

## 1.4 The Doubling Map: coding and conjugacy

Consider the following map on  $[0, 1)$ , known as *doubling map*:

$$f(x) = 2x \mod 1 = \begin{cases} 2x & \text{if } 0 \leq x < 1/2, \\ 2x - 1 & \text{if } 1/2 \leq x < 1 \end{cases} \quad (1.1)$$

The graph is shown in Figure 1.1. The map is well defined also on  $\mathbb{R}/\mathbb{Z} = [0, 1]/\sim$ . To check

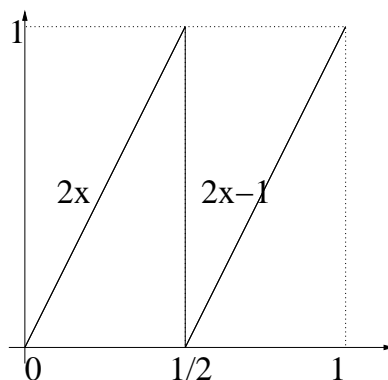


Figure 1.1: The graph of the doubling map.

that, we have to check that the points 0 and 1 which are identified have equivalent images. But this is true since  $f(1) = f(0) = 0$ . So we can think of  $f$  as a map on  $\mathbb{R}/\mathbb{Z} = I/\sim$ . Since we saw that  $\mathbb{R}/\mathbb{Z}$  is identified with  $S^1$  (via the correspondence given by  $x \rightarrow e^{2\pi i x}$ , see § 1.2), we can see  $f$  in multiplicative coordinates as a map from  $S^1 \rightarrow S^1$  given by

$$f(e^{2\pi i \theta}) = e^{2\pi i 2\theta} = (e^{2\pi i \theta})^2. \quad (1.2)$$

Thus the angles are *doubled* and this explains the name *doubling map*. Moreover, one can see that the map  $f$  on  $S^1$  is *continuous*.

Remark that  $f$  is *not* invertible: each point has two preimages:

$$f^{-1}(y) = \left\{ \frac{y}{2}, \frac{y}{2} + \frac{1}{2} \right\}.$$

Remark also that  $f$  *expands* distances. If  $d(x, y) < 1/4$ , then

$$d(f(x), f(y)) = 2d(x, y).$$

Let us try to answer the following questions for  $f$ :

Q. 1 Are there periodic points?

Q. 2 Are there points with a dense orbit?

In order to answer these questions, we will show two powerful techniques in dynamical systems, *conjugacy* and *coding*.

### 1.4.1 Conjugacy and semi-conjugacy

Let  $X, Y$  be two spaces and  $f : X \rightarrow X$  and  $g : Y \rightarrow Y$  be two maps.

**Definition 1.4.1.** A conjugacy between  $f$  and  $g$  is an invertible map  $\psi : Y \rightarrow X$  such that  $\psi g = f\psi$ , i.e. for all  $y \in Y$

$$\psi(g(y)) = f(\psi(y)).$$

Since  $\psi$  is invertible, we can also write  $g = \psi^{-1} \circ f \circ \psi$ .

The relation  $\psi g = f\psi$  is often expressed by saying that the diagram here below commutes, i.e. one can start from a point in  $y \in Y$  in the left top corner and indifferently apply first the arrow  $g$  and then the arrow  $\psi$  on the right side of the diagram or first the arrow  $\psi$  on the left side and then the arrow  $f$  and the result is the same point in the bottom right corner.

$$\begin{array}{ccc} Y & \xrightarrow{g} & Y \\ \downarrow \psi & & \downarrow \psi \\ X & \xrightarrow{f} & X \end{array}$$

**Lemma 1.4.1.** If  $f$  and  $g$  are conjugated by  $\psi$ , then  $y$  is a periodic point of period  $n$  for  $g$  if and only if  $\psi(y)$  is a periodic point of period  $n$  for  $f$ .

**Exercise 1.4.1.** Check by induction that if  $\psi g = f\psi$ , then  $\psi g^n = f^n \psi$ . If  $\psi$  is invertible, we also have  $g^n = \psi^{-1} f^n \psi$ .

