

Appendix 1. Analytic solutions for the independent Lyapunov exponents of a dilute system under planar elongational flow.

We present a simple analytical proof of the fact that, in the low density regime, the independent Lyapunov exponents can be approximated by $\dot{\epsilon}$, $-\dot{\epsilon}$, $\dot{\epsilon} - \langle \alpha \rangle$ and $-\dot{\epsilon} - \langle \alpha \rangle$ for system under planar elongational flow. Consider Eqs. (1.35) in the dilute regime ($\mathbf{F}_i \approx \mathbf{0}$):

$$\dot{\mathbf{r}}_i = \frac{\mathbf{p}_i}{m_i} + \dot{\epsilon}(\mathbf{i}x_i + \mathbf{j}y_i) \quad (\text{A1.1})$$

$$\dot{\mathbf{p}}_i = -\dot{\epsilon}(\mathbf{i}p_{xi} + \mathbf{j}p_{yi}) - \alpha \mathbf{p}_i$$

and assume that the thermostat multiplier α is constant. The equations of motion for the particles are then independent and each particle can be considered separately. From now on, we impose $m_i = m = 1$ for every i and then drop the subscript i that refers to the particle.

The equations of motion for the components of the tangent vector $\delta\Gamma$ (see Section 3.2) become:

$$\delta\dot{x} = \delta p_x + \dot{\epsilon}\delta x \quad (\text{A1.2})$$

$$\delta\dot{y} = \delta p_y - \dot{\epsilon}\delta y \quad (\text{A1.3})$$

$$\delta\dot{p}_x = -(\dot{\epsilon} + \alpha)\delta p_x \quad (\text{A1.4})$$

$$\delta\dot{p}_y = (\dot{\epsilon} - \alpha)\delta p_y \quad (\text{A1.5})$$

Equations (A1.3) and (A1.4) can be solved to give:

$$\delta p_x(t) = \exp[-(\dot{\epsilon} + \alpha)t]\delta p_x(0) \quad (\text{A1.6})$$

$$\delta p_y(t) = \exp[(\dot{\epsilon} - \alpha)t]\delta p_y(0) \quad (\text{A1.7})$$

where $\delta p_x(0)$ and $\delta p_y(0)$ are the initial displacement at time $t = 0$ in the x and y directions of the momentum, respectively. These can then be substituted into (A1.2) and (A1.3) to give:

$$\delta\dot{x}(t) = \exp[-(\dot{\epsilon} + \alpha)t]\delta p_x(0) + \dot{\epsilon}\delta x(t) \quad (\text{A1.8})$$

$$\delta\dot{y}(t) = \exp[(\dot{\epsilon} - \alpha)t]\delta p_y(0) - \dot{\epsilon}\delta y(t) \quad (\text{A1.9})$$

and (A1.8) and (A1.9) can be solved to give

$$\delta x(t) = -\frac{\delta p_x(0)}{2\dot{\epsilon} + \alpha} \left(\exp(-(\dot{\epsilon} + \alpha)t) - \exp(\dot{\epsilon}t) \right) + \delta x(0) \exp(\dot{\epsilon}t) \quad (\text{A1.10})$$

$$\delta y(t) = \frac{\delta p_y(0)}{2\dot{\epsilon} + \alpha} \left(\exp((\dot{\epsilon} - \alpha)t) - \exp(-\dot{\epsilon}t) \right) + \delta y(0) \exp(-\dot{\epsilon}t) \quad (\text{A1.11})$$

A suitable choice of an orthonormal basis of initial vectors (Benettin *et al.*, 1976; Shimada and Nagashima, 1979; Benettin *et al.*, 1980a, 1980b) is represented by those with independent displacements along the x , y , p_x and p_y directions, so that, omitting the normalization parameters, we can write

$$\delta\Gamma_x(0) = (\delta x(0), 0, 0, 0)$$

$$\delta\Gamma_y(0) = (0, \delta y(0), 0, 0)$$

$$\delta\Gamma_{p_x}(0) = (0, 0, \delta p_x(0), 0)$$

$$\delta\Gamma_{p_y}(0) = (0, 0, 0, \delta p_y(0))$$

Consider the first vector, when the initial displacement in the x direction is $\delta x(0) = a$, where a is small (in numerical simulations and in reduced units $a = 0.0001$, according to (Morris, 1988)) and all other initial displacements along y , p_x and p_y are zero. $\delta x(0)$ will grow exponentially in time according to (A1.10), with a rate $\dot{\epsilon}$. Clearly, all other components will remain zero according to (A1.6), (A1.7) and (A1.11), so that the exponent associated with $\delta\Gamma_x$ will have a value $\dot{\epsilon}$.

A similar argument can be used for $\delta\Gamma_y$: if $\delta y(0) = a$, it will grow exponentially in time with a rate $-\dot{\epsilon}$. Again, all other initial displacements along x , p_x and p_y are zero, so they will remain zero. The associated Lyapunov exponent will therefore have a value $-\dot{\epsilon}$.

The case for $\delta\Gamma_{p_x}$ is different: if $\delta p_x(0) = a$, this component will grow exponentially with a rate $-(\dot{\epsilon} + \alpha)$. The components in the y and p_y directions remain zero, but the x component will grow exponentially with a rate $\dot{\epsilon}$, according to the dominant exponent in the first term of (A1.10). But, the only non-zero component of the resultant vector, which must remain orthogonal to $\delta\Gamma_x$, will grow exponentially with the rate $-(\dot{\epsilon} + \alpha)$, and therefore there is a Lyapunov exponent $-(\dot{\epsilon} + \alpha)$ associated with $\delta\Gamma_{p_x}$.

For $\delta\Gamma_{p_y}$, if $\delta p_x(0) = a$, this component will grow exponentially with a rate $\dot{\epsilon} - \alpha$. The components in the x and p_x directions remain zero, but δy will grow exponentially with a rate either $-\dot{\epsilon}$ or $\dot{\epsilon} - \alpha$ because of (A1.11), depending on which one is larger. As above, the only non-zero component of the resultant vector, which again has to be orthogonal to $\delta\Gamma_y$, will grow exponentially with the rate $\dot{\epsilon} - \alpha$ and there is a corresponding Lyapunov exponent with this value.

The values $\dot{\epsilon}$, $-\dot{\epsilon}$, $\dot{\epsilon} - \langle \alpha \rangle$ and $-\dot{\epsilon} - \langle \alpha \rangle$ for the independent exponents in the dilute regime are obtained from the above arguments, approximating α with its time average $\langle \alpha \rangle$.