if } \int_{\hat{x}}^{x} \phi(y)dy \neq 0 \\ 0 & \text{otherwise} \end{cases} \tag{1}$$

$$M(x) = \begin{cases} m(x-\hat{x})+\hat{x} & \text{if } x \geq \hat{x} \\ 0 & \text{otherwise} \end{cases} \tag{2}$$

$$\phi(x) = b\ (x-\hat{x})^{\frac{1-2m}{m-1}} \tag{3}$$

$$M(x) \int_{\hat{x}}^{x} \phi(y)\ dy = \int_{\hat{x}}^{x} y\ \phi(y)\ dy \tag{4}$$

$$\frac{d^2M(x)}{dx^2} \int_{\hat{x}}^{x} \phi(y)\ dy + 2\left(\frac{dM(x)}{dx} - 1\right) \phi(x) + (M(x)-x)\frac{d\phi(x)}{dx} = 0 \tag{5}$$

$$\frac{d\phi(x)}{dx}\ (x-\hat{x})\ (m-1) + \phi(x)(2m-1) = 0 \tag{6}$$

$$\phi(x) = b\ (x-\hat{x})^{\frac{1-2m}{m-1}} \tag{7}$$

$$\phi(x) = b(\alpha)\ (x-\hat{x})^{\alpha} \quad \text{where} \quad \alpha = \frac{1-2m}{m-1} \tag{8}$$

$$M(x) = M_j \equiv \frac{1}{j}\sum_{k=1}^{j} x_k, \qquad x_{j-1} < x \leq x_j \tag{9}$$

generating discontinuous RPD functions. Accordingly, $\phi(x)$ is not C^1 as in the previous section.

Here we introduce a general methodology to describe the $M(x)$ function and to obtain the RPD function when there are two different reinjection processes.

Let us consider a generic one-dimensional map $x_{n+1} = F(x_n)$, which has two reinjection processes, called here a and b, respectively. Each reinjection process verifies a linear $M(x)$ function (see Equation (2)). We call $M_a(x)$ and $M_b(x)$ these functions for each reinjection process, and they verify the Equation (10), where $\hat{x}_a$ and $\hat{x}_b$ are the lower boundary of reinjection for the reinjection processes a and b respectively.

From Equation (10) and using the theory described in Section 2, we get two independent RPD functions as expressed in Equation (11). We analyze two general cases. The first one assumes that the overlap of the reinjection processes occurs in the lower part of the laminar interval. On the other hand, the second case considers that the reinjection processes superposition happens in the upper part of the laminar interval.

3.1 Case 1. Reinjection overlapping in the lower part of the laminar interval

First, we study the case with reinjection overlap or superposition in the lower part of the laminar interval. Then, the complete RPD function results in Equation (12), where x_s is the non-differentiable point for the global $M(x)$ function.

Since $b_a(\alpha_a)$ and $b_b(\alpha_b)$ are real numbers, we can write $b_a(\alpha_a) = b$, and $b_b(\alpha_b) = k\,b$. Where k is a real number, and b is evaluated from the normalization condition, which is (see [1, 2]) If we introduce Equations (11) and (12) in Equation (13), we get Equation (14) where $x_0 + c$ is the upper limit of the laminar interval, $L = [\hat{x}_b, x_0 + c]$, and we have assumed $\hat{x}_b = \hat{x}_a$ (see Equation (12)). We emphasize, without loss of generality, that $\hat{x}_b$ could coincide with $x_0 - c$. Note that k and b, are always real numbers (see Equation (14)) because of Equation (15).