*Proof.* Assume that  $g^n(y) = y$ . Then, by the exercise above

$$f^n(\psi(y)) = \psi(g^n(y)) = \psi(y),$$

so  $\psi(y)$  is a periodic point of period  $n$  for  $f$ .

Conversely, assume that  $f^n(\psi(y)) = \psi(y)$ . Then since  $\psi$  is invertible, by the previous exercise we also have  $g^n = \psi^{-1} f^n \psi$ . Thus

$$g^n(y) = \psi^{-1}(f^n(\psi(y))) = \psi^{-1}(\psi(y)) = y,$$

so  $y$  is periodic of period  $n$  for  $g$ . □

Thus, if the periodic points of the map  $g$  are easier to understand than the periodic points of the map  $f$ , through the conjugacy one can gain information about periodic points for  $f$ . We will see that this is exactly the case for the doubling map.

**Definition 1.4.2.** A semi-conjugacy between  $f$  and  $g$  is a surjective map  $\psi : Y \rightarrow X$  such that  $\psi g = f\psi$ , i.e. for all  $y \in Y$

$$\psi(g(y)) = f(\psi(y)),$$

or, equivalently, such that the diagram below commutes:

$$\begin{array}{ccc} Y & \xrightarrow{g} & Y \\ \downarrow \psi & & \downarrow \psi \\ X & \xrightarrow{f} & X \end{array}$$

In this case we say that  $g : Y \rightarrow Y$  is an extension of  $f : X \rightarrow X$  and that  $f : X \rightarrow X$  is a factor of  $g : Y \rightarrow Y$ .

**Exercise 1.4.2.** If  $f$  and  $g$  are semi-conjugated by  $\psi$  and  $y$  is a periodic point of period  $n$  for  $g$ , then  $\psi(y)$  is a periodic point of period  $n$  for  $f$ .

**Remark 1.4.1.** There are examples of  $f$  and  $g$  which are semi-conjugated by  $\psi$  and such that  $\psi(y)$  is a periodic point of period  $n$  for  $f$ , but  $y$  is not a periodic point for  $g$ . We will see such an example using the baker map in a few classes.

### 1.4.2 Doubling map: semi-conjugacy and binary expansions

We will define a semi-conjugacy between the doubling map and an abstract space that will help us understand points with periodic and dense orbits.

Given  $x \in [0, 1]$ , we can express  $x$  in *binary expansion*, i.e. we can write

$$x = \sum_{i=1}^{\infty} \frac{x_i}{2^i}$$

where  $x_i$  are digits which are either 0 or 1. Binary expansions are useful to study the doubling map because if we apply the doubling map:

$$f(x) = 2x \mod 1 = \sum_{i=1}^{\infty} 2 \frac{x_i}{2^i} \mod 1 = x_0 + \sum_{i=2}^{\infty} \frac{x_i}{2^{i-1}} \mod 1 = \sum_{i=2}^{\infty} \frac{x_i}{2^{i-1}}$$

and if we now change the name of the index, setting  $j = i - 1$ , we proved that

$$\text{if } x = \sum_{i=1}^{\infty} \frac{x_i}{2^i}, \quad \text{then } f(x) = \sum_{i=2}^{\infty} \frac{x_i}{2^{i-1}} = \sum_{j=1}^{\infty} \frac{x_{j+1}}{2^j} \quad (1.3)$$

i.e. the binary expression of  $f(x)$  is such that the digits are *shifted by 1*.

Let us construct a map on the space of digits of binary expansion which mimic this behavior.

Let  $\Sigma^+ = \{0, 1\}^{\mathbb{N}}$  be the set of all sequences of 0 and 1:

$$\Sigma^+ = \{(a_i)_{i=1}^{\infty}, \quad a_i \in \{0, 1\}\}.$$

The *points*  $(a_i)_{i=1}^{\infty} \in \Sigma^+$  are one-sided sequences of digits 0,1, for example a point is

$$0, 0, 1, 1, 0, 1, 0, 0, 0, 1, 1, 0, 1, 1, 1, 0, 0, 1, 0, 1, 0, \dots$$

The *shift* map  $\sigma^+$  is a map  $\sigma^+ : \Sigma^+ \rightarrow \Sigma^+$  which maps a sequence to the *shifted* sequence:

$$\sigma((a_i)_{i=1}^{\infty}) = (b_i)_{i=1}^{\infty}, \quad \text{where } b_i = a_{i+1}.$$

