

Complex Dynamics

Brian Zhang and Lexi Reed

May 2021

1 Julia and Mandelbrot Set Definitions

Let $P_c(z) = z^2 + c$

Julia set for P_c , fixes c

$$J_c = \{z \mid |P_c^n(z)|_n \text{ bounded}\}$$

Mandelbrot set instead fixes z

$$M = \{c \mid |P_c^n(0)|_n \text{ bounded}\}$$

To be more precise

- Def above is the "filled-in" Julia set
- "True" Julia set is the boundary
- Above is a Quadratic Julia set, can use other rational functions (ratio of complex polynomials)

2 Julia Set Fractal Nature

Sequence $z_n = P_c^n(z_0)$, iterating P_c for a given z_0 in the Julia set.

Easier to visualize the pre-image (single iteration) of a point $z_n = P_c^{-1}(z_{n+1})$

$$z_{n+1} = \left(|z_n| e^{i\text{Arg}z}\right)^2 + c$$
$$z_{n+1} - c = |z_n|^2 e^{i2\text{Arg}z}$$

Solving for z_n in terms of $z_{n+1} - c$

$$2\text{Arg}z_n = \text{Arg}(z_{n+1} - c) + 2\pi k$$
$$\text{Arg}z_n = .5\text{Arg}(z_{n+1} - c) + \pi k, \quad k \in \{0, 1\}$$
$$|z_n| = \sqrt{|z_{n+1} - c|}$$

Karl Sims gives a visualization for a disk and how fractal arises in Fig 1. For one iteration,

-
- Translate the disk by $-c$, halve angle for each point, shift radius towards 1 for each point
 - Mirror across real axis (pre-image maps one point to two with π arg offset)

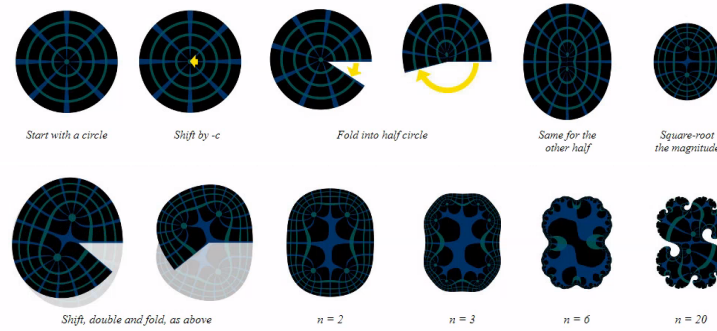


Figure 1: Approaching Julia set by pre-images of disk [11]

We can iterate taking the pre-image of a set containing J_c to approach its shape,

- Take nbhd of infinity S s.t. $J_c \subset \mathbb{C} - S$
- $z_0 \notin J_c \iff \exists N \ni \forall n > N, z_n \in S$
- $\mathbb{C} - J_c = \bigcup_n P_c^{-n}(S)$
- DeMorgan's, pre-image of complement: $J_c = \bigcap_n P_c^{-n}(\mathbb{C} - S)$

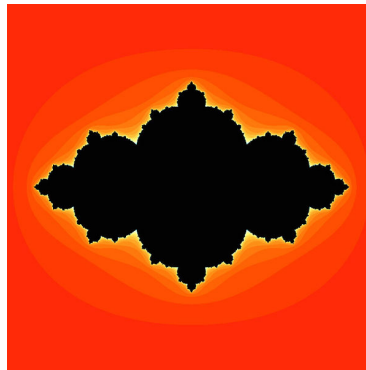


Figure 2: Julia set, bands around set indicate "escape" iterations [5]

3 Julia Set Escape Radius

How big does the disk need to be such that $J_c \subset D[0, R]$?

- Called "Escape Radius"
- Find R where $z_0 \notin D[0, R] \implies |z_{n+1}| > |z_n|$

For $P_c(z) = z^2 + 1$, take $|z_n| > |R| > 1$,

$$\begin{aligned} |z_{n+1}| &\geq \left| z_n^2 \right| - |c| && \text{Reverse Triangle Inequality} \\ &\geq \left| z_n^2 \right| - |z_n| \frac{|z_n|}{R} |c| \\ &= |z_n| \frac{|z_n|}{R} (R - |c|) \end{aligned}$$

Thus $R > 1 + |c| \implies |z_{n+1}| > |z_n|$ [9].

