Homework Assignment 4

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October 2, 2016

Problem 2.3.1. For each of the following functions, c = 0 lies on a periodic cycle. Classify this cycle as attracting, repelling, or neutral (non-hyperbolic). State if it is super attracting.

i.
$$f(x) = \frac{\pi}{2}\cos(x)$$
, ii. $g(x) = -\frac{1}{2}x^3 - \frac{3}{2}x^2 + 1$.

Solution. Recall that if c is a point of period r, then c is stable, asymptotically stable, unstable, if $f^{r}(c)$ is stable, asymptotically stable, unstable, respectively. Thus, if c is a point of period r and f'(x) is continuous at x = c, then c is asymptotically stable (attracting) if

$$|(f^r(c))'| = |f'(f^0(c)) \cdot f'(f^1(c)) \cdot \dots \cdot f'(f^{r-1}(c))| < 1$$

and c is unstable (repelling) if

$$|(f^r(c))'| = |f'(f^0(c)) \cdot f'(f^1(c)) \cdot \dots \cdot f'(f^{r-1}(c))| > 1.$$

i. Let $f(x) = \frac{\pi}{2}\cos(x)$. It is clear that $f^2(0) = 0$ so that c = 0 is a period 2 point and $\{0, f(0)\}$ forms a 2-cycle. Note that $f'(x) = -\frac{\pi}{2}\sin(x)$, which is continuous, and that

$$|f'(0) \cdot f'(f(0))| = \left| \left(-\frac{\pi}{2} \sin(0) \right) \left(-\frac{\pi}{2} \sin\left(\frac{\pi}{2}\right) \right) \right| = 0 < 1$$

so that the 2-cycle $\{0, f(0)\}$ is asymptotically stable. Since

$$(f^2(0))' = (f(f(0)))' = f'(0) \cdot f'(f(0)) = 0,$$

we have that c=0 is a super-attracting point of f^2 and the 2-cycle $\{0, f(0)\}$ is a super-attracting, asymptotically stable cycle.

ii. Let $g(x) = -\frac{1}{2}x^3 - \frac{3}{2}x^2 + 1$. It is clear that $g^3(0) = 0$ so that c = 0 is a period 3 point and $\{0, g(0), g^2(0)\}$ forms a 3-cycle. Note that $g'(x) = -\frac{3}{2}x^2 - 3x$, which is continuous, and that

$$\left| g'(0) \cdot g'(g(0)) \cdot g'(g^2(0)) \right| = \left| 0 \left(-\frac{9}{2} \right) \left(\frac{3}{2} \right) \right| = 0 < 1$$

so that the 2-cycle $\{0, g(0), g^2(0)\}$ is asymptotically stable. Since

$$(g^3(0))' = (g(g(g(0))))' = g'(0) \cdot g'(g(0)) \cdot g'(g^2(0)) = 0,$$

we have that c = 0 is a super-attracting point of g^3 and the 3-cycle $\{0, g(0), g^2(0)\}$ is a super-attracting, asymptotically stable cycle.

Problem 2.3.2. Let $f_c(x) = x^2 + c$. Show that for c < -3/4, f_c has a 2-cycle, and find it explicitly. For what values of c is the 2-cycle attracting?

Solution. Note that f_c has a 2-cycle if it has a period 2 point, i.e. if $f_c^2(x) - x = 0$ has a solution $x = x_0$ with $f_c(x_0) - x_0 \neq 0$. Thus, we must have that

$$f_c^2(x) - x = (x^2 + c)^2 + c - x = x^4 + 2cx^2 - x + c^2 + c = 0$$
 (1)

has a solution. As was shown earlier, $x = (1 \pm \sqrt{-4c})/2$ are fixed points of f_c and thus must satisfy $f_c^2(x) - x = 0$. This allows to easily factor (1) and we see that

$$x^{4} + 2cx^{2} - x + c^{2} + c = \left(x - \frac{1 + \sqrt{-4c}}{2}\right)\left(x - \frac{1 - \sqrt{-4c}}{2}\right)(x^{2} + x + c + 1).$$

