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In[134]:= Clear["`*"]
(* This program solves the logistic map. It is a non-linear problem,
note -x^2 on next line, and RSolve can not be used.
  Instead Nest and NestList are used *)
a = .; (* another way to clear parameter a. 0<
 a<4. The really interesting region is between 3 and 4*)
g[x_{-}] := ax(1-x);
(*x_(n+1)=g(x_(n)), parameter a is in example below 3.1. x_0=
 0.5=start and we do 50 iterations in this example*)
solg1 = Solve[x = g[x], x] // Simplify
solg2 = Solve[x = g[g[x]], x] // Simplify
(* but first we find fix points of g with solg1. Especially the
  second element in the list is interesting. It is the only fix point
  which is different from zero. It is created at a=
 1 when x=0 fix point becomes unstable. solg2 gives the period 2 solutions. That is
     the fix points of g(g(x)). Here we are interested of the genuine
     period 2 solution which are the third and fourth elements in the list
     At http://en.wikipedia.org/wiki/Logistic map you can read about this
     map. There you see that the period 2 solution was created at a=3
    when the fix point to the right became unstable.*)
a = 3.1; start = 0.5; iter = 50;
xfp = x /. solg1[[2]]
x2c1 = x /. solg2[[3]]
x2c2 = x /. solg2[[4]]
(* Last lines give numerical values for fix point and period 2 solution *)
(* The following lines you don't have think about. It produces an illuminating plot
of the iterations *)
points = NestList[g, start, iter - 1]
lines[x_] := Line[\{\{x, x\}, \{x, g[x]\}, \{g[x], g[x]\}\}]
listlines = lines /@ points;
Plot[g[x], {x, 0, 1},
AspectRatio \rightarrow Automatic,
PlotLabel -> "a=3.1",
PlotRange \rightarrow \{\{0, 1\}, \{0, 1\}\},\
Epilog \rightarrow {Line[{{0, 0}, {1, 1}}], listlines}]
(* Below follows commands that generate the
  bifurcation diagram in the interesting region 3<a<4. *)
nstart = 500; number = 128;
(* It works like this I
  think: after 500 iterations the program takes a look at the following 128
    iterations. Union takes away doublets etc. Left
    is the stable periodic orbit. In the region from
    a=3.6 to 4 there is a lot of chaos, that is no stable
 periodic orbit at all. But in some places
 there is a "window". A sign of a short stable periodic orbit *)
afixpoint :=
  Union[
    {a, #}&,
    NestList[g, Nest[g, start, nstart], number - 1]
amin = 3.; amax = 3.999; step = 0.002;
fixpoints = Flatten[Table[afixpoint, {a, amin, amax, step}], 1];
ListPlot[fixpoints,
PlotLabel -> "fix points",
PlotRange \rightarrow \{\{3, 4\}, \{0, 1\}\},\
 PlotStyle → PointSize[0.001]]
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$$\text{Out[136]= } \left\{ \left\{ x \to 0 \right\}, \; \left\{ x \to \frac{-1+a}{a} \right\} \right\}$$

$$\text{Out}[137] = \left\{ \left\{ \mathbf{x} \to \mathbf{0} \right\}, \ \left\{ \mathbf{x} \to \frac{-1+a}{a} \right\}, \ \left\{ \mathbf{x} \to \frac{1+a-\sqrt{-3-2\,a+a^2}}{2\,a} \right\}, \ \left\{ \mathbf{x} \to \frac{1+a+\sqrt{-3-2\,a+a^2}}{2\,a} \right\} \right\}$$

Out[139]= 0.677419

Out[140]= 0.558014

Out[141] = 0.764567

 ${}_{Out[142]=} \hspace{0.1cm} \{0.5, \hspace{0.5mm} 0.775, \hspace{0.5mm} 0.540563, \hspace{0.5mm} 0.7699, \hspace{0.5mm} 0.549178, \hspace{0.5mm} 0.767503, \hspace{0.5mm} 0.553171, \hspace{0.5mm} 0.766236, \hspace{0.5mm} 0.555267, \hspace{0.5mm} 0.765531, \hspace{0.5mm} 0.765531, \hspace{0.5mm} 0.767503, \hspace{0.5mm} 0.766236, \hspace{0.5mm} 0.767503, \hspace{0.5mm} 0.767503, \hspace{0.5mm} 0.767503, \hspace{0.5mm} 0.766236, \hspace{0.5mm} 0.767503, \hspace{0.5$ 0.556429, 0.765129, 0.557091, 0.764896, 0.557473, 0.76476, 0.557696, 0.76468, 0.557827, 0.764634, 0.557904, 0.764606, 0.557949, 0.76459, 0.557976, 0.76458, 0.557992, 0.764575, 0.558001, 0.764571, 0.558006, 0.764569, 0.558009, 0.764568, 0.558011, 0.764568, 0.558013, 0.764567, 0.558013, 0.764567, 0.558014, 0.764567, $0.558014,\, 0.764567,\, 0.558014,\, 0.764567,\, 0.558014,\, 0.764567,\, 0.558014,\, 0.764567\}$