Plotting algorithm: take points in disk, iterate P_c , remove points that "escape" the disk.

4 Julia Set Connectedness

- Julia Set is either connected (Fatou Set)...
 - Start from $D[0, R]$, each pre-image iteration preserves connectedness
- Or something that's like the Cantor set (Fatou Dust)
 - Start from $D[0, R]$, each pre-image iteration cuts the previous pieces in two
- If $0 \in J_c$, then it's connected, otherwise Fatou Dust
- J_c connected $\iff 0 \in J_c \iff c \in M$ (M is Mandelbrot set)



Figure 3: Cantor set interval visualization [1]

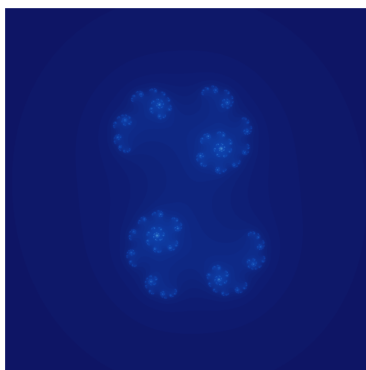


Figure 4: Fatou dust, $c = .45 + .1428i$

5 Mandelbrot Set Properties

- Mandelbrot set is quasi-fractal, whereas Julia is fractal
 - "Copies" are deformed (see Figure 5)
 - "Index" of (connected) Julia sets ($c \notin M$ for disconnected J_c)
 - Mandelbrot at c resembles J_c near 0
- Mandelbrot set is connected
 - Mandelbrot conjectured it was not from initial images!
 - Conformal (angle-preserving) isomorphism to complement of a closed disk
- Open question: Is Mandelbrot locally connected (MLC)?
 - $\forall x \in M, x \in \text{open } U \implies \exists \text{ open, connected } W, x \in W \subset U$
 - Example: Topologist's sine curve connected, not locally connected

6 Mandelbrot Escape Radius

Let $z_n = P_c^n(0)$,

$$c \in M \iff \exists n \ni |z_n| > 2 \text{ [12]}$$

Given $|z_n| > 2$, for $|c| \leq 2$

$$\begin{aligned} |z_{n+1}| &\geq |z_n|^2 - |c| && \text{Reverse Triangle Inequality} \\ &\geq 2|z_n| - 2 = |z_n| + (|z_n| - 2) > |z_n| \end{aligned}$$

For $|c| > 2$, inductively $|z_n| > |c|$, so

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

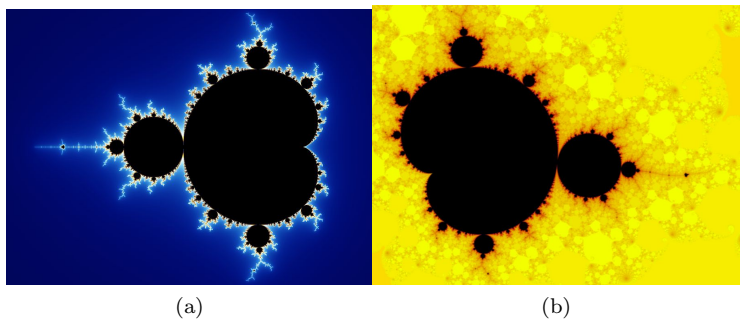


Figure 5: Mandelbrot [6] and a deformed "Mini-Mandelbrot" [10]

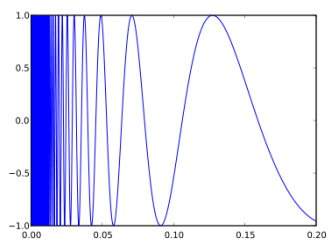


Figure 6: Topologist's Sine Curve [7]

7 Mandelbrot Fixed Points and Cycles

- "Main" Cardioid contains points whose sequence (orbit) approach attractive fixed point
- For attractive fixed point x^* , $x^* = f(x^*)$ and $|f'(x)| < 1$
 - $x_{n+1} = f(x_n) \approx f(x^*) + f'(x^*)(x_n - x^*)$
 - $|x_{n+1} - x^*| = |x_{n+1} - f(x^*)| \approx |f'(x^*)||x_n - x^*| < |x_n - x^*|$
- Other cardioids have cycles, periods labeled in Fig 7