In Equation (12), we have considered that $\phi_1(x)$ is determined by two reinjection mechanisms represented by $\phi_a(x)$ and $\phi_b(x)$, while $\phi_2(x)$ is calculated by only one reinjection mechanism given by $\phi_b(x)$.

$$M_a(x) = m_a(x - \hat{x}_a) + \hat{x}_a$$
$$M_b(x) = m_b(x - \hat{x}_b) + \hat{x}_b \tag{10}$$

$$\phi_a(x) = b_a(\alpha_a)\,(x - \hat{x}_a)^{\alpha_a}, \quad \alpha_a = \tfrac{1-2m_a}{m_a-1}$$
$$\phi_b(x) = b_b(\alpha_b)\,(x - \hat{x}_b)^{\alpha_b}, \quad \alpha_b = \tfrac{1-2m_b}{m_b-1} \tag{11}$$

$$\phi(x) = \begin{cases} \phi_1(x) = \phi_a(x) + \phi_b(x), & \hat{x}_b \le x \le x_s \\ \phi_2(x) = \phi_b(x), & x_s < x \le x_0 + c \end{cases} \tag{12}$$

$$\int_{\hat{x}_b}^{x_0+c} \phi(x)\,dx = 1 \tag{13}$$

$$k\,b \int_{\hat{x}_b}^{x_0+c} (x - \hat{x}_b)^{\alpha_b} dx + b \int_{\hat{x}_a}^{x_s} (x - \hat{x}_a)^{\alpha_a} dx = 1 \tag{14}$$

$$(x - \hat{x}_b)^{\alpha_b} \ge 0 \quad \text{if} \quad \hat{x}_b \le x \le x_0 + c$$
$$(x - \hat{x}_a)^{\alpha_a} \ge 0 \quad \text{if} \quad \hat{x}_a \le x \le x_s \tag{15}$$

Note $\phi_b(x)$ is defined in the complete laminar interval L. However, $\phi_a(x)$ acts only in the sub-interval $[\hat{x}_b, x_s]$.

To calculate the global $M(x)$ function, we implement the M function methodology introduced in the previous section. For $x \le x_s$, the function $M(x)$ result in Equation (16) and, for $x > x_s$ we get the Equation (17). Therefore, the complete $M(x)$ function is given for these equations.

We notice the complete $M(x)$ function has a non-differentiable point at $x = x_s$. Also, note the $M(x)$ function does not depend on the normalization factor b. However, it depends on k. The parameter k is calculated from Equation (17), and it is given by Equation (18). In Equation (17), $M(x)$ and x are considered for all reinjected points verifying $x > x_s$, and k is calculated as the average of them.

3.2 Case 2. Reinjection overlapping in the upper part of the laminar interval

Now, we study the second case, where the reinjection processes overlapping happens in the upper part of the laminar interval. Therefore, the RPD function can be written as expressed in Equation (19), where $\phi_a(x)$ and $\phi_b(x)$ are obtained as shown in Equation (20), where x_0 is the fixed point of the map, and the laminar interval is $L = [x_0 - c, x_0 + c]$. Note that $\hat{x}_a = x_0 - c$ is the lower limit of the laminar interval, L, and $\hat{x}_b = x_s$.

Then, the M functions are obtained in Equation (21), where $M_a(x)$ is defined inside the complete laminar interval $L = [x_0 - c, x_0 + c]$. However, $M_b(x)$ is given in $[x_s, x_0 + c]$.

We calculate the parameters m_a and m_b, for each reinjection process individually. We apply the M function methodology previously explained. Then, α_a and α_b are obtained in Equation (22). The factor b verifies the Equation (23).

Therefore, the global M function is given by Equation (24) for $x < x_s$ and by Equation (25) for $x \ge x_s$. From Equation (25), we obtain k which is given by Equation (26).

In Equation (26), $M(x)$ and x are considered for all reinjected points verifying $x_s \le x \le x_0 - c$. We calculate k as an average of Equation (26) evaluated for all these values.

