Complex Quadratic Polynomials

Definitions (Map(S):, $f^{[n]}$) Let S be a set. We will denote the set of all functions f such that domain(f) = codomain(f) = S by Map(S). We define a function $\mathbf{1}_S$ in Map(S) by

$$\mathbf{1}_{S}(x) = x \text{ for all } x \in S.$$

If f and g are in Map(S), then the composition $f \circ g$ is in Map(S), so \circ is a binary operation on Map(S). You can easily check that

$$f \circ \mathbf{1}_S = f = \mathbf{1}_S \circ f$$
 for all $f \in \operatorname{Map}(S)$,

so $\mathbf{1}_S$ is an identity element for \circ . We will call $\mathbf{1}_S$ the *identity function*, or *identity map* for S.

Let f, g, and h be elements of Map(S). Then for all $x \in S$, we have

$$((f \circ g) \circ h)(x) = (f \circ g)(h(x)) = f(g(h(x))) = f((g \circ h)(x)) = (f \circ (g \circ h))(x).$$

It follows that $f \circ (g \circ h) = (f \circ g) \circ h$, i.e. composition is an associative operation on Map(S).

If $f \in \operatorname{Map}(S)$ and $n \in \mathbb{N}$, we define $f^{[n]} \in \operatorname{Map}(S)$ by

$$\begin{array}{rcl} f^{[0]} & = & \mathbf{1}_S. \\ f^{[n+1]} & = & f \circ f^{[n]} \text{ for all } n \in \mathbf{N}. \end{array}$$

Thus

$$f^{[1]} = f \circ f^{[0]} = f \circ \mathbf{1}_S = f.$$
 $f^{[2]} = f \circ f^{[1]} = f \circ f.$
 $f^{[3]} = f \circ f^{[2]} = f \circ f \circ f.$

You can show by induction that

$$f^{[n]}\circ f^{[m]}=f^{[n+m]} \text{ for all } m,n\in\mathbf{N}.$$

Definition (orbit): Let S be a set, let $f \in \text{Map}(S)$, and let $a \in S$. The *orbit of a under f*, is the sequence

$$O(f, a) = \{f^{[n]}(a)\} = \{a, f(a), f(f(a)), f(f(f(a))), \dots\}.$$

We say that the orbit of a under f is bounded, if O(f, a) is a bounded sequence.

Examples: Let $c \in \mathbb{C}$. Define functions t_c , r_c , m_c , and s in Map(\mathbb{C}) by

$$t_c(z) = c + z \text{ for all } z \in \mathbf{C}.$$
 (1)

$$r_c(z) = c - z \text{ for all } z \in \mathbf{C}.$$
 (2)

$$m_c(z) = cz \text{ for all } z \in \mathbf{C}.$$
 (3)

$$s(z) = z^2 \text{ for all } z \in \mathbf{C}.$$
 (4)

Then

$$O(t_c, a) = \{a, c + a, 2c + a, 3c + a, \dots\} = \{nc + a\}.$$

$$O(r_c, a) = \{a, c - a, a, c - a, a, c - a, \dots\}.$$

$$O(m_c, a) = \{a, ca, c^2a, c^3a, \dots\} = \{c^na\}.$$

$$O(s, a) = \{a, a^2, a^4, a^8, \dots\} = \{a^{(2^n)}\}.$$

Thus

$$(O(t_c,a) \text{ is bounded}) \iff (c=0).$$
 $O(r_c,a) \text{ is bounded for all } a \in \mathbf{C} \text{ and all } c \in \mathbf{C}.$
 $(O(m_c,a) \text{ is bounded}) \iff (a=0 \text{ or } |c| \leq 1).$
 $(O(s,a) \text{ is bounded}) \iff (|a| \leq 1).$

Definition (fixed point): Let S be a set, let $f \in \text{Map}(S)$, and let $a \in S$. We say that a is a fixed point for f if f(a) = a. The set of all fixed points for f is denoted by Fix(f).

Examples: For the functions defined in (1) - (4) we have

$$\operatorname{Fix}(t_c) = \begin{cases} \mathbf{C} & \text{if } c = 0 \\ \emptyset & \text{if } c \neq 0. \end{cases}$$

$$\operatorname{Fix}(r_c) = \{\frac{c}{2}\}.$$

$$\operatorname{Fix}(m_c) = \{0\} & \text{if } c \neq 1 \\ \mathbf{C} & \text{if } c = 1. \end{cases}$$

$$\operatorname{Fix}(s) = \{0, 1\}.$$

Note that a is a fixed point for f if and only if the orbit for a under f is the constant sequence $\tilde{a} = \{a, a, a, \cdots\}.$

Example Let $\lambda \in \text{Map}(\mathbf{R})$ be defined by

$$\lambda(x) = x^2 - 1$$
 for all $x \in \mathbf{R}$.