Since a period 2 point x_0 is such that $f_c(x_0) - x_0 \neq 0$, we know that

$$\left(x_0 - \frac{1 + \sqrt{-4c}}{2}\right) \neq 0, \quad \left(x_0 - \frac{1 - \sqrt{-4c}}{2}\right) \neq 0$$

so that $x^4 + 2cx^2 - x + c^2 + c = 0$ only if $x^2 + x + c + 1 = 0$. We readily see that since c < -3/4, the polynomial $x^2 + x + c + 1$ has real solutions, and that

$$x^{2} + x + c + 1 = \left(x - \frac{-1 + \sqrt{-3 - 4c}}{2}\right) \left(x - \frac{-1 - \sqrt{-3 - 4c}}{2}\right)$$

from which we identify the 2-cycle of f_c as

$$\{c_0, f_c(c_0)\} = \left\{\frac{-1 + \sqrt{-3 - 4c}}{2}, \frac{-1 - \sqrt{-3 - 4c}}{2}\right\}.$$

This 2-cycle will be attracting for f_c if c_0 is attracting for f_c^2 , i.e. if

$$\left| \left(f_c^2(c_0) \right)' \right| = \left| f_c'(c_0) f_c'(f_c(c_0)) \right| < 1.$$

Note that $f'_c(x) = 2x$ from which we see that

$$|f'_c(c_0)f'_c(f_c(c_0))| = |(-1 + \sqrt{-3 - 4c})(-1 - \sqrt{-3 - 4c})| = |4(1+c)|.$$

Therefore, the 2-cycle of f_c is attracting if |4(1+c)| < 1, which occurs if and only if -5/4 < c < -3/4.

Problem 2.3.3. Let $a, b, c \in \mathbb{R}$. Investigate the existence of 2-cycles for the following maps:

- i. $f(x) = ax + b, a \neq 0$.
- ii. $f(x) = ax^2 x + c$, a, c > 0.
- iii. $f(x) = a \frac{b}{x}, \ a \neq 0, b \neq 0.$
- iv. $f(x) = \frac{ax+b}{cx-a}, a^2 + bc \neq 0.$

Solution. As outlined in a previous problem, a 2-cycle for a function f exists if there is a period 2 point of f, i.e. if there is a point $x = x_0$ such that $f^2(x_0) - x_0 = 0$ but $f(x_0) - x_0 \neq 0$. Thus, to identify the period 2 points, we first identify the fixed points c_0, \ldots, c_n of a function. The fixed points $x = c_0, \ldots, c_n$ will satisfy f(x) - x = 0 and thus must satisfy $f^2(x) - x = 0$ so that $(x - c_i)$ is a factor of $f^2(x) - x$ for $i = 0, \ldots, n$. Therefore, the remaining solutions of $f^2(x) - x$, if they exist, form the 2-cycles of f.

i. Suppose that f(x) = ax + b with $a \neq 0$. We readily see that f(x) - x = 0 has the solution x = -b/(a-1) if $a \neq 1$ and is the only fixed point of f. Note that if a = 1, then f(x) - x = 0 only if b = 0 giving rise to the identity map for which the solution is trivial. However, note that

$$f^{2}(x) - x = (a^{2} - 1)x + b(a + 1) = (a + 1)(b + (a - 1)x) = 0$$

from which the only solution is x = -b/(a-1). Since this is the fixed point of f, it cannot be a period 2 point. Therefore, there are no 2-cycles for f(x) = ax + b for $a \neq 0, 1$.

ii. Suppose that $f(x) = ax^2 - x + c$ with a, c > 0. Note that $f(x) - x = ax^2 - 2x + c = 0$ has real solutions $x = \left(1 \pm \sqrt{1 - ac}\right)/a$ if $ac \le 1$. Since a and c are positive, this is equivalent to requiring that $a, c \in (0, 1]$. Then $\left(x - \frac{1 + \sqrt{1 - ac}}{a}\right)$ and $\left(x - \frac{1 - \sqrt{1 - ac}}{a}\right)$ are factors of $f^2(x) - x$ and we see that

$$f^{2}(x) - x = a \left(ax^{2} - x + c\right)^{2} - x + c$$

$$= \left(x - \frac{1 + \sqrt{1 - ac}}{a}\right) \left(x - \frac{1 - \sqrt{1 - ac}}{a}\right) \left(a^{2}x^{2} + ca\right) = 0.$$