4. Applications. Numerical results

In this section, we present two numerical examples of the theoretical cases described in the previous section. To verify the generality of the methodology, the first one uses type V intermittency, and the second analyzes type I

$$M(x) = \frac{\int_{\hat{x}_a}^{x} y\,\phi_a(y)\,dy + \int_{\hat{x}_b}^{x} y\,\phi_b(y)\,dy}{\int_{\hat{x}_a}^{x} \phi_a(y)\,dy + \int_{\hat{x}_b}^{x} \phi_b(y)\,dy} = \frac{\int_{\hat{x}_a}^{x} y\,b\,(y-\hat{x}_a)^{\alpha_a}\,dy + \int_{\hat{x}_b}^{x} y\,b\,k\,(y-\hat{x}_b)^{\alpha_b}\,dy}{\int_{\hat{x}_a}^{x} b\,(y-\hat{x}_a)^{\alpha_a}\,dy + \int_{\hat{x}_b}^{x} b\,k\,(y-\hat{x}_b)^{\alpha_b}\,dy}$$
$$= \frac{(-\hat{x}_a+x)^{1+\alpha_a}\,(\hat{x}_a+x(1+\alpha_a))\,(1+\alpha_b)(2+\alpha_b)+k(x-\hat{x}_b)^{1+\alpha_b}\,(\hat{x}_b+x(1+\alpha_b))\,(1+\alpha_a)(2+\alpha_a)}{(2+\alpha_a)(2+\alpha_b)\,((-\hat{x}_a+x)^{1+\alpha_a}\,(1+\alpha_b)+k(x-\hat{x}_b)^{1+\alpha_b}\,(1+\alpha_a))} \tag{16}$$

$$M(x) = \frac{\int_{\hat{x}_a}^{x_s} y\,\phi_a(y)\,dy + \int_{\hat{x}_b}^{x} y\,\phi_b(y)\,dy}{\int_{\hat{x}_a}^{x_s} \phi_a(y)\,dy + \int_{\hat{x}_b}^{x} \phi_b(y)\,dy} = \frac{\int_{\hat{x}_a}^{x_s} y\,b\,(y-\hat{x}_a)^{\alpha_a}\,dy + \int_{\hat{x}_b}^{x} y\,b\,k\,(y-\hat{x}_b)^{\alpha_b}\,dy}{\int_{\hat{x}_a}^{x_s} b\,(y-\hat{x}_a)^{\alpha_a}\,dy + \int_{\hat{x}_b}^{x} b\,k\,(y-\hat{x}_b)^{\alpha_b}\,dy}$$
$$= \frac{(x_s-\hat{x}_a)^{1+\alpha_a}\,(\hat{x}_a+x_s(1+\alpha_a))\,(1+\alpha_b)(2+\alpha_b)+k(x-\hat{x}_b)^{1+\alpha_b}\,(\hat{x}_b+x(1+\alpha_b))\,(1+\alpha_a)(2+\alpha_a)}{(2+\alpha_a)(2+\alpha_b)\,((x_s-\hat{x}_a)^{1+\alpha_a}\,(1+\alpha_b)+k(x-\hat{x}_b)^{1+\alpha_b}\,(1+\alpha_a))} \tag{17}$$

$$k = \frac{M(x)\,(2+\alpha_a)(2+\alpha_b)\,((x_s-\hat{x}_a)^{1+\alpha_a}\,(1+\alpha_b)-(x_s-\hat{x}_a)^{1+\alpha_a}\,(\hat{x}_a+x_s(1+\alpha_a))\,(1+\alpha_b)(2+\alpha_b)}{(x-\hat{x}_b)^{1+\alpha_b}\,(\hat{x}_b+x(1+\alpha_b))\,(1+\alpha_a)(2+\alpha_a)-M(x)\,(2+\alpha_a)(2+\alpha_b)(1+\alpha_a)(x-\hat{x}_b)^{1+\alpha_b}} \tag{18}$$

$$\phi(x) = \begin{cases} \phi_1(x) = \phi_a(x), & x_0 - c \le x < x_s \\ \phi_2(x) = \phi_a(x) + \phi_b(x), & x_s \le x \le x_0 + c \end{cases} \tag{19}$$

