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# MATH 507 Dynamical Systems.

## Introduction

A discrete-time dynamical system is a set  $X$  and a map  $f: X \rightarrow X$ .  
Usually, the following settings are considered:

- $X$  - a (compact) topological or metric space,  $f$  - a continuous map
- $X$  - a (compact) smooth manifold,  $f$  - a differentiable map.
- $X$  - a (probability) measure space,  $f$  - a measure-preserving map.

We are interested in the long-term behavior of the system.

Iterates of  $f$ :  $f^0 = \text{Id}$ ,  $f^n = \underbrace{f \circ \dots \circ f}_n$ ,  $n \in \mathbb{N}$ ,

for an invertible  $f$  we can also consider  $f^{-n} = f^{-1} \circ \dots \circ f^{-1}$ .

For an invertible  $f$ , the orbit of a point  $x \in X$  is  $\{f^n(x) : x \in \mathbb{Z}\}$

the positive semi-orbit is  $\{f^n(x) : n \geq 0\}$

the negative semi-orbit is  $\{f^n(x) : n \leq 0\}$

For a non-invertible  $f$ , the orbit of  $x$  is  $\{f^n(x) : n \geq 0\}$ .

$x \in X$  is a fixed point for  $f$  if  $f(x) = x$

$x \in X$  is a periodic point for  $f$  if  $f^n(x) = x$  for some  $n \geq 1$ .

Such  $n$  is called a period of  $x$ , the smallest such  $n$  is the prime period of  $p$ .

Some examples of dynamical systems (will be discussed in the course)

- Contractions on metric spaces

- Circle rotations:  $S^1 = \mathbb{R}/\mathbb{Z}$

$$R_d(x) = x + d \pmod{1}$$



- Translations on the torus  $\mathbb{T}^2 = \mathbb{R}^2/\mathbb{Z}^2$

$$T_{d,p}(x,y) = (x+d, y+p) \pmod{1}$$



- Times- $m$  map of the circle,  $m \in \{2, 3, \dots\}$

$$E_m(x) = mx \pmod{1}$$

- Symbolic dynamical systems

Ex Full one-sided shift on two symbols

$$X = \{(x_n)_{n \geq 0} : x_n \in \{0, 1\}\} \quad f((x_n)) = (x_{n+1}) \text{ left shift}$$

- Hyperbolic automorphisms of a torus

Ex Arnold's cat map.  $A = \begin{pmatrix} 2 & 1 \\ 1 & 1 \end{pmatrix}$ ,  $\det A = 1$ , e. values  $0 < \lambda_1 < 1 < \lambda_2$ .

$A: \mathbb{R}^2 \rightarrow \mathbb{R}^2$  projects to an invertible map of  $\mathbb{T}^2$ .

## Some questions:

- Are there fixed points? Are they attracting, repelling, or neither?
- Are there periodic points?  
How does the number of periodic points of period  $n$  grow with  $n$ ?
- Is there a point whose orbit is dense in  $X$ ?
- For an open set  $U \subset X$ , what can we say about  $f^n(U)$ ?
- Are there any (closed) sets invariant under  $f$ ?
- How is the orbit of  $x \in X$  distributed?  
Does  $x$  return close to itself?
- For nearby  $x, y \in X$ , do their orbits remain close?  
Can an arbitrarily small change in  $x$  (an error) produce a very different orbit? Is the system chaotic?
- How complex is the orbit structure of the system?  
And how to measure the complexity?
- What does it mean for two systems to be "qualitatively the same"?  
(topologically conjugate)? Which systems are/are not top. conjugate?  
What are invariants of top. conjugacy?
- Is a system top. conjugate to a "model"?
- Is a small perturbation of a system top. conjugate to it?

## A continuous-time dynamical system (a flow)

is a set  $X$  and a one-parameter family  $\{f^t: t \in \mathbb{R}\}$  of maps  $f^t: X \rightarrow X$  such that  $f^0 = \text{Id}$  and  $f^{s+t} = f^s \circ f^t$  for all  $s, t \in \mathbb{R}$ .

Ex Linear flow on the torus  $\mathbb{T}^2$

$$f^t(x, y) = (x + at, y + bt) \bmod 1$$

