Detecting Recurrence Domains of Dynamical Systems by Symbolic Dynamics

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We propose an algorithm for the detection of recurrence domains of complex dynamical systems from time series. Our approach exploits the characteristic checkerboard texture of recurrence domains exhibited in recurrence plots. In phase space, recurrence plots yield intersecting balls around sampling points that could be merged into cells of a phase space partition. We construct this partition by a rewriting grammar applied to the symbolic dynamics of time indices. A maximum entropy principle defines the optimal size of intersecting balls. The final application to high-dimensional brain signals yields an optimal symbolic recurrence plot revealing functional components of the signal.

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States of complex dynamical systems often dwell for relatively long time in a particular domain of their phase spaces before the trajectory moves into another region. This is the case for metastability \cite{1} and several kinds of instability, such as saddles that are connected by heteroclinic trajectories \cite{2,3} or, e.g., the “wings” of the Lorenz attractor that are centered around its unstable foci \cite{4}. According to Poincaré’s famous recurrence theorem \cite{5}, we could refer to such behavioral regimes as recurrence domains of a dynamical system. The detection of recurrence domains has become increasingly important in recent time in several applications such as spin glasses \cite{1} and molecular configurations \cite{6}, as well as in the geosciences \cite{7} and in the neurosciences \cite{2,8–10}.

For the identification of recurrence domains from time series, their characteristic slow time scales have been separated from the fast dynamics of phase space trajectories by several clustering algorithms \cite{1,2,6,8,11,12}. One method, sometimes called Perron clustering \cite{6}, starts with an \textit{ad hoc} partitioning of the system’s phase space that leads to an approximate Markov chain description \cite{1,6,8,11,12}. Applying spectral clustering methods to the resulting transition matrix yields the time scales of the process, while their corresponding (left) eigenvectors allow the unification of cells into a partition of metastable states \cite{8,12}. Another approach by Hutt and Riedel \cite{2} utilizes the slowing-down of the system’s trajectory within saddle sets by means of phase space clustering.

Several of such methods are numerically rather time-consuming. For instance, Markov chain modeling requires an \textit{ad hoc} partitioning of the complete system’s phase space into equally populated cells, from which transition probabilities must be estimated by counting measures. Subsequent spectral clustering methods perform various matrix multiplications and clustering techniques. All these algorithms are numerically rather expensive, as illustrated in Ref. \cite{8}.

In this Letter, we propose a parsimonious algorithm for detecting recurrence domains from measured or simulated time series. Our starting point is Eckmann \textit{et al.}’s \cite{13} recurrence plot (RP) method for visualizing Poincaré’s recurrences. The proposed method is numerically less time-consuming and advantageous especially for high-dimensional data since it simply exploits the recurrence structure of the system’s dynamics.

When $x_j \in \mathbb{R}^d$ is the system’s state at (discretized) time $j$ in phase space $\mathbb{R}^d$ of dimension $d$, the element

$$R_{ij} = \Theta(e - ||x_j - x_i||)$$  \hspace{1cm} (1)

of the recurrence matrix $R = (R_{ij})$ is 1 if $x_i$ is contained in a “ball” $B_e(x_i)$ of radius $e > 0$ centered at state $x_i \in \mathbb{R}^d$ and 0 otherwise \cite{13,14}, as mediated by the Heaviside step function $\Theta$. Eckmann \textit{et al.} \cite{13} have already pointed out that RPs display recurrence domains as a characteristic “checkerboard texture.” We illustrate this in Fig. 1 with the paradigmatic Lorenz attractor \cite{4}.

The upper panel of Fig. 1(a) displays the $x_1$, $x_2$ (blue and green, bottom) and $x_3$ (red, top) time series of the Lorenz attractor starting with initial condition $x = [20.5, -5]^T$, with integration interval $[0, 20]$ and sampling $\Delta t = 0.0095$. The two wings of the attractor [shown in Fig. 1(e)] clearly correspond to positive, respectively, negative $x_1$, $x_2$. The recurrence plot in Fig. 1(b) exhibits the typical texture of diagonal line patterns that are characteristic for oscillatory dynamics. These oscillators correspond to the attractor’s wings. Going along the line of identity reveals transient transitions between about four recurrence domains, while the checkerboard texture of these diagonal line patterns indicates that there are indeed only two recurrence domains being involved, namely, the wings, that are repeatedly explored by the system’s trajectory.

