

## Problem 1

Consider the quadratic map:

$$x_{n+1} = x_n^2 + c$$

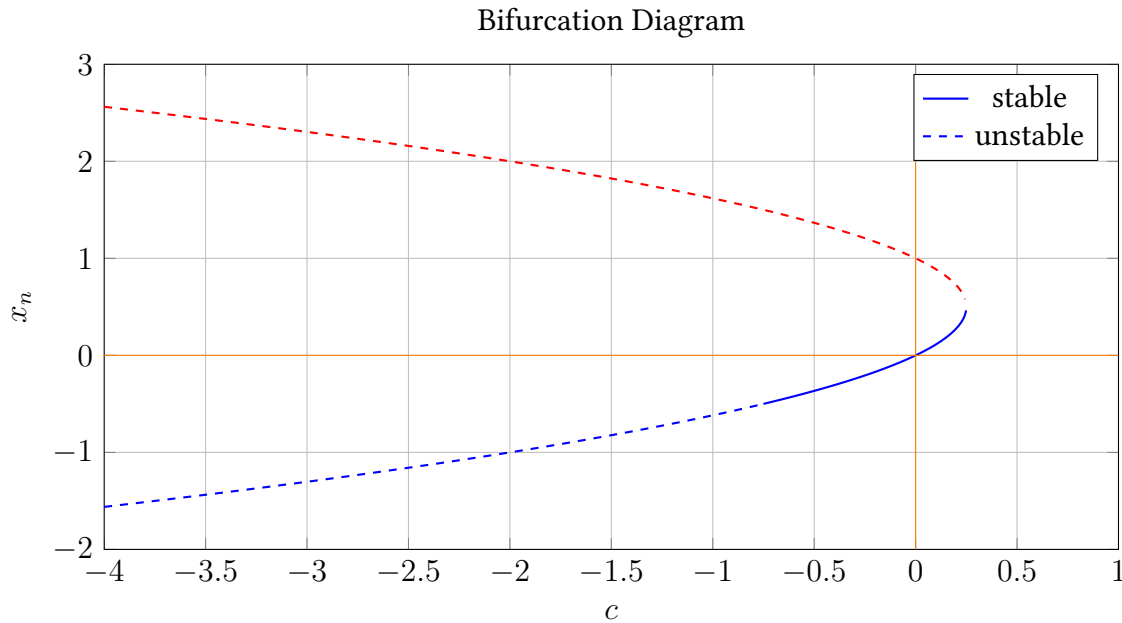
where  $c$  is a constant.

1. Let  $x_{n+1} = x_n$  we can find the fixed points are

$$x = \frac{1 \pm \sqrt{1 - 4c}}{2}$$

Then we find the  $r$  with  $|f'(x)| < 1$ . Thus we have when  $-3/4 < c < 1/4$ , the  $x = (1 - \sqrt{1 - 4c})/2$  is stable, and  $x = (1 + \sqrt{1 - 4c})/2$  is unstable. When  $c > 1/4$ , the two fixed points are not real.

2. Based on the result of (a), we can plot the bifurcation diagram as follows:



Thus we know that at  $c = 1/4$  there is a saddle-node bifurcation.

3. For stable 2-cycle, we need to set  $x^* = f^2(x^*)$ , which is  $x^* = x^4 + 2cx^2 + c^2 - x^* = 0$ . We have two fixed points  $x^* = \frac{1 \pm \sqrt{1 - 4c}}{2}$  which can be represented as  $p, q$ . Thus we have

$$x^4 + 2cx^2 + c^2 - x^* = (x - p)(x - q)(x^2 + bx + c) = 0.$$

Then we can use polynomial division to get  $x^2 + bx + c$ :

$$(x^2 + x + c + 1)(x - p)(x - q) = 0.$$

Thus we have last two fixed points  $x^* = \frac{-1 \pm \sqrt{-3-4c}}{2}$  which can be represented as  $r, s$ . Thus we have

