

19. If there is a homeomorphism  $h: A \rightarrow B$  such that

$$h \circ f = g \circ h \quad (\text{or } h \circ f \circ h^{-1} = g)$$

then  $f$  and  $g$  are topologically conjugate.

$h$  is called a topological conjugacy.

[Think of  $h$  as a coordinate transformation]

Cf. Exercise 1.

$$Q_c(x) = x^2 + c \quad (c < \frac{1}{4})$$

$$F_\mu(x) = \mu x(1-x) \quad (\mu > 1)$$

are topologically conjugate (for some  $c, \mu$ )

and  $h$  is of the form

$$h(x) = \alpha x + \beta$$

Look at  $F_\mu$ ,  $\mu > 2 + \sqrt{5}$ .

Def. 7.1 The itinerary of  $x \in \Lambda$  is a

seq.  $S(x) = s_0 s_1 s_2 s_3 \dots$  where

$s_i = 0$  if  $F_\mu^i(x) \in I_0$  and  $s_i = 1$  if

$F_\mu^i(x) \in I_1$ ,  $i = 0, 1, 2, \dots$

Theorem 7.2.  $S: \Lambda \rightarrow \Sigma_2$  is a homeomorphism.

Proof:

- $S$  is 1-1

If  $x$  and  $y$  have the same itinerary then the interval  $[x, y] \subset \Lambda \quad \downarrow$

- $S(\Lambda) = \Sigma'_2$

Denote  $\{x \in I \mid F_\mu^n(x) \in J\}$  by  $F_\mu^{-n}(J)$

If  $J \subset I$  then  $F_\mu^{-1}(J)$  consists of two subintervals, one in  $I_0$ , the other one in  $I_1$ .

Let  $S = s_0 s_1 s_2 s_3 \dots s_n s_{n+1} \dots \in \Sigma_2$ . Define

$$\begin{aligned} I_{s_0 s_1 s_2 \dots s_n} &= \{x \in I \mid x \in I_{s_0}, F_\mu(x) \in I_{s_1}, \dots \\ &\quad \dots, F_\mu^n(x) \in I_{s_n}\} \\ &= I_{s_0} \cap F_\mu^{-1}(I_{s_1}) \cap F_\mu^{-2}(I_{s_2}) \dots \cap \\ &\quad \cap F_\mu^{-n}(I_{s_n}) \end{aligned}$$

$I_{s_0}$  is a single interval

if  $I_{s_0 s_1 \dots s_n}$  is a single interval then so is

$I_{s_0 s_1 s_2 \dots s_n s_{n+1}}$

because  $I_{s_0} \cap F_\mu^{-1}(\underbrace{I_{s_1 s_2 \dots s_n s_{n+1}}}_{\text{one interval}})$  is  
}   
 2 interval

one interval and  $= I_{s_0 s_1 s_2 \dots s_{n+1}}$

$\therefore I_{s_0 s_1 \dots s_m}$  single interval for all  $n$

$I_{s_0 s_1 \dots s_{m+1}} \subset I_{s_0 s_1 \dots s_m} \quad \therefore$  nested intervals

Nested, intervals have a non-empty intersection  
closed

$$\bigcap_{n \geq 0} I_{s_0 s_1 \dots s_n} \neq \emptyset$$

For any such point  $x$ ,  $S(x) = s_0 s_1 s_2 \dots s_n \dots$

$\therefore S$  is onto

$\therefore x$  unique because  $S$  was 1-1, shown before.

$\therefore |I_{s_0 s_1 \dots s_n}| \rightarrow 0, n \rightarrow \infty$

$S$  cont's

Assume  $S(x) = s$ . Take  $\epsilon > 0$ . Choose  $n$  with  $2^{-n} < \epsilon$ . Need to find  $\delta$ .

look at  $|I_{t_0 t_1 \dots t_n}|$ . Take the min of these lengths. If this number is called  $\delta$ , then

$|x - y| < \delta \Rightarrow x, y$  lie in same subinterval

$I_{s_0 \dots s_n} \quad \therefore S(y) = s_0 s_1 s_2 \dots s_n t_{n+1} \dots$

$\therefore d(S(x), S(y)) \leq 2^{-n} < \epsilon$ .