For c with an attractive fixed point z^* of M , we must have

$$z^* = (z^*)^2 + c$$

and

$$\left| \frac{d}{dz} \Big|_{z^*} [z^2 + c] \right| < 1, |z^*| < \frac{1}{2}$$

For c on the boundary of those with fixed points, we have $|z^*| = \frac{1}{2}$. Combining with the first condition, the solutions are the main cardioid curve.

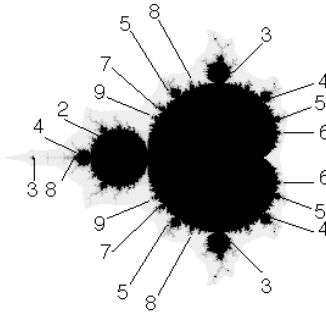


Figure 7: Cardioids labeled with period [8]

8 Visualizations

- Common: color based on iterations takes to "escape" (see Fig 2, 8)
- Orbit trap (see Fig 9)
 - Color point based on how close orbit (sequence of iterations) reaches a "trap" (fixed point or line)
 - Color point based on where it lands on the trap
- Pickover Stalks use a cross for the trap, some think they look "biological" (see Fig 9)

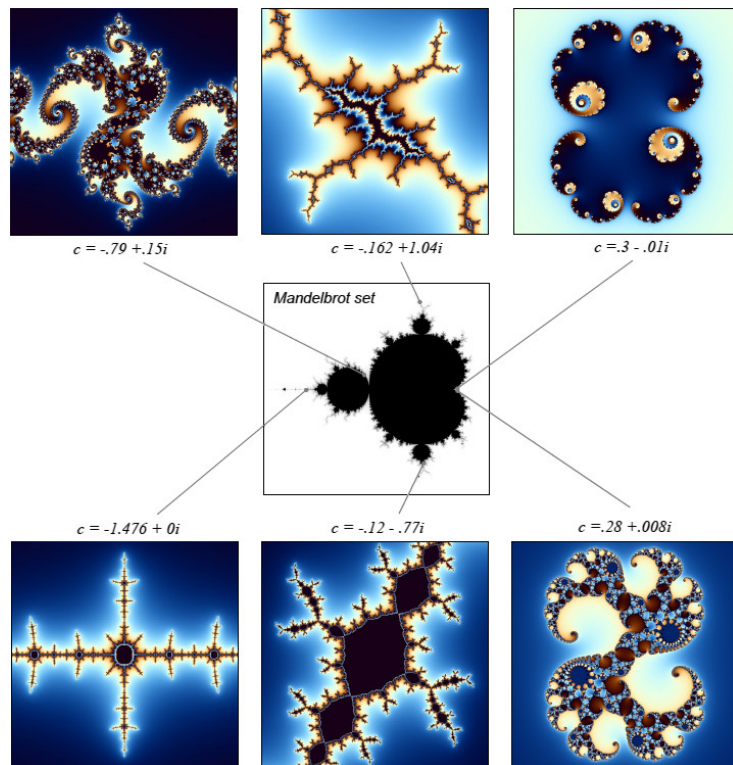


Figure 8: Julia sets colored by "escape" iterations [11]

