

Complexity in nonlinear delay dynamics for chimera states

Laurent Larger

FEMTO-ST institute / Optics Dpt CNRS / University Bourgogne Franche-Comté Besançon, France

May 8, 2019 / Trieste, Italy ICPT School and Workshop on Patterns of Synchrony: Chimera States and Beyond





REGION BOURGOGNE FRANCHE COMTE









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Many collaborators, many disciplines

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Delay dynamics can be lovely simple in their equation of motion...





Delay dynamics can be lovely simple in their equation of motion...

... They can also be amazingly complex in their solutions







Introduction

NLDDE in theory and practice

Space-Time analogy: From DDE to Chimera

DDE Apps: chaos communications, μ wave radar, photonic AI

Hidden bonus slides







Actually every day, everywhere!

 Living systems (population dynamics, blood cell regulation mechanisms, people reaction after perception and neural system processing,...)





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- Traffic jam, accordeon car flow





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- Human stand-up position control (and effects of increased perception delay after alcoolic drinks)
- Hot and cold oscillations at shower start



... Any time when information transport occurs (at finite speed), thus resulting in longer propagation time compared to intrinsic dynamical time scales





















Outline



Introduction

NLDDE in theory and practice

NLDDE modeling through signal theory Implementation of NLDDE in Photonic

Space-Time analogy: From DDE to Chimera

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 $au \, rac{\mathrm{d}x}{\mathrm{d}t}(t) + x(t) = 0,$ au: response time $\dot{x} = -\gamma \cdot x,$ $\gamma = 1/ au$: rate of change

Simplest modeling of the un-avoidable continuous time (finite speed, or rate) physical transients



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Time and Fourier domains (FT \equiv Fourier Transform)

$$H(\omega) = \frac{H_0}{1+i\omega\tau} = \frac{X(\omega)}{E(\omega)}$$

with $X(\omega) = \mathsf{FT}[x(t)]$, and $E(\omega) = \mathsf{FT}[e(t)]$, & $\omega_c = 1/\tau$



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$$(1 + i\omega\tau) \cdot X(\omega) = H_0 \cdot E(\omega) \qquad \qquad \mathsf{FT}^{-1}$$



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with $X(\omega) = FT[x(t)]$, and $E(\omega) = FT[e(t)]$, & $\omega_c = 1/\tau$

$$\stackrel{e(t)}{\longleftarrow} \stackrel{t}{\longrightarrow} \frac{x(t)}{h(t)}$$

$$+ i\omega\tau) \cdot X(\omega) = H_0 \cdot E(\omega) \xrightarrow[(\text{remember } FT^{-1}]_{[i\omega \times (\cdot)]} = \frac{d}{dt}FT^{-1}[(\cdot)])} \frac{x(t) + \tau \frac{dx}{dt}(t) = H_0 \cdot e(t)$$



(1)

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$$(1 + i\omega\tau) \cdot X(\omega) = H_0 \cdot E(\omega)$$
(remember $\operatorname{FT}^{-1}[i\omega \times (\cdot)] = \frac{d}{dt}\operatorname{FT}^{-1}[(\cdot)])$

$$h(t) = \operatorname{FT}^{-1}[H(\omega)]$$
(causal) impulse reponse] \rightarrow

$$x(t) = \int_{-\infty}^t h(t - \xi) \cdot e(\xi) \, \mathrm{d}\xi$$



(1)

Solutions, initial conditions, phase space

Autonomous case ($e(t) = e_0$, $\Leftrightarrow e \equiv 0$ with $z = x - e_0$)

 $au \dot{x} + x = 0,$ 0: (dead) fixed point ($\dot{x} = 0$) $\Rightarrow x(t) = x_0 e^{-t/\tau} = x_0 e^{-\gamma t},$ γ : convergence rate $\rightarrow 0, \forall x_0$

 $-\gamma$: < 0 eigenvalue (stable);

Size of the init. cond., dim $x_0 = 1 \Rightarrow 1D$ dynamics (or phase space)



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Feedback (e(t) = f[x(t)]): stability, multi-stability

Fixed point(s): $\{x_F \mid x = f[x]\}$ (Graphics: intersect(s) between y = f[x] and y = x)

Stability @ x_F : linearization for $x(t) - x_F = \delta x(t) \ll 1$, $f[x] = x_F + \delta x \cdot f'[x_F] \implies \dot{\delta x} = -\gamma (1 - f'_{x_F}) \cdot \delta x = -\gamma_{\text{fb}} \cdot \delta x$



