

## 84 — 2 Dynamical systems on the real line

Šarkovskij ordering, as follows:

$$\begin{aligned}
 3 &< 5 < 7 < \dots < 2k-1 < 2k+1 < \dots \\
 &< 2 \cdot 3 < 2 \cdot 5 < \dots < 2(2k-1) < 2(2k+1) < \dots \\
 &\dots \quad \dots \\
 &< 2^l \cdot 3 < 2^l \cdot 5 < \dots < 2^l(2k-1) < 2^l(2k+1) < \dots \\
 &< 2^{l+1} \cdot 3 < 2^{l+1} \cdot 5 < \dots < 2^{l+1}(2k-1) < 2^{l+1}(2k+1) < \dots \\
 &\dots \quad \dots \\
 &\dots \quad \dots \quad \dots \quad \dots \quad \dots < 2^{n+1} < 2^n < \dots < 8 < 4 < 2 < 1.
 \end{aligned}$$

This ordering starts with the number 3 so, indeed, Theorem 2.2.2 follows from the following theorem:

**Theorem 2.2.3 (Šarkovskij).** *Let  $(X, f)$  be a dynamical system on an interval  $X$  in  $\mathbb{R}$ . If  $f$  has a periodic point with primitive period  $n$ , than  $f$  has periodic points with primitive period  $m$  for all  $m \in \mathbb{N}$  with  $n < m$ .*

*Proof.* See Section 2.5. □

In the next two sections we shall show by examples that everything that is allowed by Šarovskij's Theorem is possible. To this end, we reformulate this theorem in a more convenient form. For every  $n \in \mathbb{N}$ , let

$$\mathbf{S}(n) := \{n\} \cup \{k \in \mathbb{N} : n < k\}.$$

In addition, let

$$\mathbf{S}(2^\infty) := \{2^m : m \in \mathbb{Z}^+\},$$

where the symbol  $2^\infty$  means something like ‘an entity larger than all powers of 2’. The set  $\mathbb{N} \cup \{2^\infty\}$  will be denoted by  $\mathbb{N}_\infty$  and the sets of the form  $\mathbf{S}(n)$  with  $n \in \mathbb{N}_\infty$  will be called Šarkovskij tails of  $\mathbb{N}$ . Finally, for any dynamical system  $(X, f)$  we denote by  $\text{Per}(f)$  the set of all primitive periods of periodic orbits under  $f$ . Now Šarkovskij's Theorem can be formulated as follows:

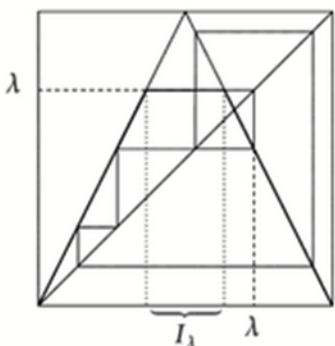
**Theorem 2.2.4 (Šarkovskij).** *Let  $(X, f)$  be a dynamical system on an interval  $X$  in  $\mathbb{R}$ . If  $\text{Per}(f) \neq \emptyset$  then there exists  $n \in \mathbb{N}_\infty$  such that  $\text{Per}(f) = \mathbf{S}(n)$ .*

*Proof.* Observe that, if  $\text{Per}(f) \neq \emptyset$  then it has a first element in the Šarkovskij ordering. □

## 2.3 The truncated tent map

For every  $\lambda \in [0; 1]$  we define the *tent map truncated by  $\lambda$*  as

$$T_\lambda(x) := \min\{T(x), \lambda\} \quad \text{for } x \in [0; 1].$$



**Fig. 2.8.** The truncated tent map  $T_\lambda$ . In this example the point  $\lambda$  is both  $T_\lambda$ -periodic and  $T$ -periodic, with primitive periods 2 and 4, respectively.