$$\phi_a(x) = b\,(x-\hat{x}_a)^{\alpha_a} = b\,(x-x_0+c)^{\alpha_a}$$
$$\phi_b(x) = b\,k\,(x-\hat{x}_b)^{\alpha_b} = b\,k\,(x-x_s)^{\alpha_b} \tag{20}$$

$$M_a(x) = m_a\,(x-x_0+c) + x_0 - c$$
$$M_b(x) = m_b(x-x_s) + x_s \tag{21}$$

$$\alpha_a = \frac{2\,m_a - 1}{1-m_a}\,, \qquad \alpha_b = \frac{2\,m_b - 1}{1-m_b} \tag{22}$$

$$\int_{x_0-c}^{x_0+c} b\,(x-x_0+c)^{\alpha_a}dx + \int_{\hat{x}_s}^{x_0+c} b\,k\,(x-x_s)^{\alpha_b}dx = 1 \tag{23}$$

$$M(x) = \frac{\int_{x_0-c}^{x} y\,\phi_a(y)\,dy}{\int_{x_0-c}^{x} \phi_a(y)\,dy} = \frac{x(1+\alpha_a) + x_0 - c}{2+\alpha_a} \tag{24}$$

$$M(x) = \frac{\int_{x_0-c}^{x} y\,\phi_a(y)\,dy + \int_{x_s}^{x} y\,\phi_b(y)\,dy}{\int_{x_0-c}^{x} \phi_a(y)\,dy + \int_{x_s}^{x} \phi_b(y)\,dy}$$
$$= \frac{(x-x_0+c)^{1+\alpha_a}\,(x_0-c+x(1+\alpha_a))\,(1+\alpha_b)(2+\alpha_b)+k\,(x-x_s)^{1+\alpha_b}\,(x_s+x(1+\alpha_b))\,(1+\alpha_a)(2+\alpha_a)}{(2+\alpha_b)(2+\alpha_a)\,((x-x_0+c)^{1+\alpha_a}\,(1+\alpha_b)+k\,(x-x_s)^{1+\alpha_a}\,(1+\alpha_a))} \tag{25}$$

$$k = \frac{(x-x_0+c)^{1+\alpha_a}\,(x_0-c+x(1+\alpha_a))\,(1+\alpha_b)\,(2+\alpha_b)-M(x)\,(2+\alpha_b)\,(2+\alpha_a)\,(x-x_0+c)^{1+\alpha_a}\,(1+\alpha_b)}{M(x)\,(2+\alpha_b)\,(2+\alpha_a)\,(1+\alpha_a)\,(x-x_s)^{1+\alpha_a}-(x-x_s)^{1+\alpha_b}\,(x_s+x(1+\alpha_b))\,(1+\alpha_a)\,(2+\alpha_a)} \tag{26}$$

intermittency.

To accomplish the numerical tests, we make an iterative process using the corresponding map. Later, we divide the laminar interval L into N_s sub-intervals, and finally, we estimate the reinjection's histogram and the numerical RPD function. To do it, we utilize N reinjected points inside the laminar interval. Typically, millions of iterations are required. This procedure has been applied previously [1, 29, 37].

4.1 Case 1. Type V intermittency with overlapping in the lower part of the laminar interval

Let us introduce the following map [38] in Equation (27) (see below), where $F(x_m) = y_m = 1$, $\hat{x}$ is the lower boundary of reinjection, and ε is the control parameter. This map has a fixed point $x = 0$ for $\varepsilon = 0$. If $0 < \varepsilon \ll 1$, type V intermittency occurs. Figure 1 shows the map for $a_1 = 0.9$, $a_2 = 2$, $\varepsilon = 0.001$, and $\hat{x} = -0.2$.