Then

$$O(\lambda, \sqrt{2}) = \{\sqrt{2}, 1, 0, -1, 0, -1, \cdots\}.$$

$$O(\lambda, \frac{3}{2}) = \{\frac{3}{2}, \frac{5}{4}, \frac{9}{16}, -\frac{175}{256}, \cdots\}$$

From this we see that $O(\lambda, \sqrt{2})$ is bounded, but it is not clear whether or not $O(\lambda, \frac{3}{2})$ is bounded.

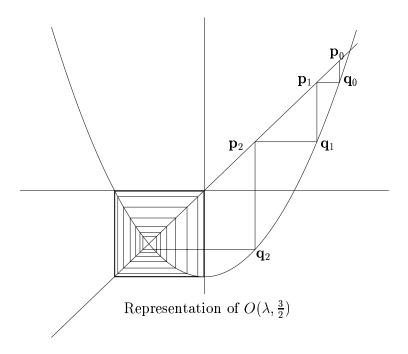
The following procedure allows you to get an idea of what the orbits of f look like when $f \in \operatorname{Map}(\mathbf{R})$. (In the figure, I've taken $f = \lambda$, and $a = \frac{3}{2}$.)

Recursive procedure for finding orbits for real functions: Let $f \in \text{Map}(\mathbf{R})$, and let $a \in \mathbf{R}$. For $n \in \mathbf{N}$ let

$$\mathbf{p}_n = (f^{[n]}(a), f^{[n]}(a)),$$

$$\mathbf{q}_n = (f^{[n]}(a), f^{[n+1]}(a)).$$

- a) Plot the graphs of f and of $\mathbf{1}_{\mathbf{R}}$ on the same set of axes. The points where the graphs intersect will satisfy (x, f(x)) = (x, x), i.e. x will be a fixed point for f. Such x are points whose orbits are constant sequences.
- b) Mark the point $\mathbf{p}_0 = (a, a)$ on graph $(\mathbf{1}_{\mathbf{R}})$.
- c) For each $n \in \mathbb{N}$ do the following:
 - Draw a vertical line through $\mathbf{p}_n = (f^{[n]}(a), f^{[n]}(a))$ which will intersect graph(f) at $(f^{[n]}(a), f^{[n+1]}(a)) = \mathbf{q}_n$.
 - Draw a horizontal line through $\mathbf{q}_n = (f^{[n]}(a), f^{[n+1]}(a))$, which will intersect graph $(\mathbf{1}_{\mathbf{R}})$ at $(f^{[n+1]}(a), f^{[n+1]}(a)) = \mathbf{p}_{n+1}$.



If we identify the point $(t, t) \in \operatorname{graph}(\mathbf{1}_{\mathbf{R}})$ with the real number t, we get a pretty good idea of what the orbit O(f, a) looks like. From the picture we see that $O(\lambda, \frac{3}{2})$ is bounded, and that for large n the terms $\lambda^{[n]}(\frac{3}{2})$ are alternately very close to -1 and very close to 0.

From the figure it is clear that $\bar{\lambda}$ has two fixed points, one of which is between -1 and 0 (call this fixed point β) and the other is a little bigger than $\frac{3}{2}$ (call the larger fixed point α). You can find the exact values of α and β by solving the quadratic equation $\lambda(x) = x$. By applying the procedure just described, convince yourself of the following facts.

- i If $a \in [-1, 0]$, then $\lambda^{[n]}(a) \in [-1, 0]$ for all $n \in \mathbb{N}$.
- ii If $a \in [0, 1]$, then $\lambda(a) \in [-1, 0]$, so by (i) $O(\lambda, a)$ is bounded.

iii If $a > \alpha$, then $O(\lambda, a)$ is an unbounded increasing sequence.

iv If $a < -\alpha$, then $\lambda(a) > \alpha$, so by (iii) $O(\lambda, a)$ is unbounded. (To see this it may be useful to mark the points $(-\alpha, \alpha)$ and $(-\alpha, -\alpha)$ on the figure above.

v If $a \in (1, \alpha)$, then $O(\lambda, a)$ decreases until some term is in [0, -1], so by (i), $O(\lambda, a)$ is bounded.

vi If $a \in (-\alpha, -1)$, then $\lambda(a) \in (0, \alpha)$, so by (ii) and (v), $O(\lambda, a)$ is bounded.

