# Chaos, Fractals, and Dynamics

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# Contents

1	Introduction						
	1.1	Dynamical systems	3				
	1.2	Fixed points	4				
	1.3	Eventually fixed points	4				
	1.4	Periodic points	4				
2	Graphical Analysis of Dynamics 5						
	2.1	Attracting and repelling fixed points	5				
	2.2	Fixed points of linear and approximating linear functions	5				
	2.3	Orbits near a periodic orbit	6				
	2.4	Application: approximating square roots	6				
3	Generalization of State Space 7						
	3.1	Measuring distance in a general state space	7				
		3.1.1 Distance functions	7				
		3.1.2 General features of distance functions	7				
	3.2	Generalize open intervals and limits	7				
	3.3	Generalize attraction and repulsion to state spaces	8				
4	Sen	niconjugacy	10				
	4.1		10				
			10				
			10				
			11				
	4.2		11				
	4.3		13				
	4.4		13				

5	Dynamics of Quadratic Maps  Chaos in the Shift Map				
6					
	6.1	Proper	rties	16	
		6.1.1	Sensitive dependence on initial conditions	16	
		6.1.2	Topological transitivity	16	

## 1 Introduction

#### 1.1 Dynamical systems

**Definition 1.1.** A repeated movement is called a *dynamical system*. It is described in two parts:

- (1) Space you are moving around in the state space.
- (2) How to move, i.e., the dynamical map.

Example 1.1. (Standard) Quadratic maps

- State space:  $\mathbb{R}$ .
- Dynamical map:  $Q_c(x) = x^2 + c$ .

Example 1.2. Rotation maps

- State space: The unit circle  $\mathbb{T}$ .
- Dynamical map: Rotate the circle  $\alpha$  radians counterclockwise.  $R_{\alpha}(\theta) \equiv \theta + \alpha$ .

Example 1.3. Doubling maps

- State space: T.
- Dynamical map:  $D(\theta) \equiv 2\theta$ .

Example 1.4. Shift maps

- State space: The set of sequences of 0 and 1,  $2^{\mathbb{N}}$ .
- Dynamical map: Erase the first digit.

There are two ways to look at repetition. Say we have a dynamical system with dynamical map F and state space  $Y, F: Y \to Y$ .

- Follow individual points. For  $y \in Y$ , look at the sequence of points y, F(y), F(F(y)), ..., called the **orbit** of y.

of  $F, F^n$ .

$$\circ$$
 Note:  $F^2(y) = F \circ F(y) = F(F(y)), F(y)^2 = F(y) \cdot F(y).$ 

#### 1.2 Fixed points

**Definition 1.2.** x is a *fixed point* of F iff it satisfies the equation F(x) = x. Fixed points often make good landmarks in the state space of a dynamical system.

**Example 1.5.**  $F(x) = x^2 - 0.3 = x \Rightarrow p_{\pm} = \frac{1}{2}(1 \pm \sqrt{1 + 4 \times 0.3}).$ 

**Example 1.6.** Rotation map,  $R_{\alpha}$  with  $\alpha \neq 0$ : There are no fixed points.

**Example 1.7.** Doubling map, the point  $\theta$  is fixed iff  $D(\theta) \equiv \theta \Rightarrow 2\theta \equiv \theta \Rightarrow \theta \equiv 0$ .

**Example 1.8.** Shift map: Only fixed points are  $\overline{0}$  and  $\overline{1}$ .

#### 1.3 Eventually fixed points

**Definition 1.3.** An *eventually fixed point* of  $F: Y \to Y$  is a point whose orbit eventually reacts a fixed point, i.e.,  $F^{n+1}(y) = F^n(y)$ , for some  $n \in \{0, 1, 2, ...\}$ .

**Example 1.9.** The orbit of  $\frac{2\pi}{8}$  under the doubling map.

**Example 1.10.** Eventually fixed points of the shift map on  $2^{\mathbb{N}}$  are  $0011\overline{0}, 0100\overline{1}$ , and so on.

# 1.4 Periodic points

**Definition 1.4.** A *periodic point* of  $F: Y \to Y$  is a point where orbit eventually returns to its starting point, that is y periodic if  $F^n(y) = y$  for some  $n \in \mathbb{N}$ .