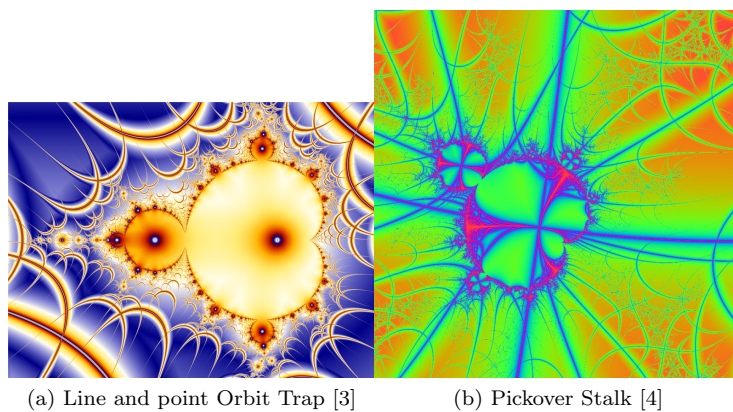


Figure 9: Orbit trap

9 General Julia Sets

Definitions

- In general, iterating function $f(x) = p(x)/q(x)$ for complex polynomials p, q , no shared roots
 - f maps Riemann sphere onto itself
 - f is holomorphic
- f is invariant on open sets, Fatou Domains
- Fatou Set is union of Fatou Domains, it's dense!
- "True" Julia Set is the complement of the Fatou Set (boundary), also invariant

In the context of the Quadratic Julia Set described earlier...

- "True" Julia Set is boundary of filled-in Julia Set
- Fatou Domains are...
 - interior of filled-in Julia Set
 - other side of Julia Set boundary, with unbounded orbit

10 Newton Fractals

- Newton's method
 - Iteratively approximate zeroes using tangent lines
 - $x_{n+1} = x_n - p(x_n)/p'(x_n)$
 - Works with complex functions
- $f(x) = x - p(x)/p'(x)$, for p polynomial, can be used as the iteration function for a Julia Set
- One Fatou Domain for each zero of f
- True Julia Set is the boundary where the method fails!

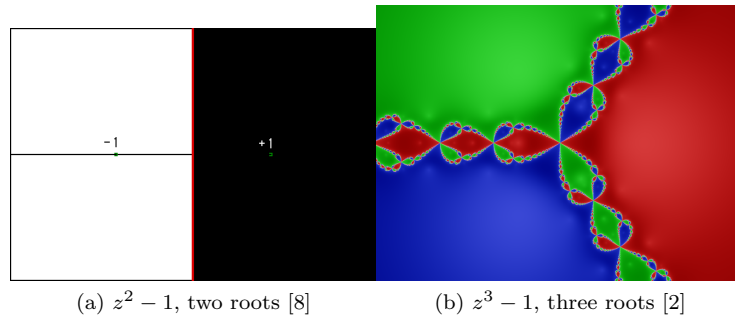


Figure 10: Newton's Method

References

- [1] Wikimedia Commons. File:cantor set in seven iterations.svg — wikimedia commons, the free media repository, 2020. [Online; accessed 30-May-2021].
- [2] Wikimedia Commons. File:julia set for the rational function.png — wikimedia commons, the free media repository, 2020. [Online; accessed 30-May-2021].
- [3] Wikimedia Commons. File:line and point trap golden.png — wikimedia commons, the free media repository, 2020. [Online; accessed 1-June-2021].
- [4] Wikimedia Commons. File:pickover-stalks.png — wikimedia commons, the free media repository, 2020. [Online; accessed 1-June-2021].
- [5] Wikimedia Commons. Time escape Julia set from coordinate (phi-2, 0).jpg — wikimedia commons, the free media repository, 2020. [Online; accessed 30-May-2021].
- [6] Wikimedia Commons. File:mandel zoom 00 mandelbrot set.jpg — wikimedia commons, the free media repository, 2021. [Online; accessed 30-May-2021].
- [7] Wikimedia Commons. File:topologist's sine curve.svg — wikimedia commons, the free media repository, 2021. [Online; accessed 31-May-2021].
- [8] Michael Frame. The Mandelbrot set and Julia sets. [Online; accessed 30-May-2021].
- [9] Lutz Lehmann (<https://math.stackexchange.com/users/115115/lutz-lehmann>). The escape radius of a polynomial and its filled julia set. Mathematics Stack Exchange. URL:<https://math.stackexchange.com/q/3839776> (version: 2020-09-25).

-
- [10] mateuszica (<https://math.stackexchange.com/users/86329/mateuszica>). Mini mandelbrots, are they exact copies? Mathematics Stack Exchange. URL:<https://math.stackexchange.com/q/595839> (version: 2017-03-05).
- [11] Karl Sims. Understanding Julia and Mandelbrot sets. [Online; accessed 30-May-2021].
- [12] user147263. Mandelbrot sets and radius of convergence. Mathematics Stack Exchange. URL:<https://math.stackexchange.com/q/890448> (version: 2014-12-19).