In summary, $O(\lambda, a)$ is bounded if and only if $a \in [-\alpha, \alpha]$.

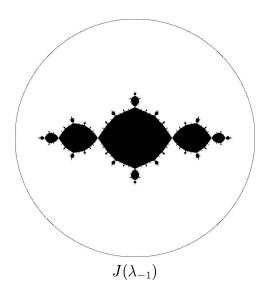
Definition $(J(f), \lambda_c)$: Let $f \in \text{Map}(\mathbf{C})$. We define the set J(f) by

$$J(f) = \{a \in \mathbb{C} : O(f, a) \text{ is a bounded sequence}\}.$$

For each $c \in \mathbf{C}$ define $\lambda_c \in \mathrm{Map}(C)$ by

$$\lambda_c(z) = z^2 + c \text{ for all } z \in \mathbf{C}.$$
 (5)

We will be investigating the sets $J(\lambda_c)$. The discussion above shows that the real numbers in $J(\lambda_{-1})$ form the interval $[-\alpha, \alpha]$, where α is the larger fixed point of λ_{-1} . The complete set $J(\lambda_{-1})a$ is shown below.



The circle around this figure is the circle or radius 2 with center at the origin. It is not part of $J(\lambda_{-1})$, and is included just to indicate the scale. Note that the intersection of the figure with the real axis appears to be a line segment centered at the origin, whose half-length appears to be approximately equal to the value of the fixed point α discussed above. Identify where -1 and β and 0 occur in the figure.

We will now discuss how the above figure was obtained.

Lemma: Let $c \in \mathbb{C}$. Then for all $z \in \mathbb{C}$,

$$|z| \ge \left(1 + \sqrt{|c|}\right) \implies |\lambda_c(z)| \ge \left(|z| + \sqrt{|c|}\right).$$
 (6)

Proof: We have

$$|\lambda_c(z)| = |z^2 + c| \ge |z|^2 - |c| = (|z| - \sqrt{|c|})(|z| + \sqrt{|c|}).$$

If $|z| \ge 1 + \sqrt{|c|}$, then $(|z| - \sqrt{|c|}) \ge 1$, and hence

$$|\lambda_c(z)| \ge |z| + \sqrt{|c|}. \parallel$$

You can now easily show by induction, that for all $c, z \in \mathbb{C}$, and all $n \in \mathbb{N}$,

$$|z| \ge \left((1 + \sqrt{|c|}) \implies |\lambda_c^{[n]}(z)| \ge |z| + n\sqrt{|c|}.$$
 (7)

Corollary: Let $c \in \mathbb{C}$. Then $J(\lambda_c)$ is contained in the disk $D(0, 1 + \sqrt{|c|})$. Proof: For all $z \in \mathbb{C}$,

$$z \notin D\left(0, 1 + \sqrt{|c|}\right) \implies |z| \ge 1 + \sqrt{|c|} \implies |\lambda_c^{[n]}(z)| \ge |z| + n\sqrt{|c|}.$$

Hence if $c \neq 0$, then

$$z \notin D(0, 1 + \sqrt{|c|}) \implies \{\lambda_c^{[n]}(z)\} \text{ is unbounded } \implies z \notin J(\lambda_c), o$$
 (8)

and hence

$$z \in J(\lambda_c) \implies \{\lambda[n]_c\} \text{ is bounded } \implies z \in D(0, 1 + \sqrt{|c|}).$$
 (9)

Thus the corollary follows when $c \neq 0$. If c = 0, then

$$J(\lambda_0) = \{z : \{\lambda_0^{[n]}(z)\} \text{ is bounded}\} = \{z : \{z^{2^n}\} \text{ is bounded}\} = D(0, 1), \tag{10}$$

so the corollary also holds when c = 0.

To simplify notation and computer programs, we will

ASSUME FOR THE REST OF THIS NOTE THAT $|c| \leq 1$.