The sequence  $(b_i)_{i=1}^{\infty}$  is obtained from the sequence  $(a_i)_{i=1}^{\infty}$  by dropping the first digit  $a_1$  and by shifting all the other digits one place to the left. For example, if

$$\begin{aligned} (a_i)_{i=1}^{\infty} &= 0, 0, 1, 1, 0, 1, 0, 0, 0, 1, 1, 0, 1, 1, 1, 0, 0, 1, 0, 1, 0, \dots \\ (b_i)_{i=1}^{\infty} &= 0, 1, 1, 0, 1, 0, 0, 0, 1, 1, 0, 1, 1, 1, 1, 0, 0, 1, 0, 1, 0, \dots \end{aligned}$$

Remark that  $\sigma^+$  is not invertible, because if we know  $\sigma((a_i)_{i=1}^{\infty})$  we cannot recover  $(a_i)_{i=1}^{\infty}$  since we lost the information about the first digit.

Define the following map  $\psi : \Sigma^+ \rightarrow [0, 1]$ . For each  $(a_i)_{i=1}^{\infty} \in \Sigma^+$  set

$$\psi((a_i)_{i=1}^{\infty}) = \sum_{i=1}^{\infty} \frac{a_i}{2^i} \in [0, 1].$$

The map is well defined since the series  $\sum_{i=1}^{\infty} \frac{a_i}{2^i} \leq \sum_{i=1}^{\infty} \frac{1}{2^i}$  which is convergent. The map  $\psi$  associates to a sequence of 0 and 1 a number in  $[0, 1]$  which has  $a_i$  as digits of the binary expansion.

One can see that  $\psi$  is surjective since each real  $x \in [0, 1]$  has a binary expansion (in the next section, §1.4.3, we will show how to produce a binary expansion). On the other hand,

it is not injective, since there are numbers which have two binary expansions. In the same way that in decimal expansion we can write  $1.00000\dots = 0.99999\dots$ , binary expansions which have an infinite tails of 1 yield the same number that an expansion with a tail of 0, for example

$$\frac{1}{2} = \frac{1}{2} + \sum_{i=2}^{\infty} \frac{0}{2^i} \quad \text{but also} \quad \frac{1}{2} = \sum_{i=2}^{\infty} \frac{1}{2^i}.$$

One can check that these ambiguity happens only for rational numbers of the form  $k/2^n$ , whose denominator is a power of 2. For all other numbers  $\psi$  is a bijection.

**Exercise 1.4.3.** Check that each number of the form  $k/2^n \in [0, 1]$ , where  $k \in \mathbb{N}$  has two binary expansions.

**Proposition 1.** The map  $\psi : \Sigma^+ \rightarrow [0, 1]$  is a semi-conjugacy between the shift map  $\sigma^+ : \Sigma^+ \rightarrow \Sigma^+$  and the doubling map  $f : \mathbb{R}/\mathbb{Z} \rightarrow \mathbb{R}/\mathbb{Z}$ .

*Proof.* Let us check that  $\psi$  is surjective. Since every point  $x \in [0, 1]$  has at least one binary expansion, we can write  $x = \sum_{i=1}^{\infty} a_i/2^i$  where  $a_i \in \{0, 1\}$ . Thus, the sequence  $\underline{a} = (a_i)_{i=1}^{\infty} \in \Sigma^+$  of its binary digits is such that  $\psi(\underline{a}) = x$  by definition of the  $\psi$ .

Thus, we are left to prove that the following diagram commutes:

$$\begin{array}{ccc} \Sigma^+ & \xrightarrow{\sigma^+} & \Sigma^+ \\ \downarrow \psi & & \downarrow \psi \\ [0, 1] & \xrightarrow{f} & [0, 1] \end{array}$$