Here  $T$  denotes the tent map defined in Example 0.4.2 ; see also 1.7.3. Below we shall repeatedly use the following trivial observation: if  $x \in [0; 1]$  and  $x$  is not in the open interval  $I_\lambda := (\frac{\lambda}{2}; 1 - \frac{\lambda}{2})$  where  $T$  is strictly greater than  $\lambda$  then  $T(x) = T_\lambda(x)$ . In fact,

$$T_\lambda(x) < T(x) \iff x \in I_\lambda \implies T_\lambda(x) = \lambda .$$

In general, points will not have the same orbits under  $T$  and  $T_\lambda$ . Obviously, a  $T$ -orbit is a  $T_\lambda$ -orbit, or a  $T_\lambda$ -orbit is a  $T$ -orbit, iff  $T$  and  $T_\lambda$  agree on that orbit, iff that orbit is included in the interval  $[0; \lambda]$ , iff that orbit has no points in  $I_\lambda$ . On the other hand, it is well possible that  $T$  and  $T_\lambda$  have periodic points in common which have different primitive periods, hence have different orbits. See Figure 2.8. Such a phenomenon can only occur if the periodic  $T$ -orbit includes a point  $x$  in  $I_\lambda$ , so that  $T_\lambda(x) = \lambda$  and, in addition, the point  $\lambda$  is periodic under  $T_\lambda$ .

The truncated tent map  $T_1$  equals the non-truncated tent map  $T$ . In the Introduction we have seen that for every  $n \in \mathbb{N}$  there are periodic points with period  $n$  under  $T_1$ , but it is not yet clear that there are also points with primitive period  $n$ . However, there are  $2^3 = 8$  periodic points with period 3, among which the two invariant points. So there are two periodic orbits with primitive period 3. Then by Li and Yorke's theorem, all possible primitive periods occur under  $T_1$ , that is:  $\text{Per}(T_1) = \mathbb{N} = S(3)$ .

The truncated tent map  $T_0$  is identically equal to 0, hence it has the unique invariant point 0. Obviously, there are no other periodic points, so  $\text{Per}(T_0) = \{1\} = S(1)$ .

This shows that the largest and the smallest Šarkovskij tails can be represented as the set of primitive periods for some truncated tent map  $T_\lambda$  ( $\lambda = 1$  or 0, respectively). We shall show now that every other Šarkovskij tail can occur as  $\text{Per}(T_\lambda)$  for a suitable choice of  $\lambda$ .

Values of  $\lambda$  such that  $\text{Per}(T_\lambda) = S(n)$  for  $n \in \mathbb{N} \setminus \{1, 3\}$  are obtained as follows: Recall that for every  $n \in \mathbb{N}$  the non-truncated tent map has at least one and at most  $2^n$  periodic orbits with primitive period  $n$ . From each of these orbits with primitive period  $n$  choose the largest element. Let  $\lambda_n$  be the smallest element so obtained:

$$\lambda_n := \min \{ \max B : B \text{ a periodic } T\text{-orbit with primitive period } n \} .$$

It is easily seen that  $\lambda_n$  is the smallest real number  $\lambda$  with the property that the interval  $[0; \lambda]$  includes a periodic  $T$ -orbit with primitive period  $n$ .

**Lemma 2.3.1.** Let  $n \in \mathbb{N}$  and let  $1 \geq \lambda \geq \lambda_n$ . Then the point  $\lambda_n$  is periodic under the truncated tent map  $T_\lambda$  with primitive period  $n$ . Consequently, for all  $n \in \mathbb{N}$  we have  $S(n) \subseteq \text{Per}(T_\lambda)$ , for every  $\lambda \geq \lambda_n$ .

*Proof.* Let  $A$  be the periodic  $T$ -orbit with primitive period  $n$  of which  $\lambda_n$  is the maximal element, that is,  $\lambda_n = \max\{A\}$ . As all values of  $T$  on  $A$  are in  $A$ , they are at most  $\lambda_n$ , hence not larger than  $\lambda$ . Consequently,  $T$  and  $T_\lambda$  agree on  $A$ , so  $A$  is also a  $T_\lambda$ -orbit, i.e., it is a periodic orbit with primitive period  $n$  under  $T_\lambda$ . Hence  $n \in \text{Per}(T_\lambda)$  and Šarkovskij's Theorem implies that  $S(n) \subseteq \text{Per}(T_\lambda)$ . Moreover, since  $\lambda_n \in A$ , this shows in particular that the point  $\lambda_n$  is periodic under  $T_\lambda$  with primitive period  $n$ .  $\square$