**Example 1.11.**  $G(x) = x^2 - 1$  on  $\mathbb{R}$ . The orbit of 0(-1) eventually returns to 0(-1).

**Definition 1.5.** An *n*-periodic point of  $F: Y \to Y$  is a point y with  $F^n(y) = y$ . If y is n-periodic, it is also 2n/3n/4n/cdots-periodic. The smallest period of a periodic point is called its  $minimum/prime\ period$ .

# 2 Graphical Analysis of Dynamics

[Try to draw some graphs to analyze the dynamical systems.]

#### 2.1 Attracting and repelling fixed points

**Definition 2.1.** Let  $F : \mathbb{R} \to \mathbb{R}$ ,  $p \in \mathbb{R}$  s.t. F(p) = p. A **basin of attraction** for p is an open interval  $p \in I \subset \mathbb{R}$  s.t. every  $x \in I$  is mapped to  $F(x) \in I$ , i.e., every orbit starting in I stays in I forever, or  $F(x) \in I$ ,  $\forall x \in I \Leftrightarrow F(I) \subset I$ , and every orbit in I limits to p.

**Definition 2.2.** A *region of repulsion* for p is an open interval  $p \in I$  s.t. every  $x \in I$  eventually leaves I (allowed to com back) unless x = p.

If p has a b.o.a., p is attracting. If p has a r.o.r., p is repelling. For some cases, the orbit never leaves the open ball but does not limit to p, then p is **neither attracting nor repelling**.

# 2.2 Fixed points of linear and approximating linear functions

For  $F(x) = ax, a \in \mathbb{R}$ , it has a single fixed point 0. If |a| < 1, the fixed point 0 of ax is attracting. If |a| > 1, the fixed point 0 of ax is repelling.

Now, we can see the approximately linear functions. When we say a function F is differentiable at p, we mean its graph near p is close to a straight line, i.e.,  $F(p + \Delta x) \approx F(p) + F'(p) + \Delta x$ , when  $\Delta x \approx 0$ .

Say p is a fixed point of F, F is differentiable on some I containing p, and we have: if |F'(p)| < 1, the fixed point p is attracting; if |F'(p)| > 1, the fixed point p is repelling.

- When F is differentiable near a fixed point  $p, |F'(p)| \neq 1$ , we say p is **hyperbolic**.
- A hyperbolic fixed point is always either attracting or repelling.
- Non-hyperbolic fixed points could be attracting or repelling.

#### 2.3 Orbits near a periodic orbit

**Definition 2.3.** A periodic orbit is attracting if every point on the orbit is an attracting fixed point of  $F^n$ , where n is the minimum period.

**Definition 2.4.** A periodic orbit is repelling if every point on the orbit is a repelling fixed point of  $F^n$ , where n is the minimum period.

**Definition 2.5.** A periodic orbit is hyperbolic if every point on the orbit is a hyperbolic fixed point of  $F^n$ , where n is the minimum period. If  $|(F^n)'(p)| < 1$ , the orbit of p is attracting. If  $|(F^n)'(p)| > 1$ , the orbit of p is repelling.

**Example 2.1.**  $G(x) = x^2 - 1$ , the orbit has minimum period 2. We have  $(G \circ G)'(0) = G'(G(0)) \cdot G'(0) = 0 < 1$ , then 0 is an attracting hyperbolic fixed point of  $G^2$ . Hence, the orbit of 0 is an attracting periodic orbit. Similarly,  $(G \circ G)'(-1) = 0$ .

#### 2.4 Application: approximating square roots

Let  $H_a(x) = \frac{1}{2}(x + \frac{a}{x}), a \in (0, \infty), x \in (0, \infty).\sqrt{a}$  is an attracting fixed point, with the whole state space as its basin of attraction.

We have  $H_a(x) = x \Rightarrow a = x^2$ . Since the state space is  $(0, \infty)$ , the only fixed point is  $\sqrt{a}$ .

# 3 Generalization of State Space

#### 3.1 Measuring distance in a general state space

#### 3.1.1 Distance functions

- Standard distance function on  $\mathbb{R}$ : The d between two points  $x, y \in \mathbb{R}$  is d(x, y) = |y x| or d(x, x + a) = |a|.
- Standard distance function on  $\mathbb{T}$ : The d between two points on the unit circle is the length of the shortest path from one to the other, or  $d(\theta, \theta + \alpha) \equiv |\alpha|, \alpha \in [-\pi, \pi].$
- Standard distance function on  $2^{\mathbb{N}}$ : Given two different sequences  $x, y \in 2^{\mathbb{N}}$ , let m be the number of digits before the first place they differ,  $d(x,y) = 2^{-m}$ . When x = y, d(x,y) = 0.

