Proofs of the paper: an entropy formula for a class of circle maps

by

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1 Preliminary results

For each $i \in \{1, 2, ..., 2p\}$, we define the *i-th kneading invariant of* F to be $\nu(c_i) = \kappa_F(c_i^+) - \kappa_F(c_i^-)$. Note that $\nu(c_i)$ is a power series with coefficients in $\mathbf{Z}[[\mathcal{V}_F]]$. Thus we can write $\nu(c_i) = \sum_{j=1}^n \nu_i^j(t)I_j$ with $\nu_i^j(t) \in \mathbf{Z}[[t]]$ for all i, j. The $(2p+1) \times (2p)$ matrix $\mathcal{K}_F(t) = (\nu_i^j(t))$ will be called the *kneading matrix of* F. Let $D_F^i(t)$ be the determinant which is obtained by deleting the *i*-th row of $\mathcal{K}_F(t)$.

The expression

$$\mathcal{D}_F(t) = \frac{(-1)^{i+1}}{(1 - \epsilon(I_i)t)} D_F^i(t)$$

will be called the *kneading determinant of F*. It is well known [4] (see also [2]) that the above expression does not depend on i. Thus, the kneading determinant of F is well defined. Then, from [4] and [3] (see also [2]) we obtain the following result.

Theorem 1.1 Let $F \in \mathcal{M}$. If $\mathcal{D}_F(t)$ does not vanish in (0,1) then h(F) = 0. Otherwise, $h(F) = \log \frac{1}{\alpha}$ where α is the smallest zero of $\mathcal{D}_F(t)$ in (0,1).

Theorem 1.1 is the key point to prove Theorem 3.3. This is the main goal of the next section.

2 Proofs of the results

We start by proving Theorem 3.3. In view of Theorem 1.1 we only have to show that the zeroes of $K_F(t) \cdot P_F(t)$ and $\mathcal{D}_F(t)$ in (0,1) coincide. Before starting the proof of Theorem 3.3 we shall compute the kneading invariants of the map under consideration. Since $c_{p+1} = c_F$ we have that $\nu(c_{p+1}) = \nu(c_F) = \kappa(c_F^+) - \kappa(c_F^-) = K_F(t)I_{p+1} + \widetilde{K}_F(t)I_{p+2}$. The next lemma takes care of the computation of the rest of kneading invariants.

Lemma 2.1 For each $F \in \mathcal{M}$ we have $\nu(c_i) = I_{i+1} - I_i + R_F(t)$ for $i \neq p_F + 1$.

Proof. First we compute $\nu(c_i)$ with $i \in \{1, 2, ..., p\}$. Since F is increasing in a neighborhood of c_i , $F(c_i) \in \mathbf{Z}$ and, $\kappa(x^+) = \kappa((x+m)^+)$ and $\kappa(x^-) = \kappa((x+m)^-)$ for all $x \in \mathbf{R}$ and $m \in \mathbf{Z}$ we have that $\kappa(c_i^+) = I_{i+1} + \epsilon(I_{i+1})t\kappa(0^+)$ and $\kappa(c_i^-) = I_i + \epsilon(I_i)t\kappa(0^-)$. Since $i \leq p$ we have $\epsilon(I_{i+1}) = \epsilon(I_i) = 1$ and, hence, $\nu(c_i) = I_{i+1} - I_i + t[\kappa(0^+) - \kappa(0^-)] = I_{i+1} - I_i + R_F(t)$. When $i \in \{p+2, ..., 2p\}$, since F is decreasing in a neighborhood of c_i , in a similar way we have

$$\kappa(c_i^+) = I_{i+1} + \epsilon(I_{i+1})t\kappa(0^-)$$
 and $\kappa(c_i^-) = I_i + \epsilon(I_i)t\kappa(0^+)$. Now we have $\epsilon(I_{i+1}) = \epsilon(I_i) = -1$ and, hence, $\nu(c_i) = I_{i+1} - I_i - t[\kappa(0^-) - \kappa(0^+)] = I_{i+1} - I_i + R_F(t)$.