$S^{-1}$  cont's

Assume  $S^{-1}(s) = x$ . Take  $\epsilon > 0$ .

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Take an  $n$  with  $\delta_n = \min |I_{t_0 t_1 \dots t_n}| < \epsilon$ .

If  $s, t$  are such that  $d(s, t) < 2^{-n}$  then

$S^{-1}(s), S^{-1}(t)$  lie in same subinterval of level  $n$ .

$= x$

$\therefore |S^{-1}(s) - S^{-1}(t)| < \epsilon$  if  $d(s, t) < 2^{-n}$ .

Theorem 7.3.  $S \circ F_\mu = \sigma \circ S$

Pf.  $x \in \Lambda$  is determined by  $\bigcap_{n \geq 0} I_{s_0 s_1 \dots s_n}$ .

$$I_{s_0 s_1 \dots s_n} = I_{s_0} \cap F_\mu^{-1}(I_{s_1}) \cap \dots \cap F_\mu^{-n}(I_{s_n})$$

look at  $F_\mu(x)$ :

$$\begin{aligned} F_\mu(x) &\in F_\mu(I_{s_0}) \cap I_{s_1} \cap F_\mu^{-1}(I_{s_2}) \cap \dots \\ &= I \cap F_\mu^{-n+1}(I_{s_n}) \end{aligned}$$

$\therefore$  The itinerary of  $F_\mu(x)$  is

$$s_1 s_2 \dots s_n s_{n+1} \dots$$

$\therefore$

$$S(F_\mu(x)) = \sigma(S(x)) \quad \square$$

Topological conjugacy preserves fixed points and periodic points:

General situation  $h \circ f = g \circ h$ .

where  $f: A \rightarrow A$ ,  $g: B \rightarrow B$ ,  $h: A \rightarrow B$ .

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If  $p$  fixed point for  $f$

$$f(p) = p$$

$$h(f(p)) = h(p)$$

$$g(h(p)) = h(p) \quad \therefore h(p) \text{ fixed pt for } g$$

Period  $n$ :

$$f^n(p) = p$$

$$h \circ f \circ f^{n-1}(p) = h(p)$$

$$g \circ h \circ f^{n-1}(p) = h(p)$$

$$g \circ g \circ h \circ f^{n-2}(p) = h(p)$$

$$g \circ g \circ g \circ h \circ f^{n-3}(p) = h(p)$$

$$\vdots$$
$$g^{n-1} \circ h \circ f(p) = h(p)$$

$$g^{n-1} \circ g \circ h(p) = h(p)$$

$$g^n(h(p)) = h(p)$$

$\therefore h(p)$  periodic for  $g$

Theorem 7.5.  $F_\mu(x) = \mu x(1-x)$ ,  $\mu > 2 + \sqrt{5}$ . Then

- $|\text{Per}_n(F_\mu)| = 2^n$  on  $\Lambda$
- $\text{Per}(F_\mu)$  is dense in  $\Lambda$
- $F_\mu$  has a dense orbit in  $\Lambda$

Chaos (Section 1.8)

Def 8.1.  $f: J \rightarrow J$  is topologically transitive

if  $\forall U, V \subset J, U, V$  open sets  $\exists k > 0$

$$f^k(U) \cap V \neq \emptyset$$

Def 8.2.  $f: J \rightarrow J$  has sensitive dependence

on initial conditions if

$\exists \delta > 0 \forall x \in J, \forall N \ni x, N$  open  $\exists y \in N, n \geq 0$

$$|f^n(x) - f^n(y)| > \delta$$

Ex. 8.3.  $F_\mu(x), \mu > 2 + \sqrt{5}$

$F_\mu: \Lambda \rightarrow \Lambda$  has sensitive dep. on initial cond's

Note, however,  $\Lambda$  is not an interval.

$F_\mu$  is topologically transitive since there is a dense orbit.

Ex. 8.4.  $T_\lambda, \lambda$  irrational

$$T_\lambda(\theta) = \theta + 2\pi\lambda, \theta \in S^1$$

$T_\lambda$  is topologically transitive but it has no sens. dependence.

