Indian Institute of Science Education and Research, Kolkata Department of Mathematics and Statistics Master's Thesis BS-MS Dual Degree Program

Introduction to Complex Dynamics and the Mandelbrot Set

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Introduction

1.1 Equicontinuity and Normality

1.2 Completely Invariant Components

A domain D is called:

- forward invariant under the map f if f(D) = D.
- backward invariant under the map f if $f^{-1}(D) = D$.
- completely invariant under the map f if it is both forward and backward invariant under f i.e. f(D) = D and $f^{-1}(D) = D$.

Definition 1.2.1 (Connectivity). The connectivity of a domain $D \subset \hat{\mathbb{C}}$ is defined as the number of components of ∂D .

Theorem 1.2.1. The following are equivalent for a domain $D \subset \hat{\mathbb{C}}$:

- 1. D is simply connected.
- 2. D^c is connected.
- 3. ∂D is connected or c(D) = 1.

Theorem 1.2.2. If R is a rational function, with $deg(R) \ge 2$, and F_0 is a completely invariant Fatou component of R, then:

- 1. $\partial F_0 = J$.
- 2. F_0 is simply connected or infinitely connected.
- 3. All other components of F are simply connected.
- 4. F_0 is simply connected \iff J is connected.

Theorem 1.2.3. $\partial R(U) \subset R(\partial U)$

Lemma 1.2.4. For a rational map R, if F_1 and F_2 are two Fatou components and R maps a point of F_1 to a point of F_2 , then $R(F_1) = F_2$.

Theorem 1.2.5. The unbounded Fatou component of a polynomial P, i.e. the Fatou component containing ∞ is a completely invariant Fatou component. It is denoted by $F_{\infty}(P)$ or simply F_{∞} when the context is clear.

Theorem 1.2.6 (Vitali's Theorem).

Lemma 1.2.7. If α is a (super)-attracting fixed point of a rational map R and F_{α} is the Fatou component containing α then $R^{\circ n}(z) \to \alpha$ locally uniformly in F_{α} .

Theorem 1.2.8 (Riemann-Hurwitz Formula). Let F_0 and F_1 be components of the Fatou set F of a rational map R and R maps F_0 into F_1 . Then, for some integer m, R is an m-fold map of F_0 onto F_1 and

$$\chi(F_0) + \delta_R(F_0) = m\chi(F_1).$$

1.3 Some properties of the Julia Sets

Let J denote the Julia set for a rational map R with $deg(R) \ge 2$. Then we have the following properties:

Theorem 1.3.1. J is infinite.

Theorem 1.3.2 (Minimality of J).

Theorem 1.3.3. *J* is a perfect set, and hence, uncountable.

Behaviour of analytic functions near fixed points

2.1 Behaviour near parabolic fixed points

A point p is called a parabolic fixed point of f if f(p) = p and $f'(p) = e^{2\pi it}$, where t is a rational number.

Theorem 2.1.1 (The Petal Theorem). Suppose that an analytic map f has the form:

$$f(z) = z - z^{p+1} + \mathcal{O}(z^{2p+1})$$

near the origin. Then for sufficiently small t,

- 1. f maps each $\Pi_k(t)$ into itself;
- 2. $f^{\circ n}(z) \to 0$ uniformly on each petal;
- 3. $\arg(f^{\circ n}(z)) \to 2k\pi/p$ locally uniformly on each petal;
- 4. $f: \Pi_k(t) \to \Pi_k(t)$ is conjugate to a translation.
- 5. |f(z)| < |z| on a neighbourhood of the axis of each petal;

Proof. For $0 < r_0 < 1$, define the sector S_0 ,

$$S_0 = \{ re^{i\theta} : 0 < r < r_0, |\theta| < \pi/p \}$$

and the region W,

$$W = \{ re^{i\theta} : r > \frac{1}{r_0^p}, |\theta| > \pi \}.$$

It is clear that the map $\sigma: z \mapsto \frac{1}{z^p}$ is a biholomorphism of S_0 onto W with $\sigma^{-1}: W \to S_0$ given by $\sigma^{-1}(w) = 1/w^{\frac{1}{p}}$. The branch of p-th root that we select determines which sector of width $2\pi/p$, the inverse map maps to. (The other sectors being $S_k = \{0 < r < r_0, |\theta - 2k\pi/p| < \pi/p\}$.)