**Example.** By brute computational force, using that the graphs of  $T^2$ ,  $T^3$  and  $T^4$  consist of 2, 4 and 8 ‘tents’, respectively, it is not difficult to find the invariant points of  $T^2$ ,  $T^3$  and  $T^4$ . In addition to the invariant points 0 and  $\frac{2}{3}$  for  $T$ , one finds periodic orbits with the following primitive periods:

$$\text{Primitive period } 2: \frac{2}{5} \mapsto \frac{4}{5} \mapsto \frac{2}{5}.$$

$$\text{Primitive period } 3: \frac{2}{9} \mapsto \frac{4}{9} \mapsto \frac{8}{9} \mapsto \frac{2}{9} \text{ and } \frac{2}{7} \mapsto \frac{4}{7} \mapsto \frac{6}{7} \mapsto \frac{2}{7}.$$

$$\text{Primitive period } 4: \frac{2}{17} \mapsto \frac{4}{17} \mapsto \frac{8}{17} \mapsto \frac{16}{17} \mapsto \frac{2}{17}, \frac{6}{17} \mapsto \frac{12}{17} \mapsto \frac{10}{17} \mapsto \frac{14}{17} \mapsto \frac{6}{17} \text{ and} \\ \frac{2}{15} \mapsto \frac{4}{15} \mapsto \frac{8}{15} \mapsto \frac{14}{15} \mapsto \frac{2}{15}.$$

It follows that  $\lambda_2 = \frac{4}{5}$ ,  $\lambda_3 = \frac{6}{7}$  and that  $\lambda_4 = \frac{14}{17}$ . Lemma 2.3.4 below implies that the values of  $\lambda_n$  are between  $\frac{4}{5}$  and  $\frac{6}{7}$  for all  $n \geq 2$ .

The above lemma applies, in particular, to  $\lambda = \lambda_n$ . Consequently, the point  $\lambda_n$  is periodic under  $T_{\lambda_n}$ , with primitive period  $n$ . So  $n \in \text{Per}(T_{\lambda_n})$ , hence  $S(n) \subseteq \text{Per}(T_{\lambda_n})$ . We shall prove in Theorem 2.3.5 below the converse of this inclusion.

**Lemma 2.3.2.** Let  $\lambda > 0$  and  $k \in \text{Per}(T_\lambda)$ . If  $\lambda \leq \lambda_k$  then  $\lambda$  is a periodic point under  $T_\lambda$  with primitive period equal to  $k$ .

*Proof.* Let  $B$  be a periodic  $T_\lambda$ -orbit with primitive period  $k$ . It is sufficient to show that  $\lambda \in B$ . Assume the contrary. Then  $T$  cannot assume a value greater than or equal to  $\lambda$  in any point of  $B$ , for otherwise  $T_\lambda$  would have there the value  $\lambda$ . Consequently,  $T$  and  $T_\lambda$  agree on  $B$ . It follows that  $B$  is a periodic  $T$ -orbit with primitive period  $k$ . By the definition of  $\lambda_k$ , this implies that  $\max\{B\} \geq \lambda_k \geq \lambda$ . On the other hand,  $B = T_\lambda[B] \subseteq [0; \lambda]$  and  $\lambda \notin B$ , so  $\max\{B\} < \lambda$  ( $B$  is finite). Contradiction.  $\square$

**Corollary 2.3.3.** If  $k \in \text{Per}(T_{\lambda_n})$  and  $k \neq n$  then  $\lambda_k < \lambda_n$ .

*Proof.* If  $\lambda_n \leq \lambda_k$  then Lemma 2.3.2 would imply that  $\lambda_n$  is periodic under  $T_{\lambda_n}$  with primitive period  $k$ . But by Lemma 2.3.1 the point  $\lambda_n$  has primitive period  $n$  under  $T_{\lambda_n}$ . This would imply that  $k = n$ .  $\square$