However, if a, c > 0, then the only real solutions of this equation are given by $x = (1 \pm \sqrt{1 - ac})/a$ where $a, c \in (0, 1]$. But these are the fixed points of f. Therefore, there are no 2-cycles of $f(x) = ax^2 - x + c$ with a, c > 0.

iii. Suppose that $f(x) = a - \frac{b}{x}$ with $a \neq 0, b \neq 0$. It is easily seen that if $x \neq 0$, then $f(x) - x = x^2 - ax + b = 0$ has real solutions $x = (a \pm \sqrt{a^2 - 4b})/2$ if $a^2 \geq 4b$. Then $\left(x - \frac{a + \sqrt{a^2 - 4b}}{2}\right)$ and $\left(x - \frac{a - \sqrt{a^2 - 4b}}{2}\right)$ are factors of $f^2(x) - x$ and we see that

$$f^{2}(x) - x = a - \frac{b}{\left(a - \frac{b}{x}\right)} - x$$

$$= \left(x - \frac{a + \sqrt{a^{2} - 4b}}{2}\right) \left(x - \frac{a - \sqrt{a^{2} - 4b}}{2}\right) \left(\frac{a}{b - ax}\right) = 0$$

only when $x = (a \pm \sqrt{a^2 - 4b})/2$ which are precisely the fixed points of f. Therefore, there are no 2-cycles of $f(x) = a - \frac{b}{x}$ with $a \neq 0, b \neq 0$

iv. Suppose that $f(x) = \frac{ax+b}{cx-a}$ with $a^2 + bc \neq 0$. Note that f(x) is only defined if $x \neq a/c$. We readily see that

$$f(x) - x = \frac{ax+b}{cx-a} - x = \frac{-cx^2 + 2ax + b}{cx-a} = 0$$

if $x = (a \pm \sqrt{a^2 + bc})/c$ which is real and in the domain of f if $a^2 + bc > 0$. These are precisely the fixed points of f. Note that for any $x \neq a/c$ we have that

$$f^{2}(x) = \frac{b + \frac{a(b+ax)}{cx-a}}{-a + \frac{c(b+ax)}{cx-a}} = \frac{(a^{2} + bc)x}{a^{2} + bc} = x$$

if $a^2 + bc \neq 0$. Thus, every defined point satisfies $f^2(x) = x$. Therefore, every point in this function's domain generates a 2-cycle if that point is different from the fixed points

$$c_0 = \frac{a + \sqrt{a^2 + bc}}{c}, \quad c_1 = \frac{a - \sqrt{a^2 + bc}}{c}.$$

Problem 2.3.4. Let $f : \mathbb{R} \to \mathbb{R}$ be continuous.

- i. If f has a 2-cycle $\{x_0, x_1\}$, show that f has a fixed point.
- ii. If f has a 3-cycle $\{x_0, x_1, x_2\}$, $x_0 < x_1 < x_2$ with $f(x_0) = x_1$, $f(x_1) = x_2$, and $f(x_2) = x_0$, show that there is a fixed point y_0 with $x_1 < y_0 < x_2$ and a point y_1 with $x_0 < y_1 < x_1$ with $f^2(y_1) = y_1$.
- Solution. i. Suppose that $\{x_0, x_1\}$ is a 2-cycle of the continuous function f. Then we have that $f(x_0) = x_1$ and $f(x_1) = x_0$ with $x_0 \neq x_1$. Consider the function g(x) = f(x) x, which is continuous by the continuity of f. Without loss of generality, we may assume that $x_0 < x_1$.

The Intermediate Value Theorem states that for a continuous function f, for any interval I = [a, b], if there is a point u such that f(a) < u < f(b) or f(a) > u > f(b), then there is a point $c \in (a, b)$ with f(c) = u.

Now, for g continuous, define $I = [x_0, x_1]$. Since $\{x_0, x_1\}$ forms a 2-cycle of f we have that

$$g(x_0) = f(x_0) - x_0 = x_1 - x_0 > 0$$

$$g(x_1) = f(x_1) - x_1 = x_0 - x_1 = -g(x_0) < 0.$$

Therefore, by the Intermediate Value Theorem, since $0 \in (g(x_1), g(x_0)) = (-g(x_0), g(x_0))$, there is some point $c \in (x_0, x_1)$ such that g(c) = f(c) - c = 0, i.e. c is a fixed point of f.

ii. Suppose that f is a continuous function meeting the assumptions of the problem. Consider the function g(x) = f(x) - x, which is continuous by the continuity of f.