Now, the conjugate map of f on W is given by,

$$g(w) = \sigma f \sigma^{-1}(w) = f(w^{-\frac{1}{p}})^{-p}.$$

This just replaces the action of f on S by g on W, and we have the following commutative diagram:

Hence, we have the following estimates for g which will be crucial in everything that will follows:

$$g(w) = w + p + A/w + \theta(w)$$
, where A is a constant and (2.1)

$$|\theta(w)| \le B/|w|^{1+\frac{1}{p}}, B > 0.$$
 (2.2)

Choose any K satisfying

$$K > \max\{1/r_0^p, 3(|A| + B)\} > 1 \text{ (as } r_0 < 1)$$

and let,

$$\Pi = \{x + iy : y^2 > 4K(K - x)\}.$$

Clearly, Π is bounded by a parabola and $\Pi \subset W$.

We have chosen this subset $\Pi \subset W$ because we will show that Π is nothing but the conformal image of $\Pi_0(t)$ under σ (for a suitable t) and g satisfies all the corresponding conditions that f should satisfy on $\Pi_0(t)$ according to the theorem.

Claim. Π is the conformal image of $\Pi_0(t)$ under σ for a suitable t.

The easiest way to see this is using polar coordinates. We write, $z=re^{i\theta}$ for $z\in S$ and $w=\rho e^{i\phi}$ for $w\in W$. Then, $\rho=\frac{1}{r^p}$ and $\phi=-p\theta$.

Now, we need to express Π in polar co-ordinates. To do so, we notice that points on the parabola are given by

 ρ (distance from focus i.e. 0) = $2K - \rho \cos \phi$ (distance from directrix i.e. y = 2K).

Therefore, points on Π are given by

$$\rho > 2K - \rho\cos\phi$$
.

Hence,

$$\Pi = \{ \rho e^{i\phi} : 2K < \rho(1 + \cos\phi) \}.$$

Now, let $\Omega = \sigma^{-1}(\Pi)$. Then, Ω is given by

$$\Omega = \{ re^{i\theta} : 2Kr^p < 1 + \cos(p\theta) \}.$$

Hence, $\Omega = \Pi_0 \left(\frac{1}{2K} \right)$

Lemma 2.1.2. g satisfies the following properties on Π :

1. Π is forward invariant under g.

- 2. $g^{\circ n}(w) \to \infty$ uniformly on Π .
- 3. $\arg(g^{\circ n}(w)) \to 0$ locally uniformly on Π .
- 4. $g:\Pi\to\Pi$ is conjugate to a translation.

Proof.

1. We write,

$$w = x + iy$$
, $g(w) = X + iY$, $A/w + \theta(w) = a + ib$.

From Equation (2.1), we obtain,

$$X + iY = (x + iy) + p + (a + ib)$$

$$\implies X = x + p + a \text{ and } Y = y + b.$$

Now, if $w \in \Pi$,

$$Y^{2} - 4K(K - X) = (y + b)^{2} - 4K(K - x - p - a)$$

$$= [y^{2} - 4K(K - x)] + b^{2} + 2yb + 4K(a + p)$$

$$> 4Kp + (2yb + 4Ka)$$

$$\geq |4Kp - |2yb + 4Ka||.$$

Now, for $w \in \Pi$, |w| > K > 1. Hence we get,

$$|w||A/w + \theta(w)| \le |w|(|A|/|w| + B/|w|^{1+\frac{1}{p}}) = |A| + B/|w|^{\frac{1}{p}} < |A| + B$$
(2.3)

(since for |w| > 1, $|w|^{\frac{1}{p}} > 1$). Therefore,

$$\begin{split} |2yb + 4Ka| &\leq 2|yb| + 4K|a| \\ &\leq 2|y||b| + 4K|a| \\ &\leq 2|w||a + ib| + 4|w||a + ib| \\ &= 6|w||a + ib| \\ &< 2K < 2Kp. \end{split}$$

Therefore, we see that $Y^2 - 4K(K - X) > 0$ and hence, $g(w) \in \Pi$ for $w \in \Pi$. Hence, Π is forward invariant under g.