Take any  $(a_i)_{i=1}^{\infty} \in \Sigma^+$ . Let us first compute  $\psi(\sigma^+((a_i)_{i=1}^{\infty}))$ :

$$\psi(\sigma^+((a_i)_{i=1}^{\infty})) = \psi((b_i)_{i=1}^{\infty}) = \sum_{i=1}^{\infty} \frac{b_i}{2^i} = \sum_{i=1}^{\infty} \frac{a_{i+1}}{2^i},$$

since  $b_i = a_{i+1}$ . Let us now compare with  $f(\psi((a_i)_{i=1}^{\infty}))$ :

$$f(\psi((a_i)_{i=1}^{\infty})) = f\left(\sum_{i=1}^{\infty} \frac{a_i}{2^i}\right) = \sum_{i=1}^{\infty} \frac{2a_i}{2^i} \mod 1 = \sum_{j=1}^{\infty} \frac{a_{j+1}}{2^j}$$

in virtue of the computation done in (1.3). Thus the results are the same. This concludes the proof.  $\square$

Let us use the correspondence given by  $\psi$  to study periodic points of the doubling map.

It is very easy to construct periodic points for  $\sigma^+$ : they are points  $(a_i)_{i=1}^{\infty}$  whose digits are repeated periodically. For example, if we repeat the digits 0, 1, 1 periodically, we get a periodic point of period 3:

$$\begin{aligned} (a_i)_{i=1}^{\infty} &= 0, 1, 1, 0, 1, 1, 0, 1, 1, 0, 1, 1, \dots \\ \sigma^+((a_i)_{i=1}^{\infty}) &= 1, 1, 0, 1, 1, 0, 1, 1, 0, 1, 1, \dots \\ (\sigma^+)^2((a_i)_{i=1}^{\infty}) &= 1, 0, 1, 1, 0, 1, 1, 0, 1, 1, \dots \\ (\sigma^+)^3((a_i)_{i=1}^{\infty}) &= 0, 1, 1, 0, 1, 1, 0, 1, 1, \dots = (a_i)_{i=1}^{\infty} \end{aligned}$$

More in general, if  $a_{n+i} = a_i$  for all  $i \in \mathbb{N}$ , then

$$(\sigma^+)^n((a_i)_{i=1}^{\infty}) = (a_{n+i})_{i=1}^{\infty} = (a_i)_{i=1}^{\infty},$$

so  $(a_i)_{i=1}^{\infty}$  is periodic of period  $n$ .

**Theorem 1.4.1.** *The doubling map  $f : \mathbb{R}/\mathbb{Z} \rightarrow \mathbb{R}/\mathbb{Z}$  has  $2^n - 1$  periodic points of period  $n$ . Moreover, periodic points are dense.*

The second part of the theorem states that there are periodic points arbitrarily close to any other point. More precisely, for any  $x \in \mathbb{R}/\mathbb{Z}$  and any  $\epsilon > 0$  there exists a periodic point  $y$  such that  $d(x, y) < \epsilon$ , where  $d$  is the distance on  $\mathbb{R}/\mathbb{Z}$ .

*Proof.* Since the shift map  $\sigma^+$  and the doubling map  $f$  are semi-conjugated, periodic points of period  $n$  for  $\sigma^+ : \Sigma^+ \rightarrow \Sigma^+$  are mapped to periodic points of period  $n$  for  $f$  (not necessarily distinct). Periodic points of period  $n$  for  $\sigma^+$  are all sequences whose digits repeat periodically with period  $n$ . Thus, there are  $2^n$  such sequences, since we can choose freely the first  $n$  digits in  $\{0, 1\}$  and then repeat them periodically. Remark that the sequence  $0, 0, 0, \dots$  is mapped to 0 and the sequence  $1, 1, 1, \dots$  is mapped to 1, which are the same point in  $\mathbb{R}/\mathbb{Z} = I/\sim$ . Moreover, one can check that these are the only two periodic sequences which, applying  $\Psi$ , give identical periodic points<sup>1</sup>. Thus, there are  $2^n - 1$  periodic points of period  $n$ .