Low Pass Filter

 $f'_{x_F} < 0 \equiv$ negative feedback, speed up the rate; $f'_{x_F} > 0$, slow down the rate, possibly unstable if > 1



Solutions, initial conditions, phase space

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Delayed feedback ($e(t) = f[x(t - \tau_D)]$ **):** ∞ -dimensional

Fixed point(s): $\{x_F \mid x = f[x]\}\$ Stability: $\delta x(t) = a \cdot e^{\sigma t}$, eigenvalues: $\{\sigma \in \mathbb{C} \mid 1 + \sigma \tau = e^{-\sigma \tau_D} \cdot f'_{x_F}\}$, Size of initial conditions: $\{x(t), t \in [-\tau_D; 0]\} \Rightarrow \infty D$ phase space



Discrete time dynamics: Mapping

Large delay case ($\tau/\tau_D \rightarrow 0$): simplified to a 1D (Map)!!!

• Logistic map (feedback + sample & hold) $x_{n+1} = \lambda x_n(1 - x_n)$









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DDE (large, but finite, delay with a feedback loop)







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• Similarities, but still strong differences (singular limit map)





Design tips for an NLDDE in Optics

Concepts of the first chaotic optical setup

A closed loop oscillator architecture:

All-optical Ikeda ring cavity







Design tips for an NLDDE in Optics

Concepts of the first chaotic optical setup

A closed loop oscillator architecture:

- All-optical Ikeda ring cavity
- Generic bloc diagram setup



2-level atomic

cell ring cavity $I(I_0,t)$





Design tips for an NLDDE in Optics^{*I*}

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Modeling, DDE

$$\tau \frac{\mathrm{d}x}{\mathrm{d}t}(t) = -x(t) + F_{\mathsf{NL}}[x(t-\tau_D)]$$



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• Instantaneous part (linear filter): atomic level life time, Kerr time scale

$$au \frac{\mathrm{d}x}{\mathrm{d}t}(t) + x(t) = z(t) \quad \leftrightarrow \quad H(f) = \mathrm{FT}[h(t)] = \frac{X(f)}{Z(f)} = \frac{1}{1 + i2\pi f\tau}$$







Design tips for an NLDDE in Optics

2-level atomic

cell

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- Time delayed feedback: τ_D , time of flight of the light in the cavity
- Nonlinear delayed driving force: input and feedback interference

$$z(t) = \mathbf{F}_{\mathsf{NL}}[x(t-\tau_D)] = \beta \cos^2[x(t-\tau_D) + \Phi]$$





 $\Phi' \leftarrow \Phi$

cell ring cavity $I(I_0,t)$



From an Optics Gedanken experiment... ...to flexible and powerful photonic systems

The Ikeda ring cavity

(Ikeda, Opt.Commun. 1979).





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(Neyer and Voges, IEEE J.Quant.Electron. 1982; Yao and Maleki, Electr. Lett. 1994).

• Wavelength & EO intensity (or phase) delay dynamics

(Larger et al., IEEE J.Quant.Electron. 1998; Lavrov et al., Phys. Rev. E 2009).















Laser wavelength dynamics

2-wave imbalanced interferometer: $f_{NI}(x) = \beta \sin^2[x + \Phi]$





2-wave imbalanced interferometer: $f_{NL}(x) = \beta \sin^2[x + \Phi]$

Fabry-Pérot interferometer:

$$f_{\mathsf{NL}}(x) = \beta/[1 + m \cdot \sin^2(x + \Phi)]$$

with $x = \pi \Delta/\lambda$





Laser wavelength dynamics

- 2-wave imbalanced interferometer: $f_{NL}(x) = \beta \sin^2[x + \Phi]$
- Fabry-Pérot interferometer:
 - $f_{NL}(x) = \beta/[1 + m \cdot \sin^2(x + \Phi)]$ with $x = \pi \Delta/\lambda$
 - Nicely matched exp. & num. bifurcation diagrams (increasing Φ_0)
 - Record non linearity strength up to 14 extrema







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 - Record non linearity strength up to 14 extrema
 - **FM chaos:** operating principles transfered to electronics
 - ightarrow 1st bandpass delay dynamics









Mackey–Glass- or Ikeda-like DDE

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Non-delayed (instantaneous) terms:

- Linear differential equation, rate of change $\gamma=1/\tau$
- Stable linear Fourier filter, frequency cut-off $(2\pi\tau)^{-1}$
- A few degrees of freedom \equiv filter or diff.eq. order



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Delayed (feedback) term:

- Non-linearity (slope sign, # extrema, multi-stability),
- Delay (infinite degrees of freedom, stability)
- Large delay case, $\tau_D \gg \tau$



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 $\tau \cdot \frac{\mathrm{d}x}{\mathrm{d}t}(t) + \frac{1}{\theta} \int_{t_0}^{t} x(\xi) \,\mathrm{d}\xi = -x(t) + f_{\mathrm{NL}}[x(t-\tau_D)]$

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Unusual features for DDE models

· Bandpass Fourier filter, or integro-differential delay equation



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▲ |H(ω)|

▲ h(t)

Time domain

Fourier

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- Positive slope operating point
- · Carved nonlinear function profile (e.g. min/max assymmetry)



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- Multiple delay architectures







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Normalization wrt Delay τ_D : $s = t/\tau_D$, and $\varepsilon = \tau/\tau_D$

$$\varepsilon \dot{x}(s) = -x(s) + f_{\mathsf{NL}}[x(s-1)], \text{ where } \dot{x} = \frac{\mathsf{d}x}{\mathsf{d}s}.$$

Large delay case: $\varepsilon \ll 1$, potentially high dimensional attractor ∞ -dimensional phase space, initial condition: $x(s), s \in [-1, 0]$



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Space-time representation

• Virtual space variable σ , $\sigma \in [0; 1 + \gamma]$ with $\gamma = O(\varepsilon)$. Ikeda dynamics $\beta \sim 1.7 \quad \Phi_0 \sim 1.17$ 0.8 0.6



 \cap

2

Δ

6

8

 σ

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- Discrete time n

$$n \rightarrow (n+1)$$

 $s = n(1 + \gamma) + \sigma \quad \rightarrow \quad s = (n + 1)(1 + \gamma) + \sigma$



n

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F.T. Arecchi, et al. Phys. Rev. A, 1992



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G. Giacomelli, et al. EPL, 2012

Gento-st



 σ ($\tau + \delta$ units)

E

Space-time analogy: analytical support

Convolution product involving the linear impulse response, $h(t) = \mathbf{F}\mathbf{T}^{-1}[H(\omega)]$

 $x(s) = \int_{-\infty}^{s} h(s-\xi) \cdot f_{\mathsf{NL}}[x(\xi-1)] \, \mathsf{d}\xi \quad \text{with} \quad s = n(1+\gamma) + \sigma$



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continuous space variable σ

 $]-\infty;s] =]-\infty; n(1+\gamma)+\sigma] \quad \cup \quad]n(1+\gamma)+\sigma; (n+1)(1+\gamma)+\sigma]$



Convolution product involving the linear impulse response, $h(t) = \mathbf{F}\mathbf{T}^{-1}[H(\omega)]$

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and make a change of integration variable $\ \xi \ \leftrightarrow \ \xi - (n+1)(1+\gamma) + \gamma$



Convolution product involving the linear impulse response,

$$h(t) = \mathsf{FT}^{-1}[H(\omega)]$$

$$x(s) = \int_{-\infty}^{s} h(s-\xi) \cdot f_{\mathsf{NL}}[x(\xi-1)] \, \mathrm{d}\xi \quad \text{with} \quad s = n(1+\gamma) + \sigma$$

$$\xrightarrow{\text{discrete time variable } n}$$

$$\dots \text{partitioning the time domain:}$$

$$\frac{(n-1)(1+\gamma)}{\sigma} \xrightarrow{n(1+\gamma)} (n+1)(1+\gamma) \quad \text{time axis } s}{(n+1)(1+\gamma) + \sigma}$$

$$= 1-\infty; s] = 1-\infty; \quad n(1+\gamma) + \sigma \quad \cup \quad n(1+\gamma) + \sigma; \quad (n+1)(1+\gamma) + \sigma \quad \text{index}$$

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LL, Penkovsky, Maistrenko, Nat. Commun. 2015, DOI: 10.1038/ncomms8752

femto-st

Convolution product involving the linear impulse response,

$$h(t) = \mathbf{FT}^{-1}[H(\omega)]$$

$$x(s) = \int_{-\infty}^{s} h(s-\xi) \cdot f_{\mathsf{NL}}[x(\xi-1)] \, \mathrm{d}\xi \quad \text{with} \quad s = n(1+\gamma) + \sigma$$

$$\xrightarrow{\text{discrete time variable } n}$$

$$\dots \text{ partitioning the time domain:}$$

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$$(n-1)(1+\gamma) + \sigma \quad (n+1)(1+\gamma) + \sigma$$