Proof of Theorem 3.3. We recall that $R_F(t) = \sum_{i=1}^{2p+1} \phi_i(t) I_i$ (in this proof p_F will be denoted by p for simplicity). Then, by Lemma 2.1, we have that $\mathcal{K}_F(t)$ is (in the following matrices, again for simplicity, $\phi_i(t)$ will be denoted by ϕ_i)

$$\begin{pmatrix} \phi_1 - 1 & \phi_1 & \cdots & \phi_1 & 0 & \phi_1 & \phi_1 & \cdots & \phi_1 & \phi_1 \\ \phi_2 + 1 & \phi_2 - 1 & \cdots & \phi_2 & 0 & \phi_2 & \phi_2 & \cdots & \phi_2 & \phi_2 \\ \phi_3 & \phi_3 + 1 & \cdots & \phi_3 & 0 & \phi_3 & \phi_3 & \cdots & \phi_3 & \phi_3 \\ \phi_4 & \phi_4 & \cdots & \phi_4 & 0 & \phi_4 & \phi_4 & \cdots & \phi_4 & \phi_4 \\ \vdots & \vdots & \ddots & \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\ \phi_p & \phi_p & \cdots & \phi_p - 1 & 0 & \phi_p & \phi_p & \cdots & \phi_p & \phi_p \\ \phi_{p+1} & \phi_{p+1} & \cdots & \phi_{p+1} + 1 & K_F(t) & \phi_{p+1} & \phi_{p+1} & \cdots & \phi_{p+1} & \phi_{p+1} \\ \phi_{p+2} & \phi_{p+2} & \cdots & \phi_{p+2} & \widetilde{K}_F(t) & \phi_{p+2} - 1 & \phi_{p+2} & \cdots & \phi_{p+2} & \phi_{p+2} \\ \phi_{p+3} & \phi_{p+3} & \cdots & \phi_{p+3} & 0 & \phi_{p+3} + 1 & \phi_{p+3} - 1 & \cdots & \phi_{p+3} & \phi_{p+3} \\ \vdots & \vdots & \ddots & \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ \phi_{2p} & \phi_{2p} & \cdots & \phi_{2p} & 0 & \phi_{2p} & \phi_{2p} & \cdots & \phi_{2p} + 1 & \phi_{2p+1} + 1 \end{pmatrix}$$

Now, $D_F^{p+2}(t)$ is equal to

$$\begin{vmatrix} \phi_1 - 1 & \phi_1 & \cdots & \phi_1 & 0 & \phi_1 & \phi_1 & \cdots & \phi_1 & \phi_1 \\ \phi_2 + 1 & \phi_2 - 1 & \cdots & \phi_2 & 0 & \phi_2 & \phi_2 & \cdots & \phi_2 & \phi_2 \\ \phi_3 & \phi_3 + 1 & \cdots & \phi_3 & 0 & \phi_3 & \phi_3 & \cdots & \phi_3 & \phi_3 \\ \phi_4 & \phi_4 & \cdots & \phi_4 & 0 & \phi_4 & \phi_4 & \cdots & \phi_4 & \phi_4 \\ \vdots & \vdots & \ddots & \vdots & \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ \phi_p & \phi_p & \cdots & \phi_p - 1 & 0 & \phi_p & \phi_p & \cdots & \phi_p & \phi_p \\ \phi_{p+1} & \phi_{p+1} & \cdots & \phi_{p+1} + 1 & K_F(t) & \phi_{p+1} & \phi_{p+1} & \cdots & \phi_{p+1} & \phi_{p+1} \\ \phi_{p+3} & \phi_{p+3} & \cdots & \phi_{p+3} & 0 & \phi_{p+3} + 1 & \phi_{p+3} - 1 & \cdots & \phi_{p+3} & \phi_{p+3} \\ \vdots & \vdots & \ddots & \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ \phi_{2p} & \phi_{2p} & \cdots & \phi_{2p} & 0 & \phi_{2p} & \phi_{2p} & \cdots & \phi_{2p} + 1 & \phi_{2p+1} + 1 \\ \phi_{2p+1} & \phi_{2p+1} & \cdots & \phi_{2p+1} & 0 & \phi_{2p+1} & \phi_{2p+1} & \cdots & \phi_{2p+1} + 1 \end{vmatrix}_{2p}$$