We leave the second part as an exercise (see Exercise 1.4.5 below).  $\square$

**Example 1.4.1.** *The periodic points of period 3 for  $\sigma^+$  are the periodic sequences obtained repeating the blocks of digits:*

$$000 \quad 001 \quad 010 \quad 011 \quad 100 \dots, \quad 101 \dots, \quad 110 \dots, \quad 111$$

*Let us take the corresponding binary expansions. Since  $a_{i+3} = a_i$  for all  $i \in \mathbb{N}$  we have*

$$\sum_{i=1}^{\infty} \frac{a_i}{2^i} = \left( \frac{a_0}{2} + \frac{a_1}{2^2} + \frac{a_3}{2^3} \right) + \left( \frac{a_0}{2^4} + \frac{a_1}{2^5} + \frac{a_3}{2^6} \right) + \dots = \sum_{j=0}^{\infty} \left( \frac{a_0}{2} + \frac{a_1}{2^2} + \frac{a_3}{2^3} \right) \frac{1}{(2^3)^j}$$

*So, for example, starting from the sequence obtained repeating the block 101 we obtain*

$$\sum_{j=0}^{\infty} \left( \frac{1}{2} + \frac{0}{4} + \frac{1}{8} \right) \frac{1}{8^j} = \frac{5}{8} \sum_{j=0}^{\infty} \frac{1}{8^j} = \frac{5}{8} \frac{1}{(1 - \frac{1}{8})} = \frac{5}{7}.$$

*Thus, we find the  $7 = 2^3 - 1$  periodic points of period 3 for the doubling map are*

$$0, \quad \frac{1}{7}, \quad \frac{2}{7}, \quad \frac{3}{7}, \quad \frac{4}{7}, \quad \frac{5}{7}, \quad \frac{6}{7}.$$

**Exercise 1.4.4.** *Periodic points for the doubling map can also be found directly solving the equation  $f^n(x) = x$ . List the fractions which correspond to periodic points of period  $n$ .*

**Exercise 1.4.5.** *Prove that the periodic points for the doubling map are dense.*

*[Hint: use the previous exercise.]*

The map  $\psi : \Sigma^+ \rightarrow [0, 1]$  sends a sequence in 0 and 1 to the corresponding binary expansion. Conversely, given a point  $x \in [0, 1]$ , we are going to see how one can construct a binary expansion for  $x$  using symbolic coding.

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<sup>1</sup>To see that, one can use that two binary expansions that produce the same number have one an infinite tail of digits 0 and the other an infinite tail of digits 1 and the only periodic sequences which are eventually equal to 0 or eventually equal to 1 are the sequence where all digits are 0 and the sequence where all digits are 1.

### 1.4.3 Symbolic coding for the doubling map

Consider the two intervals

$$P_0 = \left[0, \frac{1}{2}\right), \quad P_1 = \left[\frac{1}{2}, 1\right).$$

They give a *partition*<sup>2</sup>  $\{P_0, P_1\}$  of  $[0, 1]/\sim$ , since  $P_0 \cap P_1 = \emptyset$  and  $P_0 \cup P_1 = [0, 1]/\sim$ . Let  $\phi : I/\sim \rightarrow \Sigma^+$  be the map

$$x \mapsto \phi(x) = (a_k)_{k=0}^\infty, \quad \text{where} \quad \begin{cases} a_k = 0 & \text{if } f^k(x) \in P_0, \\ a_k = 1 & \text{if } f^k(x) \in P_1. \end{cases}$$

The sequence  $a_0, a_1, a_2, \dots, a_k, \dots$  is called the *itinerary* of  $\mathcal{O}_f^+(x)$  with respect to the partition  $\{P_0, P_1\}$ : it is obtained by iterating  $f^k(x)$  and recording which interval, whether  $P_0$  or  $P_1$ , is visited at each  $k$ . In particular, if  $a_0, a_1, a_2, \dots, a_k, \dots$  is called the *itinerary* of  $\mathcal{O}_f^+(x)$  we have

$$x \in P_{a_0}, \quad f(x) \in P_{a_1}, \quad f^2(x) \in P_{a_2}, \dots, \quad f^k(x) \in P_{a_k}, \dots$$

**Remark 1.4.2.** *The idea of coding an orbit by recording its itinerary with respect to a partition is a very powerful technique in dynamical systems. It often allow to conjugate a dynamical system to a shift map on a space of symbols. These symbolic spaces will be studied in Chapter 2 and, even if at first they may seem more abstract, they are well studied and often easier to understand than the original system.*

Itineraries of the doubling map produce the digits binary expansions, in the following sense:

**Proposition 2.** *If  $a_0, a_1, \dots, a_n, \dots$  is the itinerary of the point  $x \in [0, 1]$ , one has*

$$x = \frac{a_0}{2} + \frac{a_1}{2^2} + \frac{a_2}{2^3} + \dots = \sum_{i=1}^{\infty} \frac{a_{i-1}}{2^i}, \quad (1.4)$$

*that is  $a_0, a_1, \dots, a_n, \dots$  are the digits of  $a^3$  binary expansion of  $x$ .*

Before proving the proposition let us remark that another equivalent way to express that the doubling map gives the digits of a binary expansion of a point is the following:

**Corollary 1.4.1.** *The map  $\phi : \mathbb{R}/\mathbb{Z} \rightarrow \Sigma^+$  is a right inverse for the map  $\psi : \Sigma^+ \rightarrow I/\sim$  constructed before, i.e.  $\psi \circ \phi : \mathbb{R}/\mathbb{Z} \rightarrow \mathbb{R}/\mathbb{Z}$  is the identity map.*

Indeed, given a point  $x \in [0, 1]$ , first  $\phi(x) = (a_i)_{i=1}^\infty$  gives its itinerary  $a_0, a_1, a_2, \dots$  and then  $\psi((a_i)_{i=1}^\infty)$  produces a point whose binary expansion has digits  $a_i$ , which, by (1.4) yield back the same point  $x$ .

[The map  $\phi$  is not a left inverse, i.e. the map  $\phi \circ \psi : \Sigma^+ \rightarrow \Sigma^+$  is not necessarily the identity map. For most points, it is indeed identity, but the problem is related to points in  $X$  which have two binary expansions: the coding map  $\phi$  yields only one of the two expansions.]

**Exercise 1.4.6.** *Give an example a point  $(a_i)_{i=1}^\infty$  such that  $\phi(\psi((a_i)_{i=1}^\infty)) \neq (a_i)_{i=1}^\infty$ .*

<sup>2</sup>A finite (countable) *partition* of a set  $X$  is a subdivision of  $X$  into finitely many (respectively countably many) subsets  $X_i \subset X$  that are pairwise *disjoint*, that is  $X_i \cap X_j = \emptyset$  for all  $i \neq j$ , and *cover*  $X$ , that is such that  $\cup_i X_i = X$ .

<sup>3</sup>Remark that if  $x$  has two binary expansions, the itinerary will produce only one of them.

*Proof of Proposition 2.* Let  $a_0, a_1, \dots, a_n, \dots$  be the itinerary of  $\mathcal{O}_f^+(x)$  with respect to  $x$ . We have to check that it gives a binary expansion for  $x$ , that is that we can write

$$x = \frac{a_0}{2} + \frac{a_1}{2^2} + \frac{a_2}{2^3} + \dots = \sum_{i=1}^{\infty} \frac{a_{i-1}}{2^i}.$$

If the first digit of the itinerary is  $a_0 = 0$ ,  $x \in P_0$ , that is  $0 \leq x < 1/2$ . Thus the first digit of the binary expansion of  $x$  is 0 (since, if it were 1, we would have  $x = \frac{1}{2} + \dots$  which is larger than  $1/2$ ). Similarly, if  $a_0 = 1$ ,  $x \in P_1$ , that is  $1/2 \leq x < 1$  and we can take 1 as first digit of the binary expansion of  $x$ .

To show that the  $k^{\text{th}}$  entry  $a_k$  gives the  $k^{\text{th}}$  digit of the binary expansion of  $x$ , we can apply the doubling map  $k$  times and recall that if  $x_1, x_2, \dots, x_k, \dots$  are digits of a binary expansion of  $x$ , since the doubling map acts as a shift on binary expansions, the digits of  $f^k(x)$  are  $x_{k+1}, x_{k+2}, \dots$ . Moreover, by definition of itinerary, the itinerary of  $f^k(x)$  is  $a_k, a_{k+1}, a_{k+2}, \dots$ . Now, we can reason as before: if  $a_k = 0$  (respectively  $a_k = 1$ ), then  $f^k(x) \in P_0$  (respectively  $P_1$ ) and  $0 \leq f^k(x) < 1/2$  (respectively  $1/2 \leq f^k(x) < 1$ ). Thus, we see that the first digit of the binary expansion of  $f^k(x)$ , that is  $x_{k+1}$ , is 0 (respectively, can be taken to be 1).  $\square$