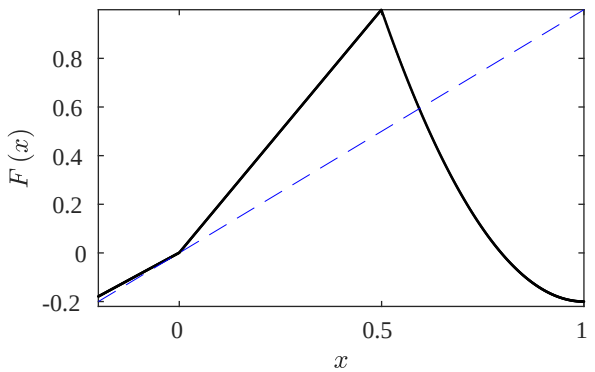

Figure 1 Map given by Equation (27) for $a_1 = 0.9$, $a_2 = 2$, $\varepsilon = 0.001$, and $\hat{x} = -0.2$. Black line: map. Blue dashed line: bisector.

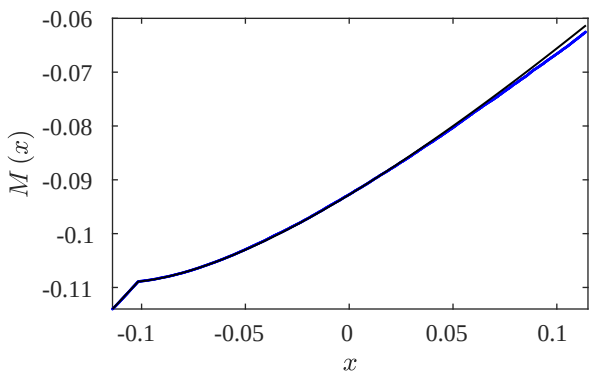

Figure 2 The complete M function given by equations (16)-(17) for $a_1 = 0.9$, $a_2 = 2$, $\varepsilon = 0.001$, and $\hat{x} = -0.2$. Blue line: numerical $M(x)$ function. Black line: theoretical $M(x)$ function.

To evaluate the equations described in Section 3, we analyze the following test: $a_1 = 0.9$, $a_2 = 2$, and $\varepsilon = 0.001$, $\hat{x} = -0.2$, $c = 0.114$, and $N = 100000$, where N is the number of reinjected points. We obtain $k = 0.1868$, $b = 7.25689$, $m_a = 0.4077\,(\alpha_a = -0.3117)$, $m_b = 0.4518\,(\alpha_b = -0.1757)$. Figures 2 and 3 show the complete $M(x)$ function and the RPD function, respectively. The $M(x)$ function is given by equations (16)-(17), and the RPD function is determined by Equation (12). From the figures, we observe that the theory here described works accurately regarding the numerical results. Note that the M function is non-differentiable at $x_s = -0.1016$, and the RPD function is discontinued at that point.

4.2 Case 2. Type I intermittency with overlapping in the upper part of the laminar interval

In a recent paper, the reinjection mechanism for type I intermittency in the logistic map was studied [36]. Here, we use the results of this paper to verify the theory developed in the previous section.

Because the logistic map displays type I intermittency close a period-3 window, the third iterate of this map is studied in Equation (28), where the Equation (29) is the logistic map.

We consider the fixed point $x_0 = 0.5143552770619905$. We shift the third iteration of the logistic map, $I^3_\mu(x)$, so that the fixed point x_0 matches the origin of the coordinate system. Then, the map results in Equation (30).

For $\mu_c = 1 + \sqrt{8}$, a period-3 cycle is a solution of the logistic map. However, for $\mu < \mu_c$ but near it, there is a tangent bifurcation, and type I intermittency occurs. Figure 4 shows the map given by Equation (30) for $\mu = 3.8278 < \mu_c$.

For the map given by Equation (30), the reinjection process around the fixed point depends on the relation between c_l, c_d and the laminar interval semi-amplitude, c ($L = [-c, c]$). The parameter c_l verifies $F(-c_l) = c_l$, and it is the laminar interval limit where there are pre-reinjection points close to $-c$. For $c \leq c_l$ there is reinjection from neighboring points to points to $-c$. The parameter c_d, satisfies $\left.\frac{d\,F(x)}{d\,x}\right|_{x=c_d} = 0$ and $F(c_d) \in L$.