**Example 3.1.**  $x = 010100101001 \cdots$ ,  $y = 010101010101 \cdots$ , then the distance is  $d(x, y) = 2^{-5}$ .

**Example 3.2.** 
$$x = 10000 \cdots, y = 01111 \cdots, d(x, y) = 2^0 = 1.$$

#### 3.1.2 General features of distance functions

A function that satisfies these properties below is called a *metric*.

- The distance functions take a pair of points x, y in a state space Y and gives back a number  $d(x, y) \in [0, \infty)$ .
- $d(x, y) = d(y, x), \forall x, y \in Y$ .
- $d(x,y) = 0 \Leftrightarrow x = y$ .
- (Triangle inequality)  $d(x,y) \leq d(x,p) + d(p,y), \forall x,y,p \in Y$ .

# 3.2 Generalize open intervals and limits

**Definition 3.1.** Y is a state space with a metric d and an **open ball** of radius r around x as the set  $B_x(r) = \{y \in Y | d(x, y) < r\}$ .

**Example 3.3.** In  $2^{\mathbb{N}}$ , with the standard metric, the open ball  $B_x(2^{-n})$  is the set of sequences that match x for at least the first n+1 digit. For instance,  $x=00100110000\cdots$ ,  $B_x(2^{-4})$  consists of the sequences that look like  $00100\cdots$ .

**Definition 3.2.** p is the *limit* of  $x_1, x_2, ...$  if  $\forall r > 0, \exists x_n, x_{n+1}, ...$  that stays inside  $B_x(r)$ .

 $\circ$  Note: A sequence can have at most one limit,  $\lim_{n\to\infty} x_n = p$ .

Example 3.4. 
$$x_n = \underbrace{000\cdots 0}_{n \text{ zeros}} 111\cdots \text{ in } 2^{\mathbb{N}}, \lim_{n\to\infty} x_n = \overline{0}.$$

*Proof.* We know  $d(x_n, \overline{0}) = 2^{-n}$ , we need  $2^{-n} < \varepsilon$ , i.e.,  $n < \log_2(\frac{1}{\varepsilon})$ . Thus, we take  $N = \log_2(\frac{1}{\varepsilon})$ .

Therefore, 
$$\forall \varepsilon > 0, \exists N > 0 \text{ s.t. } n > N \Rightarrow x_n \in B_{\overline{0}}(\varepsilon).$$

#### 3.3 Generalize attraction and repulsion to state spaces

Consider a dynamical system with state space Y and dynamical map F and we have a metric d on Y. Suppose  $p \in Y$  is a fixed point of F.

- A basin of attraction for p is an open ball U with the following properties:
  - (1)  $p \in U$ .
  - (2) Every orbit starting in U stays in U forever.
  - (3) Every orbit starting in U limits to p. If there is a b.o.a. for p, we say p is attracting.
- A region of repulsion for p is an open ball U with the following properties:
  - (1)  $p \in U$ .
  - (2) Every orbit starting in U eventually leaves U unless it starts at p.

If there is a r.o.r. for p, we say p is repelling.

**Example 3.5.** The doubling map  $D: \mathbb{T} \to \mathbb{T}$  defined by  $D(\theta) \equiv 2\theta$  has a single fixed point 0, which is repelling.

**Example 3.6.** The shift map  $S: 2^{\mathbb{N}} \to 2^{\mathbb{N}}$  has two fixed points  $\overline{0}$  and  $\overline{1}$ , both of which are repelling.

Solution. We can find  $B_{\overline{0}}(1)$  is a r.o.r. for  $\overline{0}$ .  $B_{\overline{0}}$  consists of all sequences that look like  $0 \cdots$ . Pick any point  $x \in B_{\overline{0}}(1)$  other than  $\overline{0}$  and we know x has at least a 1, say

$$x = \underbrace{0 \cdots}_{n \text{ digits}} 1 \cdots,$$

and then we have  $S^n(x) = 1 \cdots \notin B_{\overline{0}}(1)$ .

**Example 3.7.** The dynamical map A is defined on  $2^{\mathbb{N}}$  as each 1 that is followed by a 0 turns into a 0. Classifying fixed points as attracting, repelling or neither.

