

1 **Appendix A: Calculation procedures of largest Lyapunov Exponent**

2 To reconstruct the state space, a state vector was created from the joint angle time series.
3 This vector is composed of mutually exclusive information about the dynamics of the system ^{(23,}
4 ⁴⁰⁾ (Eq. (1)).

$$5 \quad \mathbf{y}(t) = [x(t), x(t-T_1), x(t-T_2), \dots] \quad \text{Equation (1).}$$

6 where $\mathbf{y}(t)$ is the reconstructed state vector, $x(t)$ is the original joint angle data and $x(t-T_i)$ is the
7 time delay copies of $x(t)$. The time delay (T_i) for creating the state vector was determined by
8 estimating when information about the state of the system at $x(t)$ is different from the
9 information contained in its time-delayed copy. If the time delay is too small then no additional
10 information about the dynamics of the system would be contained in the state vector.
11 Conversely, if the time delay is too large then information about the dynamics of the system may
12 be lost and can result in random information ⁽²³⁾. Selection of the appropriate time delay was
13 performed by using an average mutual information algorithm ⁽²³⁾ (Eq. (2)).

$$14 \quad I_{x(t),x(t+T)} = \sum P(x(t), x(t+T)) \log_2 \left[\frac{P(x(t), x(t+T))}{P(x(t))P(x(t+T))} \right] \quad \text{Equation (2).}$$

15 where T is the time delay, $x(t)$ is the original joint angle data, $x(t+T)$ is the time delay data,
16 $P(x(t), x(t+T))$ is the joint probability for measurement of $x(t)$ and $x(t+T)$, $P(x(t))$ is the
17 probability for measurement of $x(t)$, $P(x(t+T))$ is the probability for measurement of $x(t+T)$. The
18 probabilities were constructed from the frequency of $x(t)$ occurring in the joint angle time series.
19 Average mutual information was iteratively calculated for various time delays and the selected
20 time delay occurred at the first local minimum of the iterative process ^(9, 23). This selection is
21 based on previous investigations that have determined that the time delay at the first local

22 minimum contains sufficient information about the dynamics of the system to reconstruct the
 23 state vector ⁽²³⁾.

24

25 It was also important to determine the number of embedding dimensions to unfold the
 26 dynamics of the system in an appropriate state space. An inappropriate number of embedding
 27 dimensions may result in a projection of the dynamics of the system that has orbital crossings in
 28 the state space that are due to false neighbors and not the actual dynamics of the system ⁽²³⁾. To
 29 unfold the state space we systematically inspected $x(t)$ and its neighbors in various dimensions
 30 (e.g. dimension = 1, 2, 3,...etc.). The appropriate embedding dimension occurs when neighbors
 31 of the $x(t)$ stop being un-projected by the addition of further dimensions of the state vector (Eq.
 32 (3)).

$$33 \quad \mathbf{y}(t) = [x(t), x(t + T), x(t + 2T), \dots x(t + (d_E - 1) T)] \quad \text{Equation (3).}$$

34 where d_E is number of embedding dimensions, $\mathbf{y}(t)$ is the d_E -dimensional state vector, $x(t)$ is the
 35 original joint angle data, and T is the time delay. A global false nearest neighbors algorithm with
 36 the time delay determined from the local minimum of the average mutual information was used
 37 to determine the number of necessary embedding dimensions to reconstruct the joint angle time
 38 series ⁽²³⁾. The calculated embedding dimension indicates the number of governing equations
 39 that are necessary to appropriately reconstruct the dynamics of the system ⁽²³⁾. Custom MATLAB
 40 (Mathworks Inc, MA) software was used to calculate the embedding dimension.

41 After calculating the appropriate time delay and embedding dimension and reconstructing
 42 the joint angle time series, the largest Lyapunov Exponent was calculated using the *Chaos Data*
 43 *Analyzer* (professional version, American Institute of Physics ⁽²¹⁾). The *Chaos Data Analyzer*
 44 calculates the rate of divergence between two vectors ⁽²³⁾ (Eq. (4)).

45
$$\lambda = \frac{1}{t_M - t_0} \sum_{k=1}^M \ln \frac{L'(t_k)}{L(t_{k-1})} \quad \text{Equation (4).}$$

46 where $y(t)$ is the d_E - dimensional state vector and serves as the reference trajectory. $L(t_0)$ is the
 47 distance between $y(t)$ and its nearest neighbor. $L'(t_1)$ is the distance between the $y(t)$ and its
 48 nearest neighbor after moving forward n steps (we used $n = 3$). Then a new state vector replaces
 49 the evolved neighboring state vector if it meets the following two conditions:

- 50 1) The distance of a replacing vector from the evolved state vector on the reference
 51 trajectory denoted as $L(t_1)$ is small.
- 52 2) The angular separation between the evolved reference state vector and replacing
 53 vector is small.

54 New vectors are repeatedly generated $M = N - (d_E - 1)$ times where N is the length of the
 55 original time series. Then, the largest Lyapunov Exponent is defined by Equation (4), where $k =$
 56 $1, 2, \dots, M$ and $n = t_{k+1} - t_k$.