## 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  $\partial D$ .

**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.  $\partial D$  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  $\infty$  is a completely invariant Fatou component. It is denoted by  $F_{\infty}(P)$  or simply  $F_{\infty}$  when the context is clear.

Theorem 1.2.6 (Vitali's Theorem).

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

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

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

**Claim.**  $\Pi$  is the conformal image of  $\Pi_0(t)$  under  $\sigma$  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  $\Pi$  in polar co-ordinates. To do so, we notice that points on the parabola are given by

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

Therefore, points on  $\Pi$  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,  $\Omega$  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  $\Pi$ :

1.  $\Pi$  is forward invariant under g.

- 2.  $g^{\circ n}(w) \to \infty$  uniformly on  $\Pi$ .
- 3.  $\arg(g^{\circ n}(w)) \to 0$  locally uniformly on  $\Pi$ .
- 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,  $\Pi$  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  $\Pi$ .

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  $\Pi$ . 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  $H_n - \log n \to \gamma$ . ( $\gamma$  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.

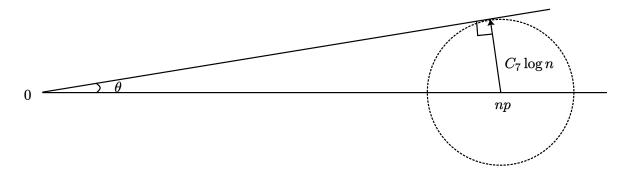


Figure 2.1:

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  $\Pi$ .

#### 4. Define,

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

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

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

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  $\Pi$  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  $\Pi$ .

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,

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

Since f is injective near the origin, g is injective on  $\Pi$ , (if K is chosen large enough). Therefore,  $g^{\circ n}$  is injective on  $\Pi$  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  $\Pi$  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  $\Pi$ .

## 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  $F_{\infty}$  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  $F_{\infty}$  is simply connected  $\iff \hat{\mathbb{C}} \backslash F_{\infty}$  is connected  $\iff \partial F_{\infty}$  is connected.

Thus, for a polynomial,

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

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

For the converse part, assume there are no critical points of P in  $F_{\infty}$ . Then, the Bottcher's map  $\phi$  which conjugates P to the map,  $z\mapsto z^d$  can be extended to the whole of  $F_{\infty}$  and  $\phi:F_{\infty}\to\mathbb{D}$  is a biholomorphism. Hence,  $F_{\infty}$  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  $F_{\infty}$ , then K cannot be connected. But this theorem states that if all finite critical points of P lie in  $F_{\infty}$ , 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  $\alpha$  be a super-attracting fixed point of R. If the Fatou component of R containing  $\alpha$ , say  $F_{\alpha}$ , 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  $\infty$ ), 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  $\infty$  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