Solution. Fixed points are  $p_n = \underbrace{0 \cdots 0}_{n \text{ zeros}} \overline{1}, q = \overline{0}.p_n$  is repelling,  $\forall n \ge 0$ .

Consider any  $x \in B_{p_n}(2^{-n})$  other than  $p_n$  itself, then after first 1 occurs, there must be a 0 somewhere, say

$$x = \underbrace{0 \cdots 0}_{n} 1 \cdots 0 \cdots.$$

Hence,  $A(x) = 0 \cdots 01 \cdots 00 \cdots$ ,  $A^2(x) = 0 \cdots 01 \cdots 000 \cdots$ , ..., and thus  $A^n(x) = \underbrace{0 \cdots 0}_{n+1} \cdots 0 \cdots \notin B_{p_n}(2^{-n})$ .

# 4 Semiconjugacy

#### 4.1 The doubling map and the shift map

We can represent number as binary sequences. For example,

$$\frac{1}{6} = 0.1666... = \frac{1}{10} + \frac{6}{100} + \frac{6}{1000} + \cdots,$$

or

$$\frac{1}{6} = 0.001010... = \frac{0}{2} + \frac{0}{4} + \frac{1}{8} + \frac{0}{16} + \frac{1}{32} + \cdots$$

Define  $\phi: 2^{\mathbb{N}} \to \mathbb{T}$  given by  $\phi(w) \equiv 2\pi w$ , where w is the sequence of binary digits.

Actually,  $\phi$  is an example of a semiconjugacy from S to D. When doubling a number, each binary digit moves one place to the left. For example,  $D(2\pi \cdot 0.00\overline{10}) \equiv 2 \cdot 2\pi \cdot 0.00\overline{10} \equiv 2\pi \cdot 0.0\overline{10}$ .

If a 1 moves into the 1's place, we can change it back into a 0, because that changes the angle by  $2\pi$ . For example,  $D(2\pi \cdot 0.11\overline{10}) \equiv 2\pi \cdot 1.1\overline{10} \equiv 2\pi + 2\pi \cdot 0.1\overline{10} \equiv 2\pi \cdot 0.1\overline{10}$ .

We can express the relation map between the shift map and the doubling map in a formula  $D(\phi(w)) = \phi(S(w))$ , i.e., to double the angle with binary map representation w, first shift w and see what angle the result represents.

#### 4.1.1 Finding fixed points

**Theorem 4.1.** If  $w \in 2^{\mathbb{N}}$  is a fixed point of S, then  $\phi(w) \in \mathbb{T}$  is a fixed point of D.

*Proof.* Suppose 
$$S(w) = w$$
, then  $D(\phi(w)) = \phi(S(w)) = \phi(w)$ .

#### 4.1.2 Finding periodic points

**Theorem 4.2.** If  $S^n(w) = w$ , then  $D^n(\phi(w)) \equiv \phi(w)$ .

**Theorem 4.3.** If  $S^n(w)$  is a fixed point of S, then  $D^n(\phi(w))$  is a fixed point of D.

**Example 4.1.**  $\overline{01}$  is 2-periodic of S, then  $\phi(\overline{01})$  is a 2-periodic of D.

$$\phi(\overline{01}) \equiv 2\pi \left( \frac{0}{2} + \frac{1}{2^2} + \frac{0}{2^3} + \frac{1}{2^4} + \cdots \right) \equiv 2\pi \cdot \frac{1}{4} \left( 1 + \frac{1}{4} + \frac{1}{4^2} + \cdots \right)$$
$$\equiv 2\pi \cdot \frac{1}{4} \cdot \frac{1}{1 - 1/4} \equiv \frac{2}{3}\pi.$$

**Example 4.2.**  $\overline{000111}$  is 6-periodic for S. First, calculate 0.000111 =  $\frac{7}{64}$ , then

$$\phi(\overline{000111}) \equiv 2\pi \cdot \left(\frac{7}{64} + \frac{7}{64^2} + \frac{7}{64^3} + \cdots\right) \equiv 2\pi \cdot \frac{7}{64} \left(1 + \frac{1}{64} + \frac{1}{64^2} + \cdots\right)$$
$$\equiv 2\pi \cdot \frac{7}{64} \cdot \frac{64}{63} \equiv \frac{2}{9}\pi.$$

#### 4.1.3 Finding eventually fixed points

The eventually fixed points of S are the sequences that end with  $\overline{0}$  and  $\overline{1}$ . Theses sequences describe the angles  $2\pi t$  where t is a faction with a power of 2 in the denominator:  $2\pi \cdot \frac{\alpha}{2\beta}$ .