2. Now, we will prove a stronger statement that for any t > 0 g maps $\Pi + t$ into $\Pi + t + p/2$. This is simply because, for $w \in \Pi + t$, we have, $y^2 - 4K(K + t - x) > 0$. Hence,

$$\begin{split} Y^2 - 4K(K+t+p/2-X) &= [y^2 - 4K(K+t-x)] + b^2 + 2yb + 4K(a-p/2) \\ &> 2Kp + (2yb+4Ka) \\ &\geq |2Kp - |2yb+4Ka|| \\ &> 0. \end{split}$$

Therefore, if $w \in \Pi$, $g^{\circ n}(w) \in \Pi + np/2$. Hence, $|g^{\circ n}(w)| > \sqrt{n}$. This is simply because, $K + np/2 > 1 + n/2 > \sqrt{n}$ and hence $\Pi + np/2$ is disjoint from the disc $\{|z| \leq \sqrt{n}\}$. Hence, $g^{\circ n}(w) \to \infty$ uniformly on Π .

3. Firstly, we see that,

$$g^{\circ k}(w) = g(g^{\circ k}(w)) = g^{\circ k}(w) + p + A/g^{\circ k}(w) + \theta(g^{\circ k}(w)).$$

By expanding the first term again and again, we obtain,

$$g^{\circ n}(w) = w + np + \sum_{k=0}^{n-1} \left(\frac{A}{g^{\circ k}(w)} + \theta(g^{\circ k}(w)) \right). \tag{2.4}$$

Also note that form Equation (2.3), we have,

$$|A/w + \theta(w)| < (|A| + B)/K < \frac{1}{3}.$$

Let Q be a compact subset of Π . From now, we will assume that $w \in Q$ and we will use C_1, C_2, C_3, \ldots to denote positive constants which will be dependent on Q. Hence,

$$\begin{split} |g(w)| &= |w+p+A/w+\theta(w)| \geq ||w+p|-|A/w+\theta(w)|| \\ &= |w+p|-|A/w+\theta(w)| \\ &\geq |w|+p-\frac{1}{3}. \end{split}$$

Therefore, we obtain,

$$|g^{\circ n}(w)| \ge |w| + n(p-1/3) \ge C_1 + C_2 n.$$

(Here, $C_1 = \min\{|w| : w \in Q\} > 0 \text{ and } C_2 = p - \frac{1}{3} > 0.$)

We can select C_3 large enough such that

$$|g^{\circ n}(w)| \ge C_3 n \tag{2.5}$$

Next, with Equation (2.2), and the above inequality, we get,

$$|\theta(g^{\circ n}(w))| \le B/|g^{\circ n}(w)|^{1+\frac{1}{p}} \le C_4/n^{1+\frac{1}{p}}.$$
 (2.6)

Finally, combining the above two inequalities and Equation (2.4), we obtain,

$$|g^{\circ n}(w) - np| \le |w| + |A/w + \theta(w)| + \frac{|A|}{C_3} \sum_{k=1}^{n-1} \frac{1}{k} + C_4 \sum_{k=1}^{n-1} \frac{1}{n^{1+\frac{1}{p}}}$$

$$< C_5 + C_6 \sum_{k=1}^{n} \frac{1}{k}.$$

(Here, $C_5 = \max\{|w| : w \in Q\} + \frac{1}{3} + C_4 \sum_{n=1}^{\infty} 1/n^{1+\frac{1}{p}} \text{ and } C_6 = |A|/C_3.$)

We can select C_7 large enough such that

$$|g^{\circ n}(w) - np| < C_7 \log n. \tag{2.7}$$

Remark. The above inequality follows from the fact that, if $H_n = \sum_{k=1}^n \frac{1}{k}$, then $H_n - \log n \to \gamma$. (γ is known as the Euler's constant). So, we have that

$$P + QH_n = P + Q(\log n + \gamma + \epsilon_n), \text{ where } \epsilon_n \to 0$$

 $\leq Q \log n + (P + Q \max\{\epsilon_n\} + Q\gamma)$
 $= Q \log n + R$
 $\leq S \log n$

for S large enough.

From, $|g^{\circ n}(w) - np| < C_7 \log n$, it follows that $|\arg(g^{\circ n}(w))| < \sin^{-1}\left(\frac{C_7 \log n}{np}\right)$ for n large enough. Hence, $\arg(g^{\circ n}(w)) \to 0$ uniformly on Q, and consequently, locally uniformly on Π .

