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A note on iterations of mappings on an interval

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Abstract. We consider iterations of functions on an interval and propose a conjecture. In conjunction with the conjecture, some properties of the Feigenbaum constants are discussed.

We will consider functions $f(x)$ which satisfy

- (1) $f(x)$ is a continuously differentiable function of $[-1, 1]$ into itself,
- (2) $f(x)$ has a unique maximum at $x = 0$, and $f(0) - f(x) \sim |x|^\rho$ for x sufficiently small,
- (3) $f(-1) = -1$; $f(x)$ is strictly increasing on $[-1, 0]$ and $f(x) = f(-x)$,

where $\rho > 1$ is a fixed real number. The space of all such functions will be denoted by \mathcal{F} .

Let $f(c, x)$ ($c \in [0, 1]$) be a one-parameter family of elements of \mathcal{F} . Assuming that $f(c, 0)$ is a strictly increasing differentiable function of c and that $-1 = f(0, 0) < f(1, 0) = 1$, we define a new family $Rf(c, x)$ in the following manner.

There is a unique number p such that

$$f(p, 0) = 0. \tag{1}$$

For each $c > p$, define

$$a(c) \equiv \min\{ x > 0 \mid f(c, x) = x \}. \tag{2}$$

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Moreover, define

$$q \equiv \min\{ c > p \mid f^2(c, 0) = -a(c) \}, \quad (3)$$

where the functions $f^n(c, x)$ ($n = 1, 2, \dots$) are defined in the usual way:

$$f^1(c, x) = f(c, x), \quad f^{n+1}(c, x) = f^n(c, f(c, x)). \quad (4)$$

Here we need a function $b(\alpha, \beta, c)$ of α, β, c which satisfies

(1) (α, β) varies in the region $0 < \alpha < \beta < 1$, and c in the region $0 \leq c \leq 1$.

(2) For each pair (α, β) , $b(\alpha, \beta, c)$ is a strictly increasing function of c .

(3)

$$b(\alpha, \beta, 0) = \alpha, \quad b(\alpha, \beta, 1) = \beta.$$

Now, under these preparations, we can define $Rf(c, x)$:

$$(Rf)(c, x) = -\frac{1}{a(b(c))} f^2(b(c), -a(b(c))x) \quad (5)$$

$$(-1 \leq x \leq 1, \quad 0 \leq c \leq 1),$$

where $b(c) \equiv b(p, q, c)$.

It is easily verified that the above procedure can be applied to $f^2(c, x)$ though f^2 is not generally a family of elements of \mathcal{F} and that we can define $Rf^2(c, x)$. Assuming the natural condition

$$Rf^2 = R^2f, \quad (6)$$

we will deduce a condition on the function $b(\alpha, \beta, c)$.

Replacing f with f^2 in the equations (1), (2) and (3), we can define three quantities p, q and $a(c)$ for the family $f^2(c, x)$. They are denoted by p', q' and $a'(c)$, respectively. The three quantities for $Rf(c, x)$ are similarly denoted by \hat{p}, \hat{q} and $\hat{a}(c)$. Then from the equation

$$0 = Rf(\hat{p}, 0) = -\frac{1}{a(b(\hat{p}))} f^2(b(\hat{p}), 0) \quad (7)$$

we have

$$p' = b(p, q, \hat{p}), \quad (8)$$

and from the equation

$$\begin{aligned} \hat{a}(c) &= Rf(c, \hat{a}(c)) \\ &= -\frac{1}{a(b(c))} f^2(b(c), -a(b(c))\hat{a}(c)) \end{aligned} \quad (9)$$

we have

$$a'(c) = -a(c)\hat{a}(b^{-1}(c)). \quad (10)$$

Furthermore the definition (5) of $Rf(c, x)$ claims

$$\begin{aligned} f^4(b(c), 0) &= f^2(b(c), f^2(b(c), 0)) \\ &= f^2(b(c), -a(b(c))Rf(c, 0)) \\ &= -a(b(c))(Rf)^2(c, 0), \end{aligned} \quad (11)$$

that is to say

$$(Rf)^2(b^{-1}(q'), 0) = -\hat{a}(b^{-1}(q')). \quad (12)$$

This equation means that

$$q' = b(p, q, \hat{q}). \quad (13)$$

For simplicity we set

$$b'(c) \equiv b(p', q', c), \quad \hat{b}(c) \equiv b(\hat{p}, \hat{q}, c), \quad (14)$$

then

$$Rf^2(c, x) = -\frac{1}{a'(b'(c))} f^4(b'(c), -a'(b'(c))x), \quad (15)$$

$$R^2 f(c, x) = -\frac{1}{\hat{a}(\hat{b}(c))} (Rf)^2(\hat{b}(c), -\hat{a}(\hat{b}(c))x). \quad (16)$$

