

**DYNAMICAL SYSTEMS**  
**MÀSTER EN MATEMÀTICA AVANÇADA**  
**Year 2023-2024, Fall semester**

**Problem set #1. Due October 31st, 2023**

- 1 (1p) Consider the following homeomorphism of the circle

$$f(x) = \begin{cases} \frac{1}{4} + 2x \pmod{1} & \text{if } x \in [0, \frac{1}{4}] \\ \frac{5}{8} + \frac{x}{2} \pmod{1} & \text{if } x \in [\frac{1}{4}, \frac{3}{4}] \\ x + \frac{1}{4} \pmod{1} & \text{if } x \in [\frac{3}{4}, 1] \end{cases}$$

Draw a lift of  $f$  and compute its rotation number.

- 2 (1p) Consider  $F_1(x) := x + \frac{1}{2} \sin(2\pi x)$  and  $F_2(x) := x + \frac{1}{4\pi} \sin(2\pi x)$ . Decide whether  $F_1$  and  $F_2$  are lifts of circle homeomorphisms. If so, decide whether that homeomorphism is orientation preserving. If it is, determine the rotation number.
- 3 (2p) Let  $f(\theta) = \theta + \frac{\varepsilon}{2\pi} \sin(2\pi n\theta) \pmod{1}$  for  $0 < \varepsilon < 1/n$  and  $n \in \mathbb{N}$ . Find an expression for the lifts  $F$ . Calculate the periodic points of  $f$  and determine their character. Draw the phase portrait of  $f$  and calculate its rotation number.
- 4 (2p) Let  $f$  be an orientation preserving homeomorphism of the circle. Show that all periodic orbits of  $f$  must have the same period. Is this also true for orientation reversing homeomorphisms? Prove it or give a counterexample.
- 5 (The Arnold family of circle maps) Given  $\alpha, \epsilon \in [0, 1)$  and  $\theta \in [0, 1)$ , consider the circle map

$$f_{\varepsilon, \alpha}(\theta) = \theta + \alpha + \frac{\varepsilon}{2\pi} \sin(2\pi\theta) \pmod{1}.$$

with one of its lifts

$$F_{\varepsilon, \alpha}(x) = x + \alpha + [\varepsilon/(2\pi)] \sin(2\pi x), \quad x \in \mathbb{R}.$$

Let  $\rho(f_{\varepsilon, \alpha})$  denote the rotation number of the map  $f_{\varepsilon, \alpha}$ .

Fixed  $\epsilon \in (0, 1)$ , and writing  $f_\alpha = f_{\epsilon, \alpha}$ , the graph of  $\alpha \mapsto \rho(f_\alpha)$  is a *devil's staircase* since it increases from 0 to 1 continuously, while having a derivative equal to 0 almost everywhere.

- (a) (2p) Show that the map  $\alpha \mapsto \rho(f_\alpha)$  is not absolutely continuous.
- (b) (2p) Make a computer program (in whatever language you choose) that draws the graph of this function for different values of  $\epsilon$ .
- (c) (Extra credit 2 p) Let  $T_\lambda$  denote the level set of the rotation number  $\lambda$  (known as the  $\lambda$ -Arnold Tongue). In other words,

$$T_\lambda = \{(\alpha, \epsilon) \in [0, 1] \times [0, 1] \mid \rho(f_{\epsilon, \alpha}) = \lambda\}.$$

Make a computer program (in whatever program you choose) to draw the tongues  $T_\lambda$  for  $\lambda = 0, 1/2, 1/4$  and the tongue (actually curve)  $T_\lambda$  for  $\lambda = \frac{1+\sqrt{5}}{2}$ , the golden mean. For the latter, use the bisection method to locate the point in the curve for every  $\epsilon$ .