#### 4.2 Formal definition of semiconjugacy

**Definition 4.1.** Let X be a space, consider a map  $d: X \times X \to [0, \infty)$  s.t.

$$d(x,y) = d(y,x), \forall x, y \in X.$$
  

$$d(x,y) = 0 \Leftrightarrow x = y.$$
  

$$d(x,y) \leq d(x,w) + d(w,y), \forall x, y, w \in X.$$

This map d is called a **metric** on X and the pair (X, d) is a **metric** space.

**Definition 4.2.** Let  $(X, d_X), (Y, d_Y)$  be metric spaces. Consider a map  $f: X \to Y, f$  is **continuous** at  $x_0 \in X$  iff  $\forall \varepsilon > 0, \exists \delta > 0$  s.t.  $\forall x \in B(x_0, \delta) \Rightarrow f(x) \in B(f(x_0), \varepsilon)$ . If f is continuous at all  $x_0 \in X$ , then f is called continuous in X.

**Definition 4.3.** Let X and Y be metric spaces. Consider two maps  $f: X \to X, g: Y \to Y$ . A **semiconjugacy** is a map  $\psi: X \to Y$  s.t.

- (1)  $\psi$  is surjective, i.e., every point in Y has a preimage.
- (2) There is an integer m > 0 s.t.  $\psi$  is at most m-to-one.
- (3)  $\psi$  is continuous.
- (4)  $\psi(f(x)) = g(\psi(x))$ , or  $\psi \circ f = g \circ \psi$ .

**Example 4.3.**  $D: \mathbb{T} \to \mathbb{T}$  is given by  $\theta \mapsto 2\theta \mod 2\pi, S: 2^{\mathbb{N}} \to 2^{\mathbb{N}}$  is given by  $x_1x_2x_3\cdots\mapsto x_2x_3\cdots$ . Let  $\theta=2\pi t, t\in [0,1], t=\sum_{n=1}^{\infty}\frac{x_n}{2^n}, x_n=0$  or 1.

Define  $\phi: 2^{\mathbb{N}} \to \mathbb{T}$ , given by  $(x_n) \mapsto 2\pi \sum_{n=1}^{\infty} \frac{x_n}{2^n} \mod 2\pi.\phi$  is a semiconjugacy from S to D.

*Proof.* (1)  $\phi$  is surjective, i.e., every  $\alpha \in \mathbb{T}$  can be written as  $\alpha \equiv \phi(w)$  for some w. This is true because every  $\alpha$  can be written as  $\alpha \equiv 2\pi \cdot x, x \in [0, 1]$  and every x admits a binary expansion  $x = 0.w_1w_2...$ 

- (2) For any  $\alpha \in \mathbb{T}$ , there are only finitely many  $w \in 2^{\mathbb{N}}$  s.t.  $\phi(w) \equiv \alpha$ . This is true because most  $x \in [0,1]$  only have one binary representation. The only case when having more than one representation is when x is rational with denominator a power of 2 (for example,  $\frac{1}{2} = 0.1\overline{0} = 0.0\overline{1}$ ) and thus  $\phi$  is at most 2-to-1.
- (3)  $\phi$  is continuous. Define  $d_1$  is on  $2^{\mathbb{N}}$ ,  $d_2$  is on  $\mathbb{T}$ . Pick any  $w_0 = (x_n^0) \in 2^{\mathbb{N}}$ . Let  $\varepsilon > 0$ . For  $w \in 2^{\mathbb{N}}$ ,

$$d_2(\phi(w), \phi(w_0)) \equiv \left| 2\pi \left( \sum_{n=1}^{\infty} \frac{x_n}{2^n} - \sum_{n=1}^{\infty} \frac{x_n^0}{2^n} \right) \right| \mod 2\pi \leqslant 2\pi \cdot \sum_{n=1}^{\infty} \frac{|x_n - x_n^0|}{2^n} \mod 2\pi.$$