A straightforward calculation shows that

$$\begin{aligned} R^2 f(c, x) &= -\frac{1}{\hat{a}(\hat{b}(c))} Rf(\hat{b}(c), Rf(\hat{b}(c), -\hat{a}(\hat{b}(c))x)) \\ &= \frac{1}{\hat{a}(\hat{b}(c))} \frac{1}{a(b(\hat{b}(c)))} f^4(b(\hat{b}(c)), a(b(\hat{b}(c))))\hat{a}(\hat{b}(c))x). \end{aligned} \quad (17)$$

Therefore a necessary and sufficient condition for $Rf^2 = R^2 f$ is

$$b(\hat{b}(c)) = b'(c), \quad (18)$$

that is to say

$$b(p, q, b(\hat{p}, \hat{q}, c)) = b(b(p, q, \hat{p}), b(p, q, \hat{q}), c). \quad (19)$$

In the following, we make use of

$$b(p, q, c) = (q - p)c + p \quad (20)$$

as a solution of (19).

We conjecture that there is a limiting function $\lim_{n \rightarrow \infty} R^n f$ for each $f \in \mathcal{F}$. If an element $f \in \mathcal{F}$ equals $\lim R^n g$ for a $g \in \mathcal{F}$, then f should be a fixed point of R :

$$Rf = f. \quad (21)$$

In the following, we will investigate some properties of such a family $f(c, x)$.

As c is increased from a sufficiently small value, a fixed point ($\neq -1$) is stable until a value c_1 is reached when it becomes unstable. As c increases above c_1 , a two-point cycle is stable, until it becomes unstable at c_2 when a stable four-point cycle occurs. As c is increased, this phenomenon recurs, with a 2^n -point cycle stable for

$$c_n \leq c < c_{n+1}. \quad (22)$$

In particular we have

$$\frac{df}{dx}(c_1, a(c_1)) = -1. \quad (23)$$

On the other hand, the assumption $Rf = f$ claims that

$$\frac{df}{dx}(c, x) = \frac{df^2}{dx}(b(c), -a(b(c))x), \quad (24)$$

thus we have

$$c_2 = b(c_1), \quad (25)$$

and generally we have

$$c_n = b^{n-1}(c_1) \quad (n = 1, 2, \dots). \quad (26)$$

Accordingly, the equality

$$\frac{c_{n+2} - c_{n+1}}{c_{n+1} - c_n} = q - p \quad (27)$$

holds, and $q-p$ turns out to be the reciprocal of one of the Feigenbaum constants;

$$q - p = \delta^{-1}. \quad (28)$$

Let $\lim c_n$ be denoted by c_∞ , then it is easily seen that $b(p, q, c_\infty) = c_\infty$ and that

$$b^n(c) = c_\infty - (c_\infty - c)/\delta^n \quad (0 \leq c \leq 1). \quad (29)$$

Thus the equality

$$f(c_\infty, x) = -\frac{1}{a(c_\infty)} f^2(c_\infty, -a(c_\infty)x) \quad (30)$$

is deduced from the assumption $Rf = f$. This equation means that

$$a(c_\infty) = \alpha^{-1}, \quad (31)$$

where α is another Feigenbaum's constant.

Finally, the equation $R^n f = R^{n-1} f$ means

$$-\frac{1}{a(b^n(c))} f^{2^n}(b^n(c), -a(b^n(c))x) = f^{2^{n-1}}(b^{n-1}(c), x) \quad (32)$$

$$(0 \leq c \leq 1, |x| \leq a(b(c)) \cdots a(b^{n-1}(c))),$$

therefore, for n sufficiently large, we have

$$-\alpha f^{2^n}(c_\infty - (c_\infty - c)/\delta^n, -x/\alpha) \quad (33)$$

$$\approx f^{2^{n-1}}(c_\infty - (c_\infty - c)/\delta^{n-1}, x).$$

The final asymptotic relation (33) suggests the existence of some fractal structure in the set of periodic points at $c \geq c_\infty$ [1-4].

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