For the sub-interval $|c_d| \leq c \leq c_l$ the map shows two reinjection mechanisms, then the RPD function possesses two components. The first one is produced by pre-reinjection points away from the laminar interval, and the trajectories going by for these pre-reinjection points are reinjected in the complete laminar interval, $L = [-c, c]$. The second component is given by pre-reinjection points neighboring to the laminar interval lower limit, and they satisfy $F(x_{n-1}) \in (F(-c), c]$, where x_{n-1} are the pre-reinjection points [36].

To study the reinjection processes, we consider the following test: $\mu = 3.8278$ and $|c_d| = 0.014355277062 <$

$$F(x) = \begin{cases} F_1(x) = a_1\, x + \varepsilon\,, & \hat{x} \leq x < 0 \\ F_2(x) = a_2\, x + \varepsilon\,, & 0 \leq x < x_m \\ F_3(x) = \hat{x} + (y_m - \hat{x}) \left(\frac{y_m - x}{y_m - x_m}\right)^{\gamma}, & x_m \leq x \leq y_m \end{cases} \tag{27}$$

$$x_{n+1} = I_\mu^3(x_n) \tag{28}$$

$$I_\mu(x) = \mu\, x\, (1 - x) \tag{29}$$

$$\begin{aligned} F(x) = {} & -x_0 + \mu^3 \left(1 - (x + x_0)\right)(x + x_0)\left(1 + \mu\left(-1 + (x + x_0)\right)(x + x_0)\right) \\ & \times\left(1 + \mu^2\left(-1 + (x + x_0)\right)(x + x_0)\left(1 + \mu\left(-1 + (x + x_0)\right)(x + x_0)\right)\right) \end{aligned} \tag{30}$$

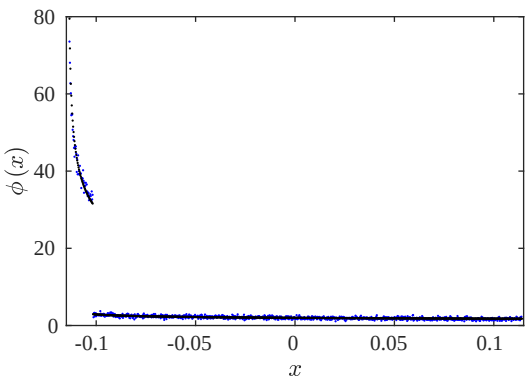

Figure 3 RPD function given by map given by Equation (12) for $a_1 = 0.9$, $a_2 = 2$, $\varepsilon = 0.001$, and $\hat{x} = -0.2$. Black points: theoretical RPD function. Blue points: numerical RPD function.

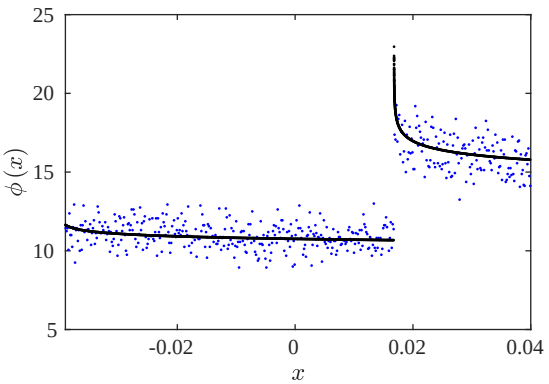

Figure 5 RPD functions for $\mu = 3.8278$ and $c = 0.04$. Black line: the RPD obtained using the theoretical development of the previous section. Blue points: the numerical RPD function. $\alpha_a = -0.0168018$, $\alpha_b = -0.0981602$.