Pick an open ball  $B(w_0, 2^{-N})$ , for all  $w \in B(w_0, 2^{-N})$ , we know

$$d_2(\phi(w), \phi(w_0)) \le 2\pi \cdot \sum_{n=N+2}^{\infty} \frac{|x_n - x_n^0|}{2^n} \mod 2\pi \le 2\pi \cdot \sum_{n=N+2}^{\infty} \frac{1}{2^n} = \frac{\pi}{2^N}.$$

We want  $d_2(\phi(w), \phi(w_0)) \leq \frac{\pi}{2^N} < \varepsilon$ , i.e.,  $N > \log_2(\frac{\pi}{\varepsilon})$ . Hence, take  $\delta = 2^{-N}$  for  $N > \log_2(\frac{\pi}{\varepsilon})$ , if  $w \in B(w_0, \delta)$ , then  $d_2(\phi(w), \phi(w_0)) < \varepsilon$ . Therefore,  $\phi$  is continuous at  $w_0$ . Since  $w_0$  is arbitrary,  $\phi$  is continuous.

(4) 
$$\phi(S(w)) = D(\phi(w))$$
. We have  $w = w_1 w_2 w_3 \cdots, S(w) = w_2 w_3 \cdots, \phi(S(w)) = 2\pi (0.w_2 w_3...)$ .

Besides.

$$\phi(w) = 2\pi(0.w_1w_2w_3...), D(\phi(w)) = 2 \cdot 2\pi(0.w_1w_2w_3...) = 2\pi(w_1.w_2w_3...)$$
$$= 2\pi w_1 + 2\pi(0.w_2w_3...)$$
$$= 2\pi(0.w_2w_3...)\phi(S(w)).$$

Thus,  $\phi$  is a semiconjugacy from S to D.

#### 4.3 Semiconjugacy toolbox

Let  $E:W\to W, F:X\to X, \psi:W\to X$  be a semiconjugacy.

**Theorem 4.4.** If w is a fixed point of E, then  $\psi(w)$  is a fixed point of F.

Proof. 
$$F(\psi(w)) = \psi(E(w)) = \psi(w)$$
.

**Theorem 4.5.**  $F^n(\psi(w)) = \psi(E^n(w)), \forall w \in W, n \in \mathbb{N}.$ 

Corollary 1. If  $\psi: W \to X$  is a semiconjugacy from E to F, then  $\psi$  is also a semiconjugacy from  $E^n$  to  $F^n, \forall n \in \mathbb{N}$ .

**Theorem 4.6.** If w is an n-periodic point of E, then  $\psi(w)$  is an n-periodic point of F.

Proof. If 
$$E^n(w) = w$$
, then  $F^n(\psi(w)) = \psi(E^n(w)) = \psi(w)$ .

**Theorem 4.7.** If w is an eventually fixed point of E, then  $\psi(w)$  is an eventually fixed point of F.

*Proof.* We have  $E^{n+1}(w) = E^n(w)$ . Then,

$$F^{n+1}(\psi(w)) = \psi(E^{n+1}(w)) = \psi(E^n(w)) = F^n(\psi(w)).$$

**Theorem 4.8.** Suppose  $\psi$  is at most m-to-one. If  $\psi(w)$  is a fixed point of F, the orbit of w mush eventually reach a periodic point of E, with a minimum period of at most m.

## 4.4 The quadratic map and the doubling map

Consider the quadratic map  $F(x) = x^2 - 2$ ,  $F: [-2,2] \rightarrow [-2,2]$ . Define  $\psi: \mathbb{T} \rightarrow [-2,2]$  given by  $\psi(\theta) \equiv 2\cos\theta$ . After checking, we can draw a conclusion that  $\psi$  is a semiconjugacy from D to F.

# 5 Dynamics of Quadratic Maps

The dynamics have different performances in different ranges of c. In order to understand  $Q_c : \mathbb{R} \to \mathbb{R}$ , it helps to focus on the points whose orbits do not fly off toward infinity. These points form a subset of  $K_c \subset \mathbb{R}$ , called the **filled Julia set** of  $Q_c$ .

When c is in the "upper range"  $(-1.4011551..., \infty)$ , we have a very simple description of  $K_c: [-p_+, p_+]$ .

When c is in the "middle range"  $(-2, -1.4011551...), K_c = [-p_+, p_+],$  but the orbits inside  $K_c$  are bananas.