Def. 8.5. Let  $V$  be a set.  $f: V \rightarrow V$  is chaotic on  $V$  if

1.  $f$  has sensitive dep. on initial cond's
2.  $f$  is topologically transitive
3. periodic points are dense in  $V$ .

Remark. Vellekoop and Berglund showed that if  $f: I \rightarrow I$  ( $I$  an interval) and  $f$  is continuous then

- (2)  $f$  topologically transitive implies both
- (1)  $f$  has sensitive dependence on initial conditions
  - and
  - (3)  $\overline{\text{Per}(f)} = V$ .

The implication cannot be reversed.

The result is not true if  $V$  is not an interval  $\subset \mathbb{R}$ .

Ex. 6  $f(\theta) = 2\theta$  is chaotic on  $S^1$ .

[This is not so easy to show on a computer!]

Def. 8.7.  $f$  is expansive if

$$\exists \nu > 0 : \forall x, y \in J, x \neq y \quad \exists n :$$

$$|f^n(x) - f^n(y)| > \nu$$

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Ex.  $F_\mu$  is expansive on  $\Lambda$  if  $\mu > 2 + \sqrt{5}$

Thus these maps are chaotic.

Ex. 8.9.  $F_4(x) = 4x(1-x)$  is chaotic on  $[0, 1]$ .

$$g(\theta) = 2\theta, \quad \theta \in S^1$$

Def.  $h_1: S^1 \rightarrow [-1, 1]$  by  $h_1(\theta) = \cos(\theta)$

$$\text{Let } q(x) = 2x^2 - 1, \quad x \in [-1, 1]$$

We have

$$\begin{aligned} (h_1 \circ g)(\theta) &= \cos(2\theta) \\ &= \cos^2 \theta - 1 \\ &= q(\cos \theta) \\ &= (q \circ h_1)(\theta) \end{aligned}$$

$$\therefore h_1 \circ g = q \circ h_1, \quad \text{but } h_1 \text{ is not 1-1}$$

$q \sim F_4$  since, if  $h_2(t) = \frac{1}{2}(1-t)$ ,

then  $h_2: [-1, 1] \rightarrow [0, 1]$

and

$$F_4(h_2(t)) = h_2(q(t))$$

(Elementary verification)



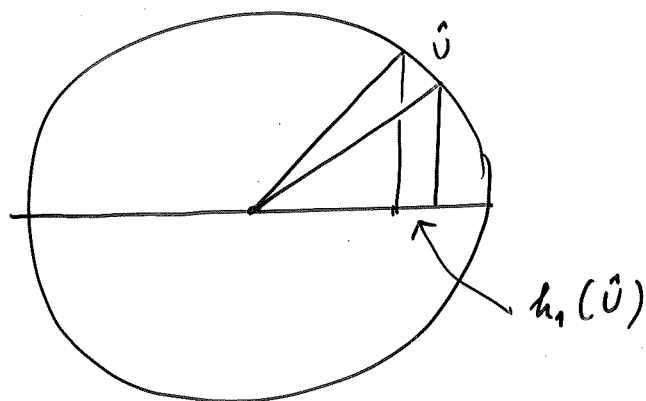
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$$\begin{array}{ccc}
 S' & \xrightarrow{g} & S' \\
 h_1 \downarrow & & \downarrow h' \\
 [-1, 1] & \xrightarrow{g} & [-1, 1] \\
 h_2 \downarrow & & \downarrow h_2 \\
 [0, 1] & \xrightarrow{F_y} & [0, 1]
 \end{array}$$

semi-conjugate

conjugate

$F_y$  is chaotic iff  $g$  is. To show that  $g$  is chaotic we need the properties of  $g$ .



$$\begin{aligned}
 (h_1 \circ g \circ g)(\theta) &= (g \circ h_1 \circ g)(\theta) = (g \circ g \circ h_1)(\theta) \\
 \therefore h_1 \circ g^2 &= g^2 \circ h_1 = (g^2 \circ h_1)(\theta) \\
 \therefore h_1 \circ g^m &= g^m \circ h_1
 \end{aligned}$$

$p$  periodic for  $g \Rightarrow h_1(p)$  periodic for  $g$ .

top. trans., density of periodic pts + sens. dep.

may be shown from the corresp. properties of  $g$ .