Then it follows from our corollary that

$$J(\lambda_c) \subset D(0,2)$$

Notation $(J^n(\lambda_c), I^n(\lambda_c))$: For all $n \in \mathbb{N}$ and all $c \in \mathbb{C}$ with $|c| \leq 1$, we define

$$J^{n}(\lambda_{c}) = \{z \in \mathbf{C} : |\lambda_{c}^{[n]}(z)| \le 2\},\$$

 $I^{n}(\lambda_{c}) = \{z \in \mathbf{C} : |\lambda_{c}^{[n]}(z)| = 2\}.$

In particular

$$J^{0}(\lambda_{c}) = \{ z \in \mathbf{C} : |z| \le 2 \} = \bar{D}(0, 2),$$

and

$$I^{0}(\lambda_{c}) = \{z \in \mathbf{C} : |z| = 2\} = C(0, 2),$$

so $I^0(\lambda_c)$ is the boundary of $J^0(\lambda_c)$. In general, you should think of $I^n(\lambda_c)$ as being the boundary of $J^n(\lambda_c)$. I will often use the curve $I^n(\lambda_c)$ as a representation of the filled-in figure $J^n(\lambda_c)$.

Claim: If $|c| \leq 1$, then

$$J^{[n+1]}(\lambda_c) \subset J^{[n]}(\lambda_c)$$
 for all $n \in \mathbb{N}$,

i.e. the sets $J_n(\lambda_c)$ form a nested family of sets.

Proof: By (7),

$$z \notin J^{n}(\lambda_{c}) \implies |\lambda_{c}^{[n]}(z)| > 2 \ge 1 + \sqrt{|c|}$$

$$\implies |\lambda^{[n+1]}(z)| = |\lambda(\lambda^{[n]}(z))| \ge |\lambda^{[n]}(z)| + \sqrt{|c|} \ge |\lambda^{[n]}(z)| > 2$$

$$\implies z \notin J^{n+1}(\lambda_{c}),$$

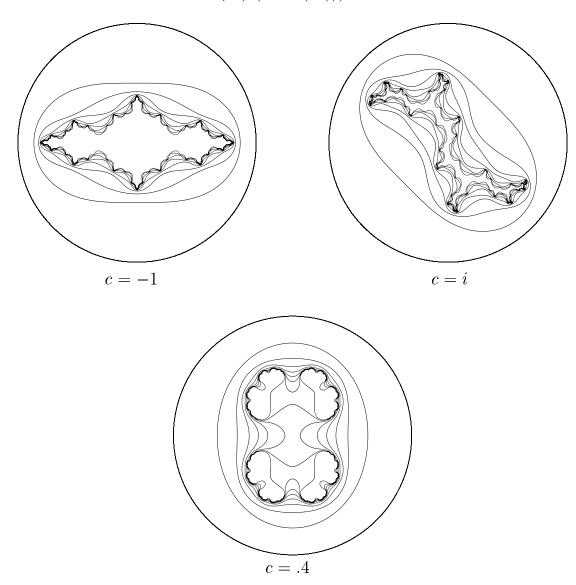
SO

$$z \in J^{[n+1]}(\lambda_x) \implies z \in J^n(\lambda_c).$$

Here are some examples of sets $I^n(\lambda_c)$ (or $J^n(\lambda_c)$) for $0 \le n \le 8$ and various values of c. In each case $I^0(\lambda_c)$ is the circle with center 0, and radius equal to 2, and $J^0(\lambda_c)$ is the closed disk with center 0, and radius equal to 2. Also,

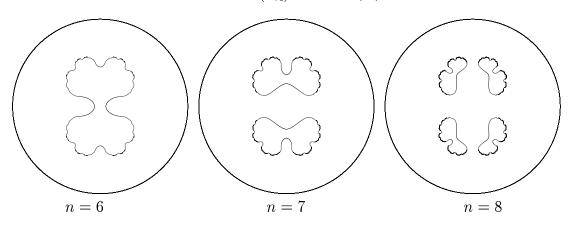
$$\cdots J^2(\lambda_c) \subset J^1(\lambda_c) \subset J^0(\lambda_c).$$

The sets $I^n(\lambda_c)$ (or $J^n(\lambda_c)$)) for $0 \le n \le 8$



In the first two cases, each set $I^n(\lambda_c)$ is a connected curve, which you could trace without removing your pen from the paper. However the sets $I^n(\lambda_4)$ are not connected when $n \geq 7$, and the individual sets $I^n(\lambda_4)$ for n = 6, 7, 8 are drawn below.

The sets $I^n(\lambda_{.4})$ for n = 6, 7, 8.