When c is in the "lower range"  $(-\infty, -2]$ , graphical analysis and a semi-conjugacy are used.

• c = -2

**Theorem 5.1.** The composition of two semiconjugacies is always a semiconjugacy.

Recall that the binary representation  $\phi: 2^{\mathbb{N}} \to \mathbb{T}$ , which is a semiconjugacy from the shift map to doubling map and the function  $h: \mathbb{T} \to [-2,2]$  given by  $h(\theta) \equiv 2\cos\theta$  is a semiconjugacy from the doubling map to  $Q_{-2}: [-2,2] \to [-2,2]$ . Thus,  $h\circ\phi$  is a semiconjugacy from the shift map to  $Q_{-2}: [-2,2] \to [-2,2]$ .

- $c \in (-\infty, -2)$ 
  - The points outside  $[-p_+, p_+]$  have orbits that fly off toward infinity. These points are not in  $K_c$ , and they form a subset  $L_0 \subset \mathbb{R}$ . The points that enter  $L_0$  after one step but not before, form a subset  $L_1 \subset \mathbb{R}$ . Since their orbits fly off toward infinity, these points are not in  $K_c$  either. Finally,  $K_c$  is what is left after we remove all the subsets  $L_0, L_1, L_2, ...$  from  $\mathbb{R}$ .
    - $\circ$  A warm-up for the lower range V map.
    - (1)  $V(x) = 3|x| 2, x \in \mathbb{R}$ , which is similar to  $Q_c$  with  $c \in (\infty, -2]$ .

(2) The filled Julia set of the V map: Say K is the filled Julia set of V. We have

$$L_0 = (-\infty, -1) \cup (1, \infty), L_1 = \left(-\frac{1}{3}, \frac{1}{3}\right), L_2 = \left(-\frac{7}{9}, -\frac{5}{9}\right) \cup \left(\frac{5}{9}, \frac{7}{9}\right), ...,$$

and thus  $K = \mathbb{R} \setminus (L_0 \cup L_1 \cup \cdots)$ .

- (3) An itinerary function for the V map.
- ① Removing  $L_0$  and  $L_1$  leaves two intervals. Call the left one  $I_0$  and the right one  $I_1$ . The set K divides naturally into two parts. Defined a function  $\tau: K \to 2^{\mathbb{N}}$  in the following way:

The *n*th digit of 
$$\tau(x) = \begin{cases} 0, V^n(x) \in I_0 \\ 1, V^n(x) \in I_1 \end{cases}$$
.

- ②  $\tau$  is an example of an itinerary function. Intuitively, the sequence  $\tau(x)$  tells when the orbit of x visits the left and right parts of K.
- ③  $\tau$  is a semiconjugacy from  $V: K \to K$  to the shift map and  $\tau$  is invertible and its inverse is a semiconjugacy and thus  $\tau$  is a conjugacy.
  - (4) Dividing up the filled Julia set.
- ① Removing  $L_0$  and  $L_1$  left us with two intervals  $I_0$  and  $I_1$ . Removing  $L_2$  divides each of  $I_0$  and  $I_1$  into two second-level intervals, and so on. For example, the first quarter of  $I_0$  maps to  $I_{11}$ , so call it  $I_{011}$ .
- ② If we know which nth-level interval a point  $x \in K$  is inside, we can know the first n digits of  $\tau(x)$ . For example,  $\frac{9}{26} \in I_{101}$ , then  $\tau(\frac{9}{26})$  looks like  $101 \cdots$ .
  - 3 Each *n*th-level has width  $\frac{2}{3^n}$ .

# 6 Chaos in the Shift Map

#### 6.1 Properties

#### 6.1.1 Sensitive dependence on initial conditions

You can totally change the long-term behavior of an orbit just by nudging it a tiny bit.

**Theorem 6.1.** In any  $B_w(2^{-n})$ , no matter how small, there exists a point v s.t.  $d(S^k(v), S^k(w)) > \frac{1}{2}$  for some k.

#### 6.1.2 Topological transitivity

It can take you from any open ball to any other open ball.

**Theorem 6.2.** Given a "source" open ball U and a "destination" open ball V in  $2^{\mathbb{N}}$ , there exists a point  $u \in U$  whose orbit eventually enters V.

#### 6.1.3 Density of periodic points

Every open ball, no matter how small, has periodic points inside it.

**Theorem 6.3.** Every open ball includes a periodic point.