In a manner similar to the one used above, we may use the Intermediate Value Theorem to show that f has a fixed point on the interval $I = [x_1, x_2]$. By assumption we have that $f(x_1) = x_2$ and $f(x_2) = x_0$ with $x_0 < x_1 < x_2$. Thus, we have that

$$g(x_1) = f(x_1) - x_1 = x_2 - x_1 > 0$$

 $g(x_2) = f(x_2) - x_2 = x_0 - x_2 < 0.$

Therefore, by the Intermediate Value Theorem, since $0 \in (g(x_2), g(x_1))$, there is some point $y_0 \in (x_1, x_2)$ such that $g(y_0) = f(y_0) - y_0 = 0$, i.e. y_0 is a fixed point of f.

Now, define the function $h(x) = f^2(x) - x$. This function is continuous since f is continuous and the composition of continuous functions is continuous. Consider the interval $I = [x_0, x_1]$. By assumption we have that $f(x_0) = x_1$, $f(x_1) = x_2$, and $f(x_2) = x_0$ with $x_0 < x_1 < x_2$. Thus, we have that

$$h(x_0) = f(f(x_0)) - x_0 = f(x_1) - x_0 = x_2 - x_0 > 0$$

$$h(x_1) = f(f(x_1)) - x_1 = f(x_2) - x_1 = x_0 - x_1 < 0$$

Therefore, by the Intermediate Value Theorem, since $0 \in (h(x_1), h(x_0))$, there is some point $y_1 \in (x_0, x_1)$ such that $h(y_1) = f^2(y_1) - y_1 = 0$, i.e. there is a point $x_0 < y_1 < x_1$ such that $f^2(y_1) = y_1$.

Problem 2.3.7. Let $f(x) = ax^3 + bx + 1$, $a \neq 0$. If $\{0, 1\}$ is a 2-cycle for f(x), find a and b so that the 2-cycle is non-hyperbolic and determine the stability.

Solution. Note that $\{0,1\}$ is a 2-cycle of f if f(0) = 1 and f(1) = 0, i.e. if

$$f(1) = a + b + 1 = 0.$$

Thus, a = -b - 1. The 2-cycle is non-hyperbolic if |f'(0)f'(1)| = 1. We see that $f'(x) = 3ax^2 + b$ so that

$$|f'(0)f'(1)| = |b(3a+b)| = |-(2b^2+3b)| = 1.$$

Thus, either $2b^2 + 3b = 1$ which implies that $b = (-3 \pm \sqrt{17})/4$ or we have $2b^2 + 3b = -1$ which implies that b = -1 or b = -1/2. Note that if b = -1, then a = 0 which violates our assumptions so we eliminate this choice. The other three possible functions are listed below:

$$f_1(x) = \left(\frac{-1 - \sqrt{17}}{4}\right) x^3 + \left(\frac{-3 + \sqrt{17}}{4}\right) x + 1$$

$$f_2(x) = \left(\frac{-1 + \sqrt{17}}{4}\right) x^3 + \left(\frac{-3 - \sqrt{17}}{4}\right) x + 1$$

$$f_3(x) = -\frac{1}{2}x^3 - \frac{1}{2}x + 1.$$

Recall that a period 2 point c is stable if $f^2(c)$ is stable. Note that by construction this 2-cycle is non-hyperbolic for f and in particular $(f_1^2(0))' = (f_2^2(0))' = -1$ and $(f_3^2(0))' = 1$.