4. Define,

$$u_n(w) = g^{\circ n}(w) - np - (A/p)\log n.$$

Claim. $u_n(w)$ converges locally uniformly on Π to a holomorphic function u, that is one-to-one on Π .

$$u_{n+1}(w) - u_n(w) = [g^{\circ n+1}(w) - g^{\circ n}(w)] - p - (A/p)\log\left(\frac{n+1}{n}\right).$$

From Equation (2.2), we obtain,

$$u_{n+1}(w) - u_n(w) = [g^{\circ n}(w) + p + A/g^{\circ n}(w) + \theta(g^{\circ n}(w)) - g^{\circ n}(w)]$$
$$- p - (A/p)\log(1 + 1/n)$$
$$= A/g^{\circ n}(w) + \theta(g^{\circ n}(w)) - (A/p)\log(1 + 1/n)$$
$$= A(1/g^{\circ n}(w) - 1/np) + \theta(g^{\circ n}(w)) + (A/p)(1/n - \log(1 + 1/n)).$$

Now, let Q is a compact subset of Π and $w \in Q$. We need to prove that u_n converges uniformly in Q. From the above equation, to prove that u_n converges uniformly in Q, we need to show that each of the following series converges uniformly in Q:

$$\sum_{n} |1/g^{\circ n}(w) - 1/np|, \sum_{n} |\theta(g^{\circ n}(w)), \sum_{n} |1/n - \log(1 + 1/n)|.$$

Let us look at the first series. We have, (using Equations (2.5) and (2.7))

$$|1/g^{\circ n}(w) - 1/np| = \frac{|g^{\circ n}(w) - np|}{|g^{\circ n}(w)|np} \le \frac{C_7 \log n}{C_3 n^2 p} = C_8 \log n/n^2.$$

(Here $C_8 = C_7/(pC_3)$).

From Equation (2.6), it is clear that $\sum_n |\theta(g^{\circ n}(w))|$ converges.

Now,
$$0 < x - \log(1 + x) \le x^2$$
 for $x > 0$.

This is because, it is zero at x = 0 and $\frac{d}{dx}(x - \log(1+x)) = 1 - \frac{1}{1+x} > 0$ for x > 0. Also, $x^2 - x + \log(1+x)$ is zero at x = 0 and $\frac{d}{dx}(x^2 - x + \log(1+x)) = 2x - 1 + \frac{1}{1+x} > 0$ for x > 0. Putting $x = \frac{1}{n}$, we get,

$$|1/n - \log(1 + 1/n)| < 1/n^2$$
.

Therefore, u_n converges locally uniformly to some holomorphic function u on Π .

Now, from $u_n(w) = g^{\circ n}(w) - np - (A/p) \log n$, we get that,

$$(n+1)p + (A/p)\log(n+1) + u_{n+1}(w) = g^{\circ n+1}(w)$$

$$= g^{\circ n}(g(w))$$

$$= np + (A/p)\log n + u_n(g(w))$$

$$\implies p + (A/p)\log(1+1/n) + u_{n+1}(w) = u_n(g(w)).$$

Taking limit $n \to \infty$, we get,

$$p + u(w) = u(g(w)).$$

Since f is injective near the origin, g is injective on Π , (if K is chosen large enough). Therefore, $g^{\circ n}$ is injective on Π and hence, so is u_n . By Hurwitz Theorem, u is either injective or constant, but it is clearly not a constant since it satisfies the above equation.

This shows that $g:\Pi\to\Pi$ is conjugate to the map $z\mapsto z+p$ of $u(\Pi)$ into itself.

Coming back to our original theorem, we see that since g maps Π into itself, f also maps each $\Pi_k(t)$ into itself.

Now since, $|g^{\circ n}(w)| > \sqrt{n}$ for all $w \in \Pi$, $|\sigma f^{\circ n} \sigma^{-1}(w)| \to \infty$ uniformly on Π .

2.2 Behaviour near attracting fixed points

2.3 Behaviour near super-attracting fixed points

We will study the behaviour of analytic maps near super-attracting fixed points in the next chapter under Bottcher's theorem.