For uniform $e$, the recurrence matrices obtained from Eq. (1) are reflexive, $R_{ij} = 1$ (the line of identity), and symmetric, $R_{ij} = R_{ji}$, but in general not transitive;
i.e., \( R_{ij} = 1 \) and \( R_{jk} = 1 \) do not necessarily imply \( R_{ik} = 1 \). In order to cope with this disadvantage, Donner et al. and later Faure and Lesne [15,16] suggested to compute the recurrence matrix from words in a symbolic dynamics [17] through

\[
R_{ij}^+ = \delta_{w_i w_j},
\]

where \( w_i, w_j \) are words of length \( m \) at times \( i \) and \( j \) in a symbolic sequence \( s = a_1 a_2 \ldots a_n \). Here, \( \delta_{ab} = 1 \) if \( a = b \) and 0 otherwise denotes the Kronecker matrix. Symbolic RPs given by Eq. (2) are also transitive, because symbolic dynamics results from a partition of the system’s phase space into equivalence classes from an equivalence relation.

In contrast to Refs. [15,16], here we construct a phase space partition and thereby its resulting symbolic dynamics from the \( \epsilon \)-RP (1). For that aim we first observe that \( R_{ij} = 1 \) if two \( \epsilon \)-balls \( B_\epsilon(x_i) \) and \( B_\epsilon(x_j) \) intersect: \( B_\epsilon(x_i) \cap B_\epsilon(x_j) \neq \emptyset \). We could therefore start with an initial partition of the phase space into a family of \( \epsilon \)-balls around the sampling points \( x_i \) and its set complement and then merge all intersecting balls together. The result is a partition of phase space into disjoint sets.

In order to achieve this construction we consider the \( \epsilon \)-RP \( R \) [Eq. (1)] as a grammatical rewriting system over

FIG. 1 (color online). Recurrence-based symbolic dynamics of the Lorenz attractor [4]. (a) Time series \( x_t \) (upper panel) and optimal encoding \( s' \) (color bar beneath). (b) \( \epsilon \)-recurrence plot [Eq. (1)] for \( \epsilon = 5.0 \) and Euclidian norm; black pixels denote \( R_{ij} = 1 \), white ones \( R_{ij} = 0 \). (c) Symbolic dynamics \( s' \) for range \( \epsilon \in [0.2, 3] \). (d) Dependence of entropy ratio [Eq. (5)] from \( \epsilon \). (e) Phase space partition into recurrence domains for optimal encoding \( \epsilon^* = 1.9 \). (f) Symbolic recurrence plot [Eq. (2)] of optimal encoding.
the time indices of a given trajectory \( x_i \) [18]. Thus, we first map a trajectory \( x_i \) to the sequence of successive time indices, regarded as symbols: \( x_i \rightarrow s_i = t \). Then we define a formal grammar of rewriting rules: if \( i > j \) and \( R_{ij} = 1 \), create a rule \( i \rightarrow j \). To enforce transitivity for \( i > j > k \), \( R_{ij} = 1 \) and \( R_{ik} = 1 \), we first eliminate the redundancy by rewriting only \( i \rightarrow k \) and then create an additional rule \( j \rightarrow k \). Finally, we apply this grammar to the initial sequence of time indices \( s_i = t \) in order to replace large indices by smaller ones, thus exploiting the recurrence structure of the data. The result is a transformed symbolic sequence \( s'_i \), whose symbolic RP \( R^+ \) [Eq. (2)] [15,16] becomes also transitive.

Let us illustrate the procedure by means of a simple example. Assume we have a series of only five data points \((x_1, x_2, \ldots, x_5)\) that gave rise to the recurrence matrix

\[
R = \begin{bmatrix}
1 & 0 & 0 & 1 & 0 \\
0 & 1 & 0 & 1 & 1 \\
0 & 0 & 1 & 0 & 0 \\
1 & 1 & 0 & 1 & 0 \\
1 & 0 & 0 & 1 & 0
\end{bmatrix}.
\] (3)

The algorithm starts in the fifth row, detecting a recurrence \( R_{52} = 1 \). Since \( 5 > 2 \), we create a rewriting rule \( 5 \rightarrow 2 \). Because the next recurrence in row 5 is trivial, the algorithm continues with row 4, where \( R_{41} = R_{42} = 1 \). Now, two rules \( 4 \rightarrow 1 \) and \( 4 \rightarrow 2 \) could be generated. However, the latter is redundant. Therefore, the algorithm only records the rule \( 4 \rightarrow 1 \). Moreover, transitivity is taken into account by an additional rule \( 2 \rightarrow 1 \). Next, row 3 does not contribute to the algorithm and rows 2 and 1 can be neglected due to the symmetry. Recursively applying this grammar to the symbolically encoded time series \( s = \langle (12345) \rangle \) yields \( s' = \langle (11311) \rangle \), i.e., a system with two recurrence domains \( \langle (1) \rangle \) and \( \langle (3) \rangle \).