Let  $a_0, a_2, \dots, a_n$  be an  $(n+1)$ -tuple of digit 0 or 1. Let

$$\begin{aligned} I(a_0, a_1, \dots, a_n) &= \{x \in [0, 1] \text{ such that } \phi(x) = (a_0, a_1, \dots, a_n, \dots)\} \\ &= \{x \in [0, 1] \text{ such that } f^k(x) \in P_{a_k} \text{ for all } 0 \leq k \leq n\} \end{aligned}$$

These are all points whose itinerary (and also whose binary expansion) starts with  $a_1, a_2, \dots, a_n$ . In order to construct them, one can use that

$$I(a_0, a_1, \dots, a_n) = P_{a_0} \cap f^{-1}(P_{a_1}) \cap \dots \cap f^{-n}(P_{a_n}).$$

If  $x$  belongs to the intersection in the right hand side, clearly  $x \in P_{a_0}$ ,  $f(x) \in P_{a_1}, \dots, f^n(x) \in P_{a_n}$ , so by definition the itinerary starts with the block  $a_0, a_1, \dots, a_n$ .

For example we have  $I(0) = P_0$ ,  $I(1) = P_1$  and (see Figure 1.2)

$$f^{-1}(P_1) = \left[\frac{1}{4}, \frac{1}{2}\right) \cup \left[\frac{3}{4}, 1\right), \quad \text{so that} \quad I(0, 1) = P_0 \cap f^{-1}(P_1) = \left[\frac{1}{4}, \frac{1}{2}\right).$$

Repeating for the other pairs of digits we find:

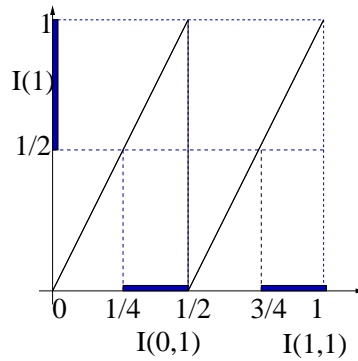


Figure 1.2: The intervals  $I(0, 1)$  and  $I(1, 1)$  for the doubling map.

$$I(0, 0) = \left[0, \frac{1}{4}\right), \quad I(0, 1) = \left[\frac{1}{4}, \frac{1}{2}\right), \quad I(1, 0) = \left[\frac{1}{2}, \frac{3}{4}\right), \quad I(1, 1) = \left[\frac{3}{4}, 1\right).$$

More in general, one can prove by induction that

- (P1) each  $I(a_0, a_1, \dots, a_n)$  is an interval of length  $1/2^{n+1}$ ;
- (P2) as  $a_0, a_1, \dots, a_n$  ranges through all possible  $(n+1)$ -tuples of digit 0 or 1 (which are  $2^{n+1}$ , as many as choices of  $n+1$  digits in  $\{0, 1\}$ ), one obtains a partition of  $[0, 1)$  into  $2^n$  intervals of length  $1/2^{n+1}$  (as in the example for  $n = 2$  above):

$$\bigcup_{(a_0, \dots, a_n) \in \{0, 1\}^{n+1}} I(a_0, a_1, \dots, a_n) = [0, 1).$$

Each interval is a dyadic interval of the form

$$\left[ \frac{k}{2^{n+1}}, \frac{k+1}{2^{n+1}} \right), \quad \text{where } 0 \leq k < 2^{n+1}.$$

Let us use conjugacy and coding to construct a dense orbit for the doubling map.