Bottcher's Theorem and its extension

Introduction to the Mandelbrot Set

We consider the set of quadratic polynomials $\{f_c(z) = z^2 + c : c \in \mathbb{C}\}$. It is enough to consider this set because every quadratic polynomial is conjugate to a quadratic polynomial of the type $f_c(z)$ for some unique $c \in \mathbb{C}$.

To prove this, let $f(z) = az^2 + bz + c$, $a \neq 0$. And consider the conjugation, $\sigma(z) =$

4.1 Definition of the Mandelbrot Set

First, we define as new type of set, known as the Filled-in Julia Set for a polynomial P.

Definition 4.1.1 (Filled-in Julia Set). The Filled-in Julia Set of a polynomial P is defined as $K(P) = \hat{\mathbb{C}} \backslash F_{\infty}(P)$. It is the union of the Julia set and the bounded Fatou components. It is denoted by K(P) or simply K when the context is clear.

By Lemma 1.2.7, K can also be defined as follows:

$$K = \{z \in \mathbb{C} : P^{\circ n}(z) \text{ is bounded}\}.$$

Notation. We will use F_c , J_c and K_c for the $F_{\infty}(f_c)$, $J(f_c)$ and $K(f_c)$ respectively.

Definition 4.1.2 (Mandelbrot Set). The Mandelbrot Set is defined as

$$M = \{c \in \mathbb{C} : K_c \text{ is connected}\}.$$

Now, we have the following two theorems for polynomials:

- For polynomials, since F_{∞} is a completely invariant Fatou component (by Theorem 1.2.5), $\partial F_{\infty} = J$ (by Theorem 1.2.2).
- And, from Theorem 1.2.1, we have that F_{∞} is simply connected $\iff \hat{\mathbb{C}} \backslash F_{\infty}$ is connected $\iff \partial F_{\infty}$ is connected.

Thus, for a polynomial,

 F_{∞} is simply connected $\iff K$ is connected $\iff J$ is connected.

Hence, we have the following equivalent descriptions for the Mandelbrot Set:

$$M = \{c \in \mathbb{C} : K_c \text{ is connected}\}$$

= $\{c \in \mathbb{C} : F_c \text{ is simply connected}\}$
= $\{c \in \mathbb{C} : J_c \text{ is connected}\}.$

4.2 The Fundamental Dichotomy

Theorem 4.2.1. For a polynomial P, the following are equivalent:

- 1. F_{∞} is simply connected \iff J is connected \iff K is connected.
- 2. There are no finite critical points of P in F_{∞} .

Proof. First assume that F_{∞} is simply connected $\implies c(F_{\infty}) = 1$ and hence, $\chi(F_{\infty}) = 2 - c(F_{\infty}) = 1$. Now, since F_{∞} is completely invariant and P is a polynomial of degree d (say), P is a d-fold map of F_{∞} onto itself. Applying the Riemann-Hurwitz relation to the map P of F_{∞} onto itself, we obtain,

$$\chi(F_{\infty}) + \delta_{P}(F_{\infty}) = d \chi(F_{\infty})$$

$$\Longrightarrow 1 + \delta_{P}(F_{\infty}) = d$$

$$\Longrightarrow \delta_{P}(F_{\infty}) = d - 1.$$

Now, $\delta_P(\infty) = d - 1$??? and therefore, P does not have any finite critical points in F_{∞} .

For the converse part, assume there are no critical points of P in F_{∞} . Then, the Bottcher's map ϕ which conjugates P to the map, $z\mapsto z^d$ can be extended to the whole of F_{∞} and $\phi:F_{\infty}\to\mathbb{D}$ is a biholomorphism. Hence, F_{∞} is simply connected.

Now, quadratic maps have only one finite critical point and f_c have the critical point at 0 for all $c \in \mathbb{C}$. Hence, by the Fundamental Dichotomy, F_c is simply connected $\iff 0 \notin F_c$ or $0 \in K_c$. Using, c_n to denote $f_c^{\circ n}(0)$, we get,

$$M = \{c \in \mathbb{C} : 0 \in K_c\}$$
$$= \{c \in \mathbb{C} : (c_n) \text{ is bounded}\}.$$

Note that $c_0 = 0$ and $c_1 = f_c(0) = c$. So, (c_n) is also the forward orbit of c. Hence, in other words, the Mandelbrot Set consists of $c \in \mathbb{C}$ such that its forward orbit under the map f_c remains bounded.