If p = 1 then it follows that

$$D_F^{p+2}(t) = K_F(t)(\phi_1(t) - 1) = K_F(t) \cdot P_F(t).$$

Now, suppose that $p \geq 2$. Then by adding the first row of the determinant to the second one we get

Let $u_k = \sum_{i=k}^{2p+1} \phi_i$ for $k = p+3, p+4, \dots, 2p+1$. Then we have that

Now we add the p-th column of the above determinant to the (p-1)-th one. Then we add the (p-1)-th column of the new determinant to the (p-2)-th one and, by iterating this process p-2 times we get

Let $u = \phi_1 - 1 - \sum_{k=p+3}^{2p+1} u_k$. Then

We note that $\sum_{k=p+3}^{2p+1} u_k = \sum_{k=p+3}^{2p+1} \sum_{i=k}^{2p+1} \phi_i(t) = \sum_{i=p+3}^{2p+1} (i-p-2)\phi_i(t)$. Therefore,

$$P_{F}(t) = -1 + \sum_{i=1}^{p} (p - i + 1)\phi_{i}(t) - \sum_{i=p+3}^{2p+1} (i - p - 2)\phi_{i}(t)$$

$$= -1 + \phi_{1}(t) + (p - 1)(\phi_{1}(t) + \phi_{2}(t)) + \sum_{i=3}^{p} (p - i + 1)\phi_{i}(t) - \sum_{k=p+3}^{2p+1} u_{k}$$

$$= u + (p - 1)(\phi_{1}(t) + \phi_{2}(t)) + \sum_{i=3}^{p} (p - i + 1)\phi_{i}(t).$$

Thus

Hence, $D_F^{p+2}(t)$ is equal to $(-1)^{p-1}K_F(t) \cdot P_F(t)$.

$$\mathcal{D}_F(t) = \frac{(-1)^{p+3}}{(1 - \epsilon(I_{p+2})t)} D_F^{p+2}(t) = \frac{(-1)^{p+3}}{(1-t)} D_F^{p+2}(t)$$

we have that the zeroes of $\mathcal{D}_F(t)$ and $D_F^{p+2}(t)$ in (0,1) coincide. Therefore, the zeroes of $\mathcal{D}_F(t)$ and $K_F(t) \cdot P_F(t)$ in (0,1) are the same. This ends the proof of Theorem 3.3.

Proof of Corollary 3.4. The rotation interval of each map $F \in \mathcal{M}$ is of the form $[c, d_F]$ with $d_F = E(F(c_F))$. By Theorem B of [1] we get that $h(F) \ge \log \beta_{d_F-c}$ where β_{d_F-c} is the largest root of the equation

$$z + 1 - 2\sum_{n=0}^{\infty} z^{-E(n/(d_F - c))} = 0.$$

In view of Theorem C.(c) and Lemma 22 of [1] we obtain that β_{d_F-c} is larger than or equal to the largest root of the equation $x^3 - x^2 - 3x + 1 = 0$. This root is 2.1700864866.... This ends the proof of the corollary.

Proof of Corollary 3.6. For such a family of maps one has $w_{\mu} < b$ and $E(F_{\mu}(c_F)) = E(F_{\mu}(w_{\mu}))$ for each $\mu \in [\mu_0, \mu_1]$. Therefore, $A_{F_{\mu}}(F_{\mu}^n(c_{F_{\mu}})) = I_{p+2}$ for all $n \geq 1$ and, hence, $\kappa(c_{F_{\mu}}) = I_{p+1} + \sum_{i=1}^{\infty} (-1)^{i-1} t^i I_{p+2}$. Thus, by Remark 3.2, $K_{F_{\mu}}(t) = -1$. From Theorem 3.3, we obtain the desired result.

References

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