In order to validate our construction, we employ the method to the Lorenz attractor as shown in Fig. 1(c). Here, each row is the symbolically encoded time series \( s' \) from Fig. 1(a) using a color code. For small values of \( \varepsilon \) (top rows) there are almost no intersecting \( \varepsilon \)-balls such that each ball is represented by a separate color from the light spectrum. Increasing \( \varepsilon \) towards the bottom rows yields more and more intersections, eventually leading to one big cluster of merged \( \varepsilon \)-balls for \( \varepsilon > 2.6 \). For intermediate values of \( \varepsilon \), essentially two recurrence domains emerge that are connected by transients.

Interestingly, Fig. 1(c) also reveals that our recurrence-based symbolic dynamics is rather robust against variations of the ball size \( \varepsilon \), which is reflected by the vertical band structure of the symbolic sequences.

Guided by the principle of maximal entropy, we assume that the system spends equal portions of time in its recurrence domains and we derive a utility function of the symbolic encoding from the entropy of the symbol distribution

\[
H(\varepsilon) = -\sum_k M(k) \log p_k,
\] (4)

where \( p_k \) is the relative frequency of symbol \( k \) and \( M(\varepsilon) \) the cardinality of the symbolic repertoire obtained for ball size \( \varepsilon \). The entropy ratio

\[
h(\varepsilon) = \frac{H(\varepsilon)}{M(\varepsilon)}
\] (5)

is then a good estimator for a given encoding because small values of \( \varepsilon \) lead to an almost uniform distribution of rare symbols that is punished by the large alphabet. In contrast, large values of \( \varepsilon \) give rise to a trivial partition with small entropy. Thus, the quantity \( h(\varepsilon) \) will assume a global maximum for an optimal value,

\[
\varepsilon^* = \arg\max_{\varepsilon} h(\varepsilon),
\] (6)

reflecting a uniform distribution of a small number of recurrence domains.

We plot the dependence of \( h(\varepsilon) \) for the Lorenz system in Fig. 1(d) and choose the optimal ball size \( \varepsilon^* = 1.9 \) for the symbolic dynamics in the color bar of Fig. 1(a). One can easily recognize that one wing is uniquely represented by the turquoise (gray) symbol, while the other one is represented by orange and light green (lighter and darker gray) symbols. The distribution of these symbols in phase space is shown in Fig. 1(e) using the same color palette for the samples \( x_i \). Here, one wing is completely captured by the union of turquoise (gray) \( \varepsilon \)-balls, while the other one needs two partition cells, indicated in orange and light green (lighter and darker gray) which is due to a gap in the second wing in our numerics.

Finally, Fig. 1(f) depicts the symbolic RP Eq. (2) where the characteristic checkerboard texture of the Lorenz attractor’s recurrence domains is significantly enhanced.

In order to also present a proof of concept for our method applied to real-world data, we reanalyze event-related electroencephalographic (EEG) data from a language processing experiment [19] in Fig. 2 since Hutt and Riedel [2] have argued that components in the event-related brain potential (ERP) can be regarded as saddle sets and therefore as recurrence domains in the EEG.

Figure 2(a) displays the averaged ERP time series of a single subject encountering a linguistic processing problem in German [19]. In Fig. 2(b) we present the conventional RP [Eq. (1)] for \( \varepsilon = 8.0 \mu \text{V} \). Figure 2(c) shows the utility function \( h(\varepsilon) \) from Eq. (5). The optimal encoding \( s' \) is obtained for \( \varepsilon^* = 3.5 \mu \text{V} \), which is depicted as the color bar in Fig. 2(a). The symbolic dynamics exhibits three interesting properties: (i) the prestimulus interval is represented by one distinguished recurrence domain, (ii) the time interval for lexical access around 400 ms post stimulus is represented by another recurrence domain, (iii) the time window of syntactic reanalysis around 600 ms is represented by the first recurrence domain again. This results from the
In this Letter we proposed a parsimonious algorithm for the detection of recurrence domains in complex dynamical systems. In contrast to techniques based on Markov chains, which require an ad hoc partitioning of the system’s phase space and the estimation of transition probabilities, our approach exploits the recurrence structure of the system’s dynamics thereby partitioning the phase space into unions of intersecting $e$-balls along the actual trajectory.

The proposed method could have a number of interesting applications in many different fields, such as molecular dynamics [6], geoscience [7], and neuroscience [3,8–10] for the identification of recurrence domains. Moreover, it could also be useful for the analysis of complex networks for solving graph partition and related problems by taking the transitive closure of the graph’s adjacency matrix. Finally, we concede that further research is required to obtain appropriate utility functions for real-world problems that violate the uniformity assumption for recurrence domains in order to detect, e.g., saddle sets in heteroclinic dynamics [3,10] or to identify functional ERP components [2].

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