4.3 The other end of the Dichotomy Theorem

By the Dichotomy Theorem, we can say that if even one finite critical point of P lies in F_{∞} , then K cannot be connected. But this theorem states that if all finite critical points of P lie in F_{∞} , then K is not only disconnected, but totally disconnected.

Definition 4.3.1 (Cantor set). A subset $X \subset \hat{\mathbb{C}}$ is called a Cantor set if it is non-empty, closed, perfect and totally disconnected.

Theorem 4.3.1. Let R be a rational map with $deg(R) \geq 2$. Let α be a super-attracting fixed point of R. If the Fatou component of R containing α , say F_{α} , contains all the critical points of R, then J(R) is a Cantor set.

Corollary 4.3.1.1. If $c \notin M$, then J_c is a Cantor set.

Proof. Since 0 is the only critical points of f_c (apart from ∞), if it belongs to $F_c = F_{\infty}(f_c)$, i.e. if $0 \notin K_c \iff c \notin M$, then J_c is a Cantor set.

4.4 Some properties of the Mandelbrot Set

We know, $M = \{c \in \mathbb{C} : (c_n) \text{ is bounded}\}$. This description for M can be strengthened significantly by the following theorem:

Theorem 4.4.1. $M = \{c \in \mathbb{C} : |c_n| \le 2\}.$

Proof. Obviously, $\{c \in \mathbb{C} : |c_n| \leq 2\} \subseteq M$.

Now, Suppose that $c \in M$. We need to prove that $|f_c^{\circ n}(c)| = |c_n| \le 2$ for all $n \in \mathbb{N}$. Consider the set $W_c = \{z \in \mathbb{C} : |z| \ge |c|, |z| > 2\}$. For $z \in W_c$,

$$|f_c(z)| = |z^2 + c| \ge |z|^2 - |c| \ge |z|^2 - |z| \ge |z|(|z| - 1) = |z|(1 + \epsilon)$$

for some $\epsilon > 0$ (as |z| > 2). Clearly, $|f_c^{\circ n}(z)| \ge |z|(1+\epsilon)^n \implies z \notin K_c$.

This implies $|c| \leq 2$. Consequently, $|f_c^{\circ n}(c)| \leq 2$ for all $n \in \mathbb{N}$.

Hence, $M \subseteq \{c \in \mathbb{C} : |c_n| \le 2\}$.

Therefore,
$$M = \{c \in \mathbb{C} : |c_n| \le 2\}.$$

As $c_1 = c$, we have that $|c| \le 2$ for all $c \in M$ i.e $M \subseteq \{c \in \mathbb{C} : |c| \le 2\}$. This turns out to be the strongest bound possible for |c| as $-2 \in M$. The orbit of 0 under the map $z \mapsto z^2 - 2$ is:

$$0 \mapsto -2 \mapsto 2 \mapsto 2$$

and hence is bounded.

Theorem 4.4.2. The Mandelbrot set is compact and $\hat{\mathbb{C}}\backslash M$ is open and connected.

Proof. Let, $c_n = f_c^{\circ n}(c) = Q_n(c)$ be a polynomial in c. Clearly, from Theorem 4.4.1

$$M = \cap_{n=1}^{\infty} Q_n^{-1}(\overline{\mathbb{D}_2}),$$

where $\overline{\mathbb{D}_2} = \{z \in \mathbb{C} : |z| \leq 2\}$. Thus, M is closed. It is already known that it is bounded. Hence, it is compact.

Now,

$$\hat{\mathbb{C}}\backslash M=\cup_{n=1}^{\infty}Q_n^{-1}(E)$$

where $E = \widehat{\mathbb{C}} \setminus \overline{\mathbb{D}_2}$. Now, E is open and connected and since, Q_n are non-constant polynomials, $Q_n^{-1}(E)$ is open and connected for all $n \in \mathbb{N}$. Also, each one of them contains ∞ and hence, their union is also open and connected.

Therefore, $\hat{\mathbb{C}}\backslash M$ is open and connected.

4.5 Plotting the Mandelbrot Set

Theorem 4.4.1 is also used to plot the Mandelbrot Set.

Connectedness of the Mandelbrot Set