A previous result allows us to determine the stability of f_i^2 by evaluating the derivatives of f_i^2 at c=0. In general, for $f(x)=ax^3+bx+1$ we have that $f'(x)=3ax^2+b$, f''(x)=6ax, and f'''(x)=6a so that

$$\begin{array}{lll} (f^2(0))' &= f'(f(0))f'(0) &= b^2 + 3ab \\ (f^2(0))'' &= f''(f(0))f'(0)^2 + f''(0)f'(f(0)) &= 6ab^2 \\ (f^2(0))''' &= f'''(f(0))f'(0)^3 + f'''(0)f'(f(0)) + 3f''(f(0))f''(0)f'(0) &= 6ab^3 + 6a(3a+b). \end{array}$$

Thus, we see that

$$\begin{array}{llll} (f_1^2(0))' &= -1 & (f_2^2(0))' &= -1 & (f_3^2(0))' &= 1 \\ (f_1^2(0))'' &= \frac{3(19-5\sqrt{17})}{8} & (f_2^2(0))'' &= \frac{3(19+5\sqrt{17})}{8} & (f_3^2(0))'' &= -3/4 \\ (f_1^2(0))'' &= \frac{9(3+11\sqrt{17})}{16} & (f_2^2(0))'' &= \frac{-9(-3+11\sqrt{17})}{16} & (f_3^2(0))'' &= 51/8. \end{array}$$

Since $f_3^2(0)' = 1$ and $f_3^2(0)'' < 0$, we have by a previous theorem that the point 0 is one-sided stable to the left of 0 for $f_3^2(x)$ and hence the 2-cycle $\{0,1\}$ is one-sided asymptotically stable to the left of 0.

Note that when g'(x) = -1, the Schwarzian derivative of a function is given by $Sg(x) = -g'''(x) - (3/2)g''(x)^2$. Thus, we see that

$$Sf_1^2(0) = -(f_1^2(0))''' - \frac{3}{2}((f_1^2(0))'')^2 = \frac{9(-1191 + 241\sqrt{17})}{64} < 0$$

$$Sf_2^2(0) = -(f_2^2(0))''' - \frac{3}{2}((f_2^2(0))'')^2 = \frac{9(-1191 - 241\sqrt{17})}{64} < 0$$

so that by a previous theorem, the point 0 is asymptotically stable for $f_1^2(x)$ and $f_2^2(x)$. Thus, the 2-cycle $\{0,1\}$ is asymptotically stable for $f_1(x)$ and $f_2(x)$.

Problem 2.3.17. Suppose that $f(x) = ax^2 + bx + c$, $a \neq 0$ has a 2-cycle $\{x_0, x_1\}$. Show that the 2-cycle cannot be non-hyperbolic of the type $f'(x_0)f'(x_1) = 1$.

 \square

Problem 2.3.18. Let f(x) be a polynomial for which $g(x) = f^2(x) - x$ has a repeated root at x_0 (where $f(x_0) = x_1 \neq x_0$). Show that $\{x_0, x_1\}$ is a non-hyperbolic 2-cycle for f of the type where $f'(x_0)f'(x_1) = 1$. Does the converse hold?

Solution. Suppose that f(x) is a polynomial with $g(x) = f^2(x) - x$. Let x_0 be a repeated root of g(x) such that $f(x_0) = x_1 \neq x_0$. Since x_0 is a repeated root of g(x) with g(x) a polynomial, we have that $g(x_0) = 0$ and $g'(x_0) = 0$. If $g(x_0) = 0$, then $f^2(x_0) = x_0$ with $f(x_0) \neq x_0$ implying that x_0 is a period 2 point and $\{x_0, x_1\}$ is a 2-cycle. Note that

$$g'(x) = (f^{2}(x) - x)' = f'(f(x))f'(x) - 1.$$
(2)

Since $g'(x_0) = 0$ and $f(x_0) = x_1$, we have that

$$g'(x_0) = f'(f(x_0))f'(x_0) - 1 = f'(x_1)f'(x_0) - 1 = 0$$

which implies that $f'(x_1)f'(x_0) = 1$ and the 2-cycle is non-hyperbolic.

If on the other hand $\{x_0, x_1\}$ is a 2-cycle such that $f(x_0) = x_1 \neq x_0$ with $f'(x_1)f'(x_0) = 1$, then by (2) we have that $g'(x_0) = 0$. Since x_0 is a period 2 point, $f^2(x_0) = x_0$ and $g(x_0) = 0$ so that x_0 is a repeated root of g(x).

Problem 2.4.1. Let $f_c(x) = x^2 + c, c \in \mathbb{R}$.