$$p = \frac{1 + \sqrt{1-4c}}{2} \quad (1)$$

$$q = \frac{1 - \sqrt{1-4c}}{2} \quad (2)$$

$$r = \frac{-1 + \sqrt{-3-4c}}{2} \quad (3)$$

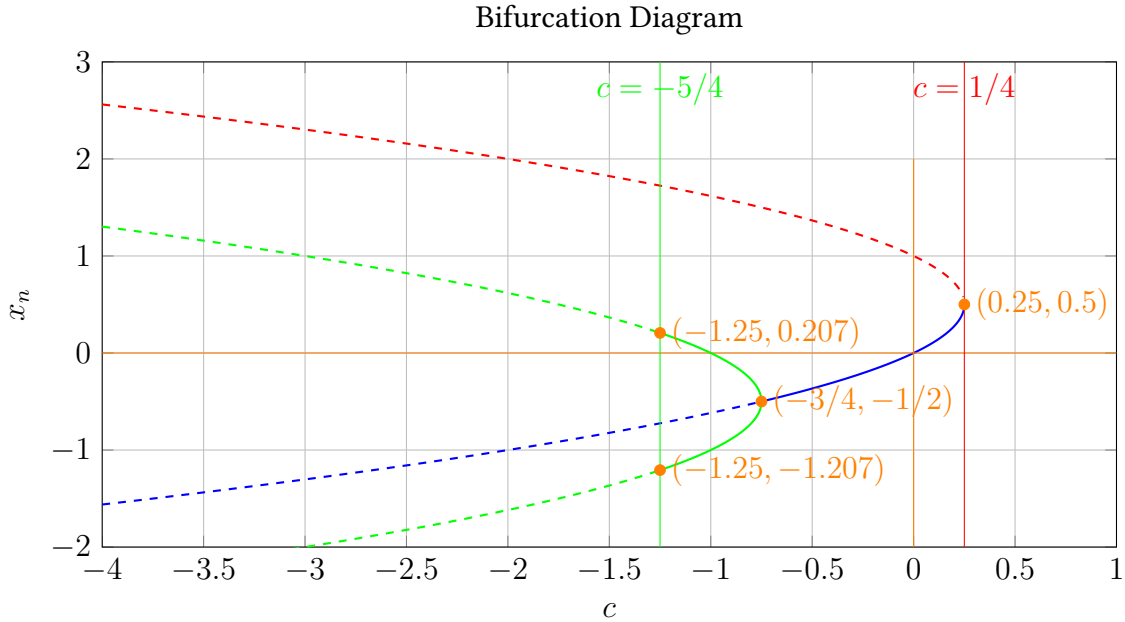
$$s = \frac{-1 - \sqrt{-3-4c}}{2} \quad (4)$$

Then let's find the stability of 2-cycle. The derivative of  $f(x)$  is  $f'(x) = 2x$ . Thus we have

$$f'(r)f'(s) = \frac{4}{4}(-1 + \sqrt{-3-4c})(-1 - \sqrt{-3-4c}) = 4c + 4.$$

So, linearly stable for  $|4c + 4| < 1$  is  $c \in (-5/4, -3/4)$ .

4. For details of the bifurcation diagram, we can see below:



5. Given  $y_n = ax_n + b$ , we have  $y_{n+1} = ay_{n+1} + b$  then substitute the logistic map  $y_{n+1} = ry_n(1 - y_n)$ . Then we have

$$ax_{n+1} + b = r(ax_n + b)(1 - (ax_n + b))$$

$$ax_{n+1} = r(ax_n + b)(1 - (ax_n + b)) - b$$

$$x_{n+1} = \frac{r(ax_n + b)(1 - (ax_n + b)) - b}{a}$$

Then we want to match the form of the quadratic map  $x_{n+1} = x_n^2 + c$ . Thus we have