**Corollary 2.3.4.**  $\forall k, n \in \mathbb{N} : n < k \Rightarrow \lambda_k < \lambda_n$ .

*Proof.* If  $k, n \in \mathbb{N}$  and  $n < k$  then by Lemma 2.3.1 and Šarkovskij's Theorem,  $k \in S(n) \subseteq \text{Per}(T_{\lambda_n})$ . Now apply Corollary 2.3.3.  $\square$

**Theorem 2.3.5.**  $\forall n \in \mathbb{N} : \text{Per}(T_{\lambda_n}) = S(n)$ .

*Proof.* We have seen already that the inclusion  $S(n) \subseteq \text{Per}(T_{\lambda_n})$  holds. Assume that this inclusion is proper: there exists  $k \in \text{Per}(T_{\lambda_n}) \setminus S(n)$ . Since  $n \in S(n)$ , it follows that  $k \neq n$ , so by Corollary 2.3.3 above we may conclude that  $\lambda_k < \lambda_n$ . On the other hand, the assumption that  $k \notin S(n)$  implies that  $k < n$ , hence  $\lambda_n < \lambda_k$  by Lemma 2.3.4 (with  $k$  and  $n$  are interchanged). This contradiction completes the proof.  $\square$

In the proof of the above theorem we have nowhere assumed that  $n$  is not a power of 2, so the result also holds if  $n$  is a finite power of 2. We conclude this section by showing that there is a value  $\lambda_\infty$  such that  $\text{Per}(T_{\lambda_\infty}) = S(2^\infty)$ . It will turn out that the following number does the job:

$$\lambda_\infty := \sup\{\lambda_{2^n} : n \in \mathbb{N}\}.$$

**Lemma 2.3.6.** For all  $n, m \in \mathbb{Z}^+$  and every odd integer  $q \geq 3$  we have

$$\lambda_{2^n} < \lambda_\infty < \lambda_{q2^m}.$$

*Proof.* In the Šarkovskij ordering we have  $q \cdot 2^m < 3 \cdot 2^{m+1} < 2^{n+1} < 2^n$ . So Lemma 2.3.4 above implies  $\lambda_{2^n} < \lambda_{2^{n+1}} < \lambda_{3 \cdot 2^{m+1}} < \lambda_{q \cdot 2^m}$ . Using the definition of  $\lambda_\infty$  we get the desired inequalities.  $\square$

**Theorem 2.3.7.**  $\text{Per}(T_{\lambda_\infty}) = S(2^\infty)$ .

*Proof.* Consider arbitrary  $n \in \mathbb{Z}^+$ . Then by definition  $\lambda_\infty \geq \lambda_{2^n}$ , hence Lemma 2.3.1 (with  $n$  replaced by  $2^n$ ) implies that  $2^n \in \text{Per}(T_{\lambda_\infty})$ . As this holds for every  $n \in \mathbb{Z}^+$ , this means that  $S(2^\infty) \subseteq \text{Per}(T_{\lambda_\infty})$ .

Assume that this inclusion is proper and let  $k \in \text{Per}(T_{\lambda_\infty}) \setminus S(2^\infty)$ . Then there are  $m \in \mathbb{Z}^+$  and  $q \in \mathbb{N}$ ,  $q$  odd and  $q \neq 1$ , such that  $k = q \cdot 2^m$ , hence Lemma 2.3.6 implies that  $\lambda_\infty < \lambda_k$ . So by Lemma 2.3.2 with  $\lambda = \lambda_\infty$ ,  $k$  is the primitive period of the point  $\lambda_\infty$  under  $T_{\lambda_\infty}$ . This implies that  $k$  is the unique element of  $\text{Per}(T_{\lambda_\infty}) \setminus S(2^\infty)$ . Therefore,

$$\text{Per}(T_{\lambda_\infty}) = S(2^\infty) \cup (*),$$

where  $(*)$  is a singleton subset of  $\mathbb{N}$ . But there is no possible choice for  $(*)$  such that  $S(2^\infty) \cup (*)$  is a Šarkovskij tail, unless  $(*)$  is the empty set. This contradiction shows that  $\text{Per}(T_{\lambda_\infty}) = S(2^\infty)$ .  $\square$

## 2.4 The double of a mapping

There is yet another method to obtain a mapping that has  $S(2^\infty)$  as its set of primitive periods. It is based on a construction that assigns to any continuous mapping

$f: [0; 1] \rightarrow [0; 1]$  a mapping  $\tau(f): [0; 1] \rightarrow [0; 1]$  such that the restriction of the mapping  $\tau(f)^2$  to the interval  $[0; \frac{1}{3}]$  is conjugate to  $f$ . Therefore,  $\tau(f)$  is sometimes called the *double* of  $f$ .