- i. For what values of c does f_c have a super-attracting fixed point and what is the fixed point?
- ii. For what values of c does f_c have a super-attracting 2-cycle and what is the 2-cycle?
- iii. Show that if f_c has a super-attracting 3-cycle, then c satisfies the equation

$$c^3 + 2c^2 + c + 1 = 0$$

and the 3-cycle is given by $\{0, c, c^2 + c\}$.

Solution. i. As was shown in problem 1.2.1, we know that $f_c : \mathbb{R} \to \mathbb{R}$ with $f_c(x) = x^2 + c$ has two fixed points given by

$$x_1 = \frac{1 - \sqrt{1 - 4c}}{2}, \qquad x_2 = \frac{1 + \sqrt{1 - 4c}}{2}$$
 (3)

provided that $c \leq 1/4$.

The fixed point x will be a super-attracting fixed point if $f'_c(x) = 0$. We note that $f'_c(x) = 2x$ so that $f'_c(x) = 0$ only if x = 0. There is no real value of c that will allow $x_2 = 0$ so x_2 is never a super-attracting fixed point. On the other hand, if c = 0, then $x_1 = 0$ is a super-attracting fixed point.

ii. Note that f_c will have a super-attracting 2-cycle if f_c^2 has a super-attracting period 2 point. A point x will be a super-attracting period 2 point if $f_c^2(x) = x$ with $f_c(x) \neq x$ and if $(f_c^2(x))' = 0$.

Since (3) are fixed points, we know that $(x - x_1)$ and $(x - x_2)$ must factor $f_c^2(x) - x$ so that

$$f_c^2(x) - x = (x^2 + c)^2 + c - x$$

$$= (x - x_1)(x - x_2)\left(x - \frac{-1 + \sqrt{-3 - 4c}}{2}\right)\left(x - \frac{-1 - \sqrt{-3 - 4c}}{2}\right).$$

Thus,

$$\{x_3, x_4\} = \left\{\frac{-1 + \sqrt{-3 - 4c}}{2}, \frac{-1 - \sqrt{-3 - 4c}}{2}\right\}$$

forms a 2-cycle of f_c . To analyze when this 2-cycle is super attracting, we analyze when

$$(f_c^2(x_3))' = f_c'(x_3)f_c'(x_4)$$

$$= (-1 - \sqrt{-3 - 4c})(-1 + \sqrt{-3 - 4c})$$

$$= 4(1 + c) = 0.$$

We readily see that $(f_c^2(x_3))' = 0$ only if c = -1 so that only $f_c(x) = x^2 - 1$ has a super-attracting 2-cycle given by $\{0, -1\}$.

iii. If f_c has a 3-cycle then f_c has a period 3 point x_0 with $f_c^3(x_0) = x_0$ such that $f_c(x_0) = x_1 \neq x_0$ and $f_c^2(x_0) = x_2 \neq x_0$. Note that $f_c'(x) = 2x$. Thus, this 3-cycle is super attracting if

$$(f_c^3(x_0))' = f_c'(x_0)f_c'(x_1)f_c'(x_2) = 2^3x_0x_1x_2 = 0$$

which implies that $x_0 = 0$, $x_1 = 0$, or $x_2 = 0$. Without loss of generality, we may assume that $x_0 = 0$. Using the fact that $f_c(x_0) = x_1 \neq x_0$ and $f_c^2(x_0) = x_2 \neq x_0$, we see that

$$x_1 = f_c(x_0) = x_0^2 + c = c$$

 $x_2 = f_c^2(x_0) = (x_0^2 + c)^2 + c = c^2 + c$

In order for this to be a 3-cycle, we require that $f^3(x_0) = x_0 = 0$, i.e. we require that

$$f_c^3(x_0) = f_c(f_c^2(x_0)) = (c^2 + c)^2 + c$$
$$= c^4 + 2c^3 + c^2 + c$$
$$= c(c^3 + 2c^2 + c + 1) = 0.$$

However we must have that $c \neq 0$ or $x_0 = 0$ would not generate a 3-cycle. Thus, we require that $(c^3 + 2c^2 + c + 1) = 0$. If this condition is met and f_c has a super-attracting 3-cycle, then that 3-cycle is given by $\{0, c, c^2 + c\}$.