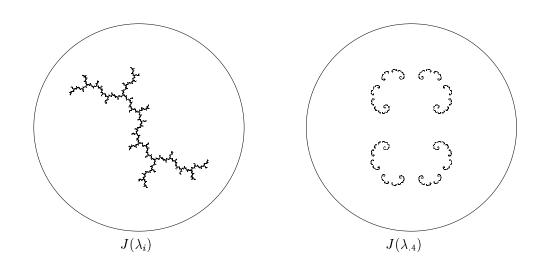


Theorem: Let $c \in \mathbf{C}$ with $|c| \leq 1$. Then for all $z \in \mathbf{C}$

$$(z \in J(\lambda_c)) \iff (z \in J^n(\lambda_c) \text{ for all } n \in \mathbf{N}).$$

Proof: If $z \in J^{[n]}(\lambda_c)$ for all $n \in \mathbb{N}$, then $|\lambda_c^{[n]}(z)| \leq 2$ for all $n \in \mathbb{N}$, so $O(\lambda_c, z)$ is bounded, and hence $z \in J(\lambda_c)$. Conversely, if $z \notin J^{[p]}(\lambda_c)$ for some $p \in \mathbb{N}$, then $|\lambda_c^{[p]}(z)| > 2$. By (8) (together with the assumption $|c| \leq 1$), it follows that $\{\lambda_c^{[n]}(\lambda_c^{[p]}(z))\} = \{\lambda_c^{[n+p]}(z)\}$ is an unbounded sequence. This sequence is a translate of $\{\lambda_c^{[n]}(z)\}$, so it follows that $\{\lambda_c^{[n]}(z)\}$ is also unbounded, and $z \notin J(\lambda_c)$. (Here I've used the fact that if a translate of a complex sequence is bounded, then the sequence itself is bounded.)

If n is large, I hope $J^n(\lambda_c)$ is a good approximation to $J(\lambda_c)$. In the examples sketched above, You can probably form a pretty good idea about what $J(\lambda_{-1})$ and $J(\lambda_i)$ look like, but the shape of $J(\lambda_4)$ is less clear. The following pictures give fairly accurate representations for $J(\lambda_i)$ and $J(\lambda_4)$. The set $J(\lambda_{-1})$ was shown above.



If $|c| \leq 1$, I know that all of the sets $J^{[n]}(\lambda_c)$ are contained in the disc with center 0 and radius 2, which is contained in the Cartesian product $[-2,2] \times [-2,2] \subset \mathbf{R} \times \mathbf{R} = \mathbf{C}$. Let N be a large integer (for the figures in this note, I always take N=200). For $-2N \le i, j \le 2N-1$ let P_{ij} be the square

$$P_{ij} = \left[\frac{i}{N}, \frac{i+1}{N}\right] \times \left[\frac{j}{N}, \frac{j+1}{N}\right].$$

I will call the squares P_{ij} pixels (for picture elements). Note that

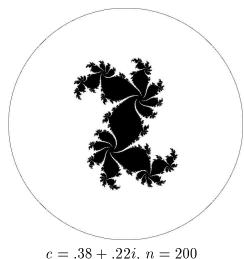
$$[-2,2] \times [-2,2] = \bigcup \{P_{ij} : -2N \le i, j \le 2N-1\}.$$

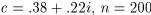
The midpoint of the pixel P_{ij} is the point

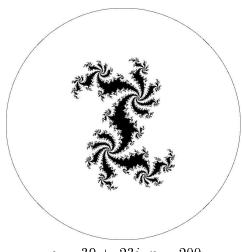
$$c_{ij} = \left(\frac{i + \frac{1}{2}}{N}, \frac{j + \frac{1}{2}}{N}\right).$$

To draw my picture of $J^{[n]}(\lambda_c)$, I do the following:

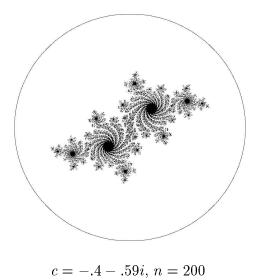
For each pair (i,j) with $-2N \leq i,j \leq 2N-1$, I calculate $\lambda_c^{[n]}(c_{ij})$. If $|\lambda_c^{[n]}(c_{ij})| \geq 2$, then $c_{ij} \notin J^n(\lambda_c)$, and in this case I color the pixel P_{ij} white. If $\lambda_c^{[n]}(c_{ij}) < 2$ then $c_{ij} \in J^n(\lambda_c)$, and in this case I color P_{ij} black. All of my calculations are done on a computer that rounds off numbers to about 17 decimals, so I do not know how accurate my determination of whether $|\lambda_c^{[n]}(c_{ij})| < 2$ is. Also it isn't clear how large to take n to make $J^n(\lambda_c)$ "look like" $J(\lambda_c)$. Also I do not know whether my approximation that only looks at $(4 \cdot 200)^2 = 640000$ points really approximates $J(\lambda_c)$ very well. But in any case, the pictures are interesting. Here are some examples.