In the remainder of this section,  $f$  is an arbitrary continuous mapping of the unit interval  $[0; 1]$  into itself. For every such a mapping  $f$  we define the continuous mapping  $\tau(f): [0; 1] \rightarrow [0; 1]$  by

$$\tau(f) := \begin{cases} \frac{1}{3}(f(3x) + 2) & \text{for } 0 \leq x \leq \frac{1}{3}, \\ (f(1) + 2)(-x + \frac{2}{3}) & \text{for } \frac{1}{3} \leq x \leq \frac{2}{3}, \\ x - \frac{2}{3} & \text{for } \frac{2}{3} \leq x \leq 1. \end{cases}$$

**Lemma 2.4.1.**

- (1) *The mapping  $\tau(f)$  has a unique invariant point and all other periodic points have even periods. In addition all non-invariant periodic orbits have a point in the interval  $I := [0; \frac{1}{3}]$ .*
- (2) *The mapping  $\varphi: x \mapsto \frac{1}{3}x: [0; 1] \rightarrow I$  is a conjugation from the dynamical system  $([0; 1], f)$  to the system  $(I, \tau(f)^2|_I)$ .*

*Proof.* (1) Clearly,  $\tau(f)$  maps the two intervals  $I := [0; \frac{1}{3}]$  and  $J := [\frac{2}{3}; 1]$  into each other:  $\tau(f)[I] \subseteq J$  and  $\tau(f)[J] = I$ . This implies that a periodic point in one of these intervals must have an even primitive period and that its orbit has a point in  $I$ . Moreover, the mapping  $\tau(f)$  has an invariant point in the open interval  $(\frac{1}{3}; \frac{2}{3})$  and it is easily seen to be the unique invariant point under  $\tau(f)$ . On this interval the derivative of  $\tau(f)$  exists and is in absolute value greater than or equal to 2. Hence by Proposition 2.1.4, for any point  $x$  in this interval the distance of  $\tau(f)^n(x)$  to the invariant point increases with  $n$ , unless  $x$  is equal to this invariant point or  $\tau(f)^n(x)$  leaves this interval, i.e., ends up in  $I$  or  $J$ . In the latter case, it will never come back into  $(\frac{1}{3}; \frac{2}{3})$  under any iterate of  $\tau(f)$ , so in that case the point  $x$  is not periodic. In particular, the orbit of any non-invariant periodic point is included in  $I \cup J$ , hence has a point in  $I$  and has even period.

(2) The proof consists of a straightforward computation, which we leave to the reader. However, the following geometric argument may be enlightening: on  $I$ , the mapping  $\tau(f)$  followed by a translation over  $-\frac{2}{3}$  is conjugate to  $f$  on  $[0; 1]$ , because it is just the mapping  $\varphi \circ f \circ \varphi^{-1}$ . However, the translation over  $-\frac{2}{3}$  can be seen as another application of  $\tau(f)$ , because that is just the action of the mapping  $\tau(f)$  on the interval  $[\frac{2}{3}; 1]$ .  $\square$

**Lemma 2.4.2.** *For every  $n \in \mathbb{N}$ , the mapping  $f$  has a periodic orbit with primitive period  $n$  iff the mapping  $\tau(f)$  has a periodic orbit with primitive period  $2n$ .*

*Proof.* Let  $x$  be a periodic point under  $f$  with period  $n$  (not necessarily the primitive period). It follows from Lemma 2.4.1(2) that the point  $\frac{1}{3}x$  is periodic under  $\tau(f)^2$  with period  $n$ , hence it is periodic under  $\tau(f)$  with period  $2n$ . Conversely, by Lemma 2.4.1(1) a periodic orbit under  $\tau(f)$  has even period, say  $2n$  with  $n \in \mathbb{N}$ , and it has a point in the