and make a change of integration variable $\xi \leftrightarrow \xi - (n+1)(1+\gamma) + \gamma$

$$\Rightarrow x_{n+1}(\sigma) = I_{\epsilon}(n,\sigma) + \int_{\sigma-1}^{\sigma+\gamma} h(\sigma+\gamma-\xi) \cdot f_{\mathsf{NL}}[x_n(\xi)] \, \mathsf{d}\xi, \quad \text{with} \ I_{\epsilon} \ll x_n(\sigma)$$
$$\left\{ \frac{\partial \phi}{\partial t} = \omega - \int_{-\pi}^{\pi} G(x-x') \cdot \sin[\phi(x,t) - \phi(x',t) + \alpha] \, \mathsf{d}x \right\}$$



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Remark: the NL dynamics and coupling features of each virtual oscillator are by construction identical at any position σ !!!



Chimera states...





Y. Kuramoto and D. Battogtokh, Nonlinear Phenom. Complex Syst. 5, 380 (2002); D. M. Abrams and S. H. Strogatz, Phys. Rev. Lett. 93, 174102 (2004); I. Omelchenko et al. Phys. Rev. Lett. 106 234102 (2011); A. M. Hagerstrom et al. & M. Tinsley et al., Nat. Phys. 8, 658 & 662 (2012)



Chimera states...





What is a Chimera state?

- · Network of coupled oscillators with clusters of incongruent motions
- Predicted numerically in 2002, derived for a particular case in 2004, and 1st observed experimentally in 2012
- Not observed (initially) with local coupling, neither with global one

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Features allowing for Chimera states?

- Network of coupled <u>identical</u> oscillators, spatio-temporal dynamics
- Requires non-local nonlinear coupling between oscillator nodes
- · Important parameters: coupling strength, and coupling distance

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DDE recipe for chimera states

Symmetric $f_{NL}[x]$: Similar σ -"clusters" for x < 0 and x > 0



Asymmetric $f_{NL}[x]$: Distinct σ -clusters for x < 0 and x > 0





Laser based delay dynamics experiment

Tunable SC Laser setup, for *i* DDE Chimera





Laser based delay dynamics experiment

Tunable SC Laser setup, for *i* DDE Chimera



*f*_{NL}[*x*]: the Airy function of a Fabry-Pérot interferometer

$$\Rightarrow f_{\mathsf{NL}}[\lambda] = \frac{\beta}{1+m \sin^2(2\pi ne/\lambda)} = \frac{\beta}{1+m \sin^2(x+\Phi_0)}$$

with $x = \frac{2\pi ne}{\lambda_0^2} \,\delta\lambda$ and $\Phi_0 = \frac{2\pi ne}{\lambda_0 + S_{\mathsf{tun}}, i\mathsf{DBR}_0}$


Laser based delay dynamics experiment

Tunable SC Laser setup, for *i* DDE Chimera



f_{NL}[x]: the Airy function of a Fabry-Pérot interferometer





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1st Chimera in (σ, n) -space

Numerics:

- $\beta = 0.6, \nu_0 = 1, \varepsilon = 5.10^{-3}, \delta = 1.6 \times 10^{-2}$
- Initial conditions: small amplitude white noise (repeated several times with different noise realizations)
- Calculated durations: Thousands of n



LL et al. Phys. Rev. Lett. 111 054103 (2013)



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Experiment...

- Very close amplitude and time parameters, $\tau_D = 2.54$ ms, $\theta = 160$ ms, $\tau = 12.7 \mu$ s
- Initial conditions forced by background noise
- Recording of up to 16 × 10⁶ points, allowing for a few thousands of n





Bifurcations in (ε, δ) -space





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Bifurcations in (ε, δ) -space





Bifurcations in (ε, δ) -space





22/34

Setup and delay dynamics features



Double delay nonlinear integro-differential equation

$$\varepsilon \frac{\mathrm{d}x}{\mathrm{d}t}(t) + x(t) + \delta \int x(\xi) \mathrm{d}\xi = (1 - \gamma) f_{\mathsf{NL}}[x(t - \tau_1)] + \gamma f_{\mathsf{NL}}[x(t - \tau_2)]$$



2D-chimera with chaotic sea, or chaotic island





Isolated pulses









Introduction

NLDDE in theory and practice

Space-Time analogy: From DDE to Chimera

DDE Apps: chaos communications, μ wave radar, photonic AI

Hidden bonus slides





Emitter-Receiver architecture

• Fully developed chaos (strong feedback gain, highly NL operation)