**Theorem 1.4.2.** *Let  $f$  be the doubling map. There exists a point  $\bar{x}$  whose forward orbit  $\mathcal{O}_f^+(\bar{x})$  under the doubling map is dense.*

*Proof.* To prove that an orbit  $\mathcal{O}_f^+(x)$  is dense, it is enough to show that for each  $n \geq 1$  it visits all intervals of the form  $I(a_0, a_1, \dots, a_n)$ . Indeed, if this is the case, given  $y \in I$  and  $\epsilon > 0$ , take  $N$  large enough so that  $1/2^{N+1} \leq \epsilon$  and take the interval  $I(a_0, a_1, \dots, a_N)$  which contains  $y$  (one of them does since they partition  $[0, 1)$  by (P2) above). If we showed that there is a point  $f^k(x)$  in the orbit  $\mathcal{O}_f^+(x)$ , which visits  $I(a_0, a_1, \dots, a_N)$ , since both  $y$  and  $f^k(x)$  belong to  $I(a_1, \dots, a_N)$  (which has size  $1/2^{N+1}$  by (P1) above), we have  $d(f^k(x), y) \leq 1/2^{N+1} < \epsilon$ . This shows that  $\mathcal{O}_f^+(x)$  is dense.

To construct an orbit which visits all dyadic intervals, let us list for each  $n$  all the possible sequences  $a_0, a_1, \dots, a_n$  of length  $n$  (there are  $2^{n+1}$  of them) and create a sequence  $(\bar{a}_i)_{i=0}^\infty$  by just apposing all such sequences for  $n = 0$ , then  $n = 1$ , then  $n = 2$  and so on:

$$0, 1, \quad 0, 0, 0, 1, 1, 0, 1, 0, 1, 1, \quad 0, 0, 0, 0, 0, 1, 0, 1, 0, 0, 1, 1, 1, 0, 0, \dots$$

Then, let us see that the orbit of the point  $\bar{x} := \psi((\bar{a}_i)_{i=0}^\infty)$  visits all intervals of the form  $I(a_0, a_1, \dots, a_n)$ . To see that, it is enough to find where the block  $a_0, a_1, \dots, a_n$  appears inside  $(\bar{a}_i)_{i=0}^\infty$ , for example at  $\bar{a}_k = a_0, \bar{a}_{k+1} = a_1, \dots, \bar{a}_{k+n} = a_n$ . Then, since the itinerary of  $f^k(\bar{x})$  by definition of itinerary is  $\bar{a}_k, \bar{a}_{k+1}, \dots, \bar{a}_{k+n}, \dots$ , this shows that

$$f^k(\bar{x}) \in I(\bar{a}_k, \bar{a}_{k+1}, \dots, \bar{a}_{k+n}) = I(a_0, a_1, \dots, a_n),$$

so  $f^k(\bar{x})$  is the point in  $\mathcal{O}_f^+(\bar{x})$  which visits  $I(a_0, a_1, \dots, a_n)$ . This concludes the proof that  $\mathcal{O}_f^+(\bar{x})$  visits all dyadic intervals and hence that it is dense.  $\square$

**Exercise 1.4.7.** *Draw all intervals of the form  $I(a_1, a_2, a_3)$  where  $a_1, a_2, a_3 \in \{0, 1\}$ .*

**Linear expanding maps** We remarked earlier that the doubling map doubles distances: if  $x, y \in \mathbb{R}/\mathbb{Z}$  are any two points such that  $d(x, y) < 1/4$ , then  $d(f(x), f(y)) = 2d(x, y)$ , that is, the distance of their images is doubled. The doubling map is an example of an *expanding map*<sup>4</sup>

<sup>4</sup>A one-dimensional map  $g : I \rightarrow I$  of an interval  $I \subset \mathbb{R}$  is called an *expanding* if it is piecewise differentiable, that is we can decompose  $I$  into a finite union of intervals on each of which  $g$  is differentiable, and the derivative  $g'$  satisfies  $|g'(x)| > 1$  for all  $x \in I$ .



More precisely, the doubling belongs to the family of *linear expanding maps of the circle*: for each  $m \in \mathbb{Z}$  with  $|m| > 1$  the map  $E_m : \mathbb{R}/\mathbb{Z} \rightarrow \mathbb{R}/\mathbb{Z}$  is given by

$$E_m(x) = mx \pmod{1} \quad (\text{or equivalently } E_m(z) = z^k \text{ on } S^1).$$

The doubling map is the same than  $E_2$ . These maps can be studied analogously, by considering expansion in base  $m$  instead than binary expansions. One can prove that they are semi-conjugated with the shift  $\sigma^+$  on the space

$$\Sigma_m^+ = \{0, 1, \dots, m-1\}^{\mathbb{N}}$$

of one-sided sequences in the digits  $0, \dots, m-1$ .