Proof 1.3 Escape Condition Proof Using Triangle Inequality

We start with the Mandelbrot iteration:

$$z_{n+1} = z_n^2 + c$$

Step 1: Apply Triangle Inequality

For any complex numbers a, b:

$$|a + b| \le |a| + |b|$$

Now substitute $a = Z_n^2$, b = c:

$$|z_{n+1}| = |z_n^2 + c| \ge ||z_n^2| - |c||$$

Since $|a^2| = |a|^2$

This becomes $|z_{n+1}| \ge ||z_n|^2 - |c||$

Step 2 — Removal of the outer modulus (two cases, solved separately)

From Step 1 we have the basic triangle-inequality bound

$$|z_{n+1}| \ge ||z_n|^2 - |c||$$

Let **u**: =
$$|z_n|^2$$
 and **v**: = $|c|$

The bound is

$$|z_{n+1}| \geq |u-v|$$

Expand absolute value

By the definition of absolute value, we split into two cases:

• Case 1: If U ≥V, then

$$|z_{n+1}| \ge u-v$$

• Case 2: If u < v, then

$$|z_{n+1}| \ge v-u$$

Return to original notation

• Case 1:

$$|z_{n+1}| \ge |z_n|^2 - |c|$$
 if $|z_n|^2 > = |c|$

• Case 2:

$$|z_{n+1}| \ge |c| - |z_n|^2$$
 if $|z_n|^2 < |c|$

Step 3a: Solving case 1 where $u \ge v$ (i.e. $|z_n|^2 > = |c|$)

We have:
$$|z_{n+1}| \ge |z_n|^2 - |c|$$

From *Proof 1.1* we already established that if |c|>2 then c is not in the Mandelbrot set. Therefore, when testing points that may belong to the Mandelbrot set, we may restrict to $|c|\le 2$.

To obtain a simple, uniform lower bound (the worst-case subtraction) put |c|=2:

$$|z_{n+1}| \ge |z_n|^2 - 2$$

Step 3a.1: Solve the quadratic equation

From Case 3a (the branch where the outer modulus was removable) we derived the uniform lower bound

$$|z_{n+1}| \ge |z_n|^2 - 2$$

A sufficient condition for one-step growth is

$$|z_{n+1}| > |z_n|$$

Using the bound above it suffices that

$$|z_n|^2 - 2 > |z_n|$$

Let $\mathbf{r} := |\mathbf{z}_n|$ This becomes the real quadratic inequality

Solve the equality r^2 -r-2=0. Factorize:

$$r^2-r-2=(r-2)(r+1)$$

Hence roots of the equation are r^2-r-2 are r=-1 and r=2.

Because $r=|z_n|$ is modulus then left interval is impossible, so the only relevant condition is r>2.

Therefore:

If
$$|c| \le 2$$
 and $|z_n| > 2 \Longrightarrow |z_{n+1}| > |z_n|$ always.

Thus, point will grow in next iteration.

Step 3b: Solving case 1 where u < v (i.e. $|z_n|^2 < |c|$)

We have: $|\mathbf{z}_{n+1}| \ge |\mathbf{c}| - |\mathbf{z}_n|^2$

From *Proof 1.1* we already established that if |c|>2 then c is not in the Mandelbrot set. Therefore, when testing points that *may* belong to the Mandelbrot set, we may restrict to $|c| \le 2$.

To obtain a simple, uniform lower bound (the worst-case subtraction) put |c|=2:

$$|zn+1| \ge 2 - |z_n|^2$$

Step 3b.1— Solve the quadratic equation

From Case 3b (the branch where the outer modulus was removable) we derived the uniform lower bound

$$|z_{n+1}| \ge 2 - |z_n|^2$$

A sufficient condition for one-step growth is

$$|z_{n+1}| > |z_n|$$

Using the bound above it suffices that

$$2-|z_n|^2>|z_n|$$

Let $\mathbf{r} := |\mathbf{z}_n|$ This becomes the real quadratic inequality

Solve the equality $r^2+r-2=0$. Factorize:

$$r^2+r-2=(r+2)(r-1)$$

Hence roots of the equation are r^2+r-2 are r=-2 and r=1.

Because $r=|z_n|$ is modulus then left interval is impossible, so the only relevant condition is r<1.

Therefore:

If $|c| \le 2$ and $|z_n| < 1 \Longrightarrow |z_{n+1}| > |z_n|$ always.

Thus, point will grow in next iteration.

Step 4: Growth Regions (One-Step Growth)

From Steps 3a and 3b, one-step growth occurs when $|z_n| < 1$ or $|z_n| > 2$.

Number-line visualization:

Small growth Uncertain growth Critical point Growth occurs

Explanation:

- |z_n| < 1 → next iterate increases (Case 3b)
- $1 \le |z_n| \le 2 \rightarrow$ growth not guaranteed in one step
- $|z_n| = 2 \rightarrow critical threshold$
- |z_n| > 2 → next iterate increases (Case 3a)

Conclusion:

Based on the triangle inequality, one-step growth occurs when $|z_n| < 1$ or $|z_n| > 2$. In the case $|z_n| > 2$, the next step will always increase and the point will eventually reach infinity.

For $|z_n| < 1$, growth occurs only for the next step and is not guaranteed beyond that as it may or may not grow between 1 and 2.

Therefore, $|z_n| > 2$ can be used as the escape threshold.