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Emitter-Receiver architecture

- Fully developed chaos (strong feedback gain, highly NL operation)
- In-loop message insertion (message-perturbed chaotic attractor, with comparable amplitude)
- Real-time encoding and decoding up to 10 Gb/s
- Field experiment over more 100 km, robust vs. fiber channel issues







Application resulted in a modified lkeda model

 Broadband bandpass feedback (imposed by the high data rate; introduces an integral term with a slow time scale; time scales spanning over 6 orders of magnitude)







Application resulted in a modified lkeda model

- Broadband bandpass feedback (imposed by the high data rate; introduces an integral term with a slow time scale; time scales spanning over 6 orders of magnitude)
- Design of multiple delays dynamics (to improve the SNR of the transmission, electro-optic phase setup \rightarrow 4 time scale dynamics)



High spectral purity μ wave for Radar $\{x(t)\}$

Modified physical parameters

• Limit cycle operation (reduced feedback gain)





High spectral purity μ wave for Radar x(t)

Modified physical parameters

- Limit cycle operation (reduced feedback gain)
- Narrow bandpass feedback, or weakly damped feedback filtering (central freq. 10 GHz, bandwidth 40 MHz)

$$\frac{2m}{\omega_0} \int_{t_0}^t x(\xi) \, \mathrm{d}\xi + x(t) + \frac{1}{2m\omega_0} \frac{\mathrm{d}x}{\mathrm{d}t}(t) = \beta \{ \cos^2[x(t-\tau_D) + \Phi] - \cos^2 \Phi \}$$







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Extremely long delay line (4 km vs a few meters)







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- Extremely long delay line (4 km vs a few meters)
- Dynamics still high dimensional, however forced around a central frequency







High spectral purity μ wave for Radar^{{x(l)}





Examples of obtained performances

- 10-20dB lower phase noise power spectral density (vs. DRO): -140 dB/Hz @ 10 kHz from the 10 GHz carrier
- Accurate theoretical phase noise modeling (noise ≡ small external perturbation, non-autonomous dynamics)



Photonic brain-inspired computing $\begin{cases} x(t) \\ PDT \end{cases}$

Concepts



 Novel paradigm refered as to Echo State Network (ESM), Liquid State Machine (LSM) and also Reservoir Computing (RC)





Photonic brain-inspired computing $\frac{\{x(t)\}}{PDF}$

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- Novel paradigm refered as to Echo State Network (ESM), Liquid State Machine (LSM) and also Reservoir Computing (RC)
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- Novel paradigm refered as to Echo State Network (ESM), Liquid State Machine (LSM) and also Reservoir Computing (RC)
- Processing of time varying information through nonlinear transients observed in a high-dimensional phase space
- Derived from RNN, however learning simplified to the output layer only (other weights, input and internal, chosen at random)
- Instead of the high-dimensional of an RNN, let's try to use a delay dynamics → assumes actual validity of a space-time analogy





Photonic brain-inspired computing





Achievements

- First efficient hardware implementing RC concept (in electronic and optoelectronic delay dynamics)
- Operation around a stable fixed point (fading memory property)
- 400 to 1000 nodes/neurons can be emulated
- Speech recognition successfully demonstrated, with state of the art performances (0% WER, speed up to 1 million words/s)



Real spatio-temporal photonic RC

Experimental setup (D. Brunner, M. Jacquot)

- Nodes are spatially distributed in an image plane
- Coupling between nodes makes use of DOE
- Nonlinear is performed by SLM (polarization filtering)
- Read-Out is full implemented (cascaded DMD and a photodiode)





Real spatio-temporal photonic RC

Elements characterization

Node coupling: two cascaded DOE



Nonlinear transformation (SLM)





Real spatio-temporal photonic RC

Chaotic time series prediction

Random initialization and learing



After re-inforcement learning





Thank you for attention





International Day of Light

16 May









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INTERNATIONAL YEAR OF LIGHT 2015

From toy-model to toy-experiment: the (visible) wavelength chaos setup

(Chembo et al., Phys. Rev. A 94 2016)



A chaotic rainbow...

From toy-model to toy-experiment: the (visible) wavelength chaos setup

- Delay dynamics on the color sliced by an AOTF from the "rainbow" of a SC white light source
- Friendly "science demo" (many diffracted rainbows with a chaotically moving dark line)
- Easily transportable experiment (no optical table required)
- Setup mimicking the shape of our new FEMTO-ST building in Besancon.

nto-st







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