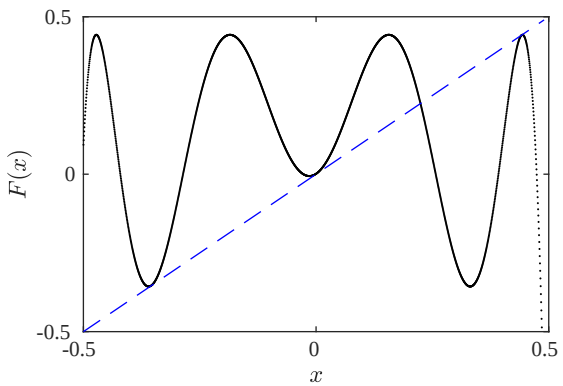

Figure 4 Map given by Equation (30) for $\mu = 3.8278$. Black points: map. Blue dashed line: bisector.

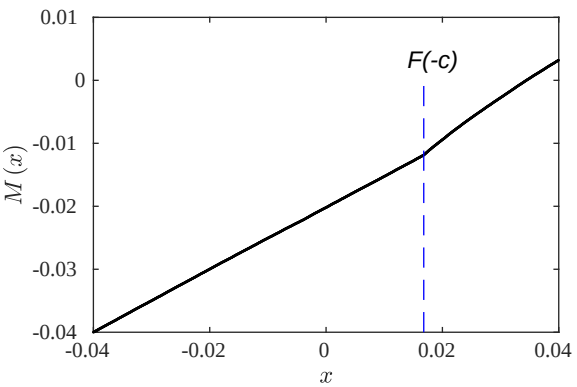

Figure 6 $M(x)$ function for $\mu = 3.8278$ and $c = 0.04$. The green line corresponds to $x_s = F(-c) = 0.0167937$.

$c = 0.04 < c_l = 0.058036869$.

The RPD function, $\phi(x)$, is calculated by adding two reinjection mechanisms described by $\phi_a(x)$ and $\phi_b(x)$. To get the slopes m_a and m_b, we study each reinjection mechanism individually. We order the numerical data and apply the M function methodology described in Section 2.

The RPD function is shown in Figure 5. The blue points are the numerical data, and the black line is the theoretical RPD. The RPD function shows two distinct behaviors, one for $x < x_s$, and another for $x \geq x_s$. Where $x_s = F(-c)$.

For the same test, the $M(x)$ function is displayed in Figure 6. We notice the $M(x)$ function has a non-differentiable point at $x_s = F(-c)$, where the RPD function is discontinuous.

5. Conclusions

In this paper, we presented a systematic methodology to obtain the reinjection probability density function in chaotic intermittency when there are two overlapping reinjection processes. We extended the M function methodology developed and verified in previous studies [1, 29–32, 34].

Two different cases were studied and described. The first one considers that the overlapping occurs in the lower part of the laminar interval. The second case assumes an overlapping in the upper part of the laminar interval. For both cases, we developed theoretical equations for $M(x)$ and RPD functions.

To satisfy the normalization condition we introduced a new real parameter, called here k. This parameter takes into account the different number of reinjected points in both sub-intervals that make up the complete laminar interval.

We have verified the accurate behavior of the theoretical background here introduced by comparison with numerical data. We carried out two numerical tests. The first one studied the overlapping close to the lower part of the laminar interval, and the second test analyzed the reinjection mechanism when there is overlapping in the upper part of the laminar interval. One test considered type V intermittency, and another one used type I intermittency. In both tests, the theoretical results are very accurate regarding the numerical data.

6. Declaration of competing interest

We declare that we have no significant competing interests, including financial or non-financial, professional, or personal interests interfering with the full and objective presentation of the work described in this manuscript.

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9. Author contributions

S.E. Conceptualization, methodology, software, validation, formal analysis, investigation, resources, writing the paper, visualization and project administration. E.dR. Methodology, validation, formal analysis, resources and writing the paper. M.G. Numerical results and Validation. All authors have read and agreed to the published version of the manuscript.

10. Data availability statement

The authors confirm that the data supporting the findings of this study are available within the article [and/or] its supplementary materials.

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