$$x_{n+1} = -arx_n^2 + (r - 2br)x + \frac{rb - rb^2 - b}{a}.$$

Then we can match the coefficients to get

$$-ar = 1 \tag{5}$$

$$r - 2br = 0 \tag{6}$$

$$\frac{rb - rb^2 - b}{a} = c \tag{7}$$

Thus we have

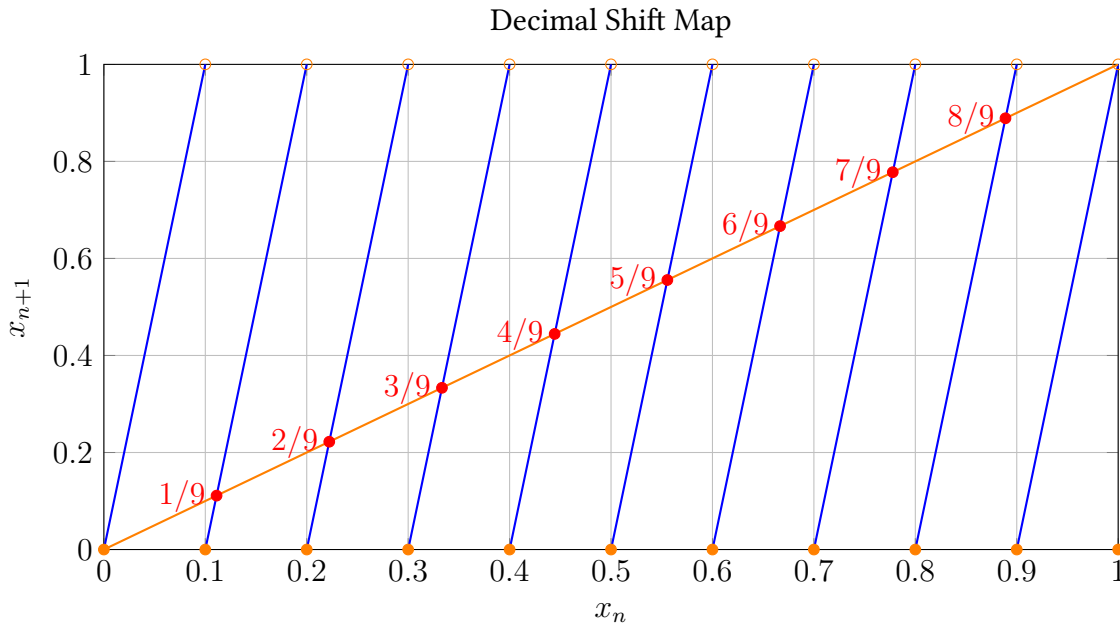
$$b = \frac{1}{2}, \quad a = -\frac{1}{r}, \quad c = \frac{r}{2} - \frac{r^2}{4}.$$

## Problem 2

Consider the decimal shift map which maps  $[0, 1]$  onto  $[0, 1]$ :

$$x_{n+1} = 10x_n \pmod{1}.$$

1. By listing out every  $x_n$  we can find that there is a period relationship between every 0.1 distance. They such rate is 10 and the period is 0.1. Thus we can use this infomation to draw the graph



2. The fixed points has been pointed out in (a) grpah. They are  $0.aaaaaaa...$  where  $a \in \{0, 1, 2, 3, 4, 5, 6, 7, 8\}$ . Thus we have 9 fixed points. Since  $f'(x) = 10 > 1$ , all the fixed points are unstable.

3. For a period- $p$  cycle where  $p > 1$ , we can find a  $x_n = x_{n+p}$  such this condition. Thus we have

$$0.(a_0a_1 \dots a_p) \dots (a_0a_1 \dots a_p) \dots (a_0a_1 \dots a_p)$$

Then we can find the period- $p$  cycle is  $0.a_0a_1 \dots a_p$ . Thus we have

$$x_{n+p} = 10^p x_n \pmod{1}.$$

Since  $f'(x) = 10^p > 1$ , all the period- $p$  cycles are unstable.

4. When  $x_n$  is an irrational number, then we know that  $x_n$  is aperiodic. For example  $\pi$ .
5. The Liapunov exponent is defined as

$$\lambda = \lim_{n \rightarrow \infty} \frac{1}{n} \sum_{i=0}^{n-1} \ln |f'(x_i)|.$$

Then we can calculate the Liapunov exponent for the decimal shift map. Since  $f'(x) = 10$ , we have

$$\lambda = \lim_{n \rightarrow \infty} \frac{1}{n} \sum_{i=0}^{n-1} \ln |10| = \ln 10.$$

Thus we have  $\lambda = \ln 10 \approx 2.30$ . Thus we know that the decimal shift map is chaotic.