

Dynamical Systems

self-mapping of a set S : a function $f: S \rightarrow S$.

n -th iterate of s under f :

$$f^n(s) := \begin{cases} s & \text{if } n = 0 \\ f(f^{n-1}(s)) & \text{if } n > 0. \end{cases}$$

orbit of s under f : $\text{Orb}_f(s) := \{s, f(s), f^2(s), f^3(s), \dots\} =$ the iterates of s under f .

fixed points of f : $\text{Fix}(f) := \{s \in S : f(s) = s\}$.

In the following problems, let $f: \mathbb{R} \rightarrow \mathbb{R}$ be defined by $f(x) = x^2 - 1$. Our goal is to understand the orbits of f .

PROBLEM 1. What is the orbit of 0 under f ? What is the orbit of -1 ?

PROBLEM 2. What are the first four iterates of $\frac{1}{2}$, i.e., $f^0(1/2), f^1(1/2), f^2(1/2), f^3(1/2)$? (You do not need to evaluate.)

PROBLEM 3. Label the 12 dots in Figure 1 using the notation $f^i(1/2)$.

PROBLEM 4. What are the fixed points of f ? How can you picture these in Figure 1?

PROBLEM 5. Draw a picture as in Figure 1 with an initial point just to the left of the positive fixed point. See Figure 2.

PROBLEM 6. Use induction to prove that if $x \in [-1, 0]$, then $f^n(x) \in [-1, 0]$ for all $n \geq 0$. (You may use standard facts about real numbers.)

PROBLEM 7. Show that if $x \in [-1, 1]$, then $f(x) \in [-1, 0]$ for all $n \geq 1$. (What if $x \in [0, 1]$?)

Facts. Let α denote the positive fixed point of f . Then:

- » If $x \in (\alpha, \infty)$, then the iterates of x increase without bound. (So the orbit of x is unbounded.)
- » If $x \in (-\infty, -\alpha)$, then $f(x) \in (\alpha, \infty)$.
- » If $x \in (1, \alpha)$, then $f^n(x)$ decreases until an iterate is in $[0, 1]$.
- » If $x \in (-\alpha, -1)$, then $f(x) \in (0, \alpha)$.

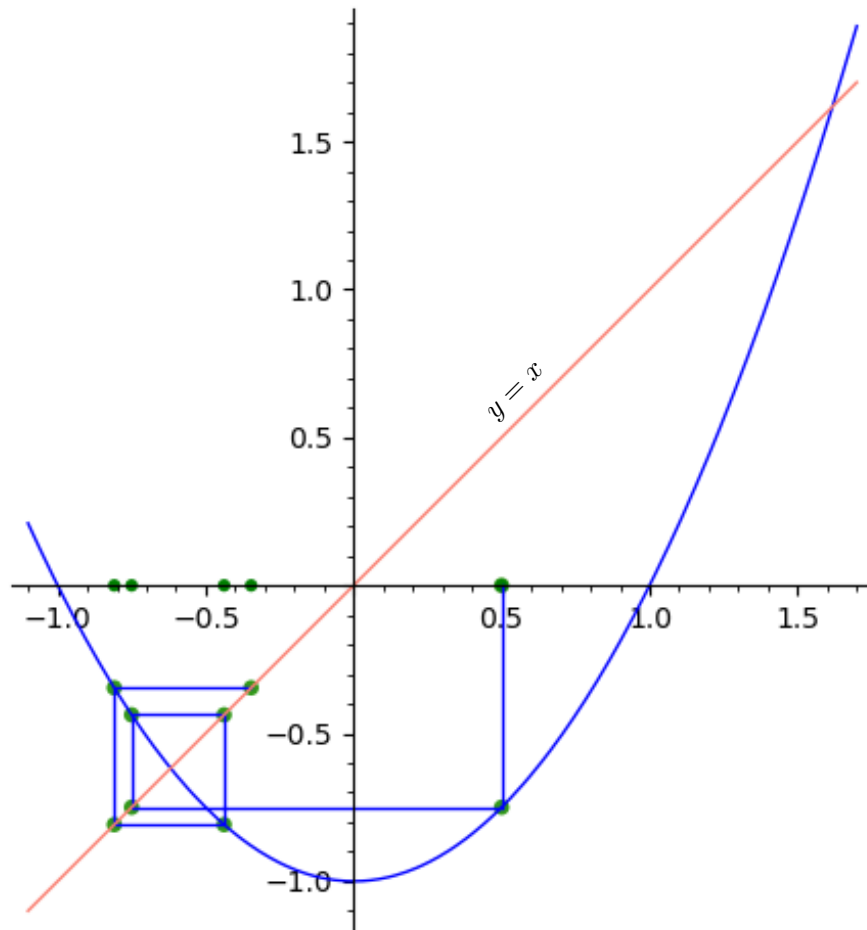


FIGURE 1. Visualizing the dynamical system determined by $f(x) = x^2 - 1$.

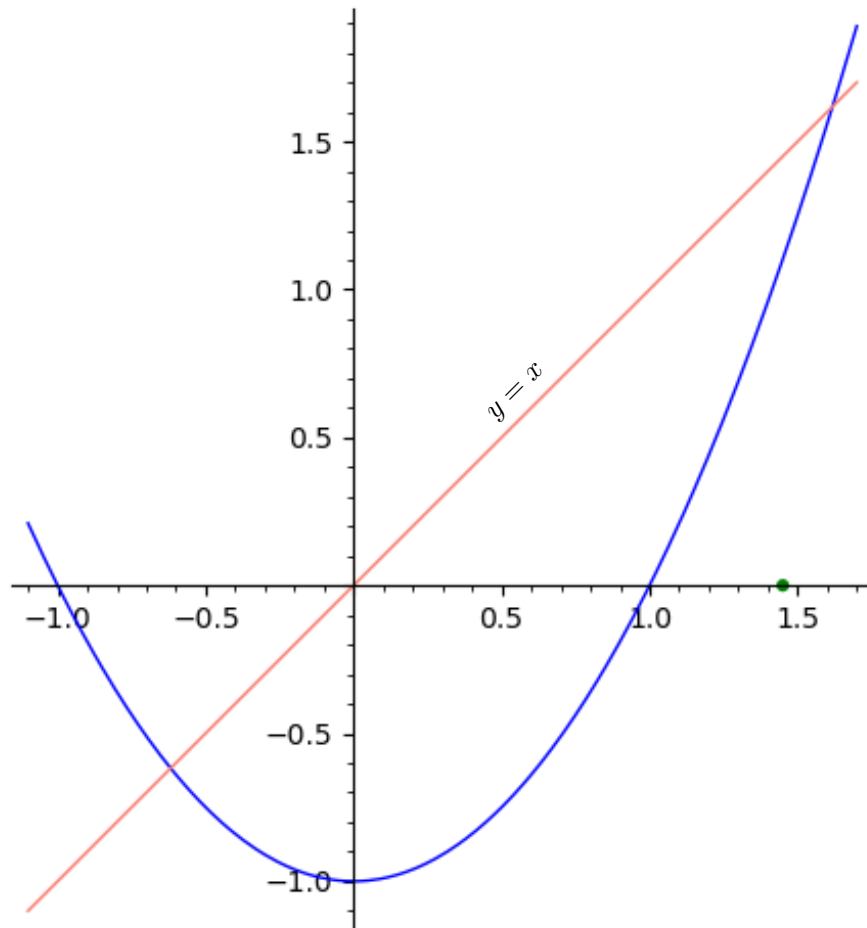


FIGURE 2. Draw a picture as in Figure 1 with an initial point just to the left of the positive fixed point.