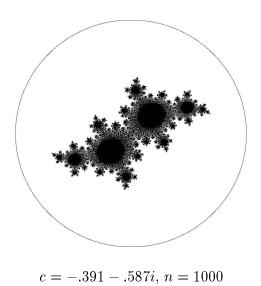


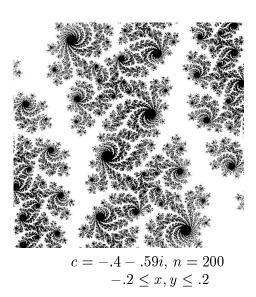


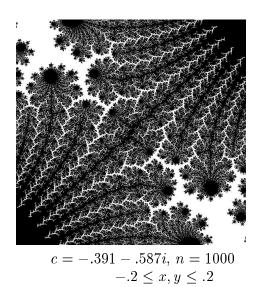


c = .39 + .23i, n = 200

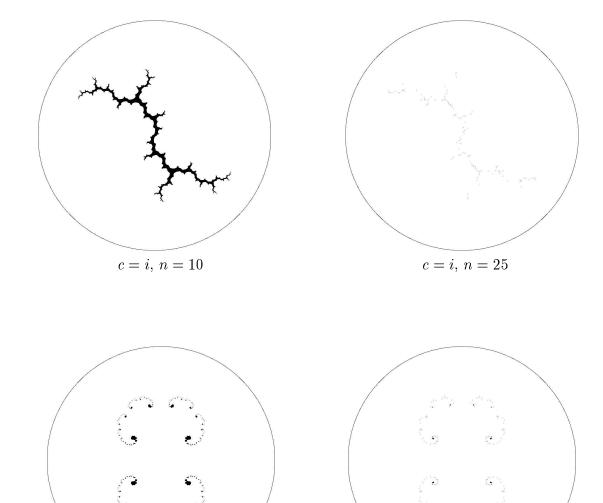








The method just described sometimes gives poor representations for sets $J(\lambda_c)$ that are "thin". The figures below shows the computed values of $J^n(\lambda_c)$ for which the method does not work well.



Some properties of $J(\lambda_c)$.

i $J(\lambda_c)$ is symmetric about 0, i.e. for all $z \in \mathbf{C}$,

c = .4, n = 15

$$(z \in J(\lambda_c)) \implies (-z \in J(\lambda_c)).$$

c = .4, n = 20

Proof: We have $\lambda_c(-z) = \lambda_c(z)$ for all $z \in \mathbf{C}$, so by induction $\lambda_c^{[n]}(-z) = \lambda_c^{[n]}(z)$ for all $n \in \mathbf{Z}_{\geq 1}$. Thus $O(\lambda_c, -z)$ and $O(\lambda_c, z)$ differ only in their first term, and one of these orbits is bounded if and only if the other is. $\|$

ii If c is real, then $J(\lambda_c)$ is symmetric about the real axis, i.e. for all $z \in \mathbf{C}$,

$$(z \in J(\lambda_c)) \implies (z^* \in J(\lambda_c)).$$

Proof: If c is real, then $c = c^*$, so

$$\lambda_c(z^*) = (z^*)^2 + c = (z^*)^2 + c^* = (z^2 + c)^* = (\lambda_c(z))^*.$$

By induction you can show that

$$\lambda_c^{[n]}(z^*) = (\lambda_c^{[n]}(z))^*$$
 for all $n \in \mathbf{N}$.

Thus $|\lambda_c^{[n]}(z^*)| = |\lambda_c^{[n]}(z)|$ for all $n \in \mathbb{N}$, and $O(\lambda_c, z^*)$ is bounded if and only if $O(\lambda_c, z)$ is bounded $\|$.

iii For all $c \in \mathbf{C}$, $J(\lambda_c)$ is not empty.

Proof: We know that $\operatorname{Fix}(\lambda_c) \subset J(\lambda_c)$. For all $z \in \mathbb{C}$. By the quadratic formula we have

$$z \in \text{Fix}(\lambda_c) \iff z^2 + c = z \iff z = \frac{1 \pm y}{2}$$

where y is a square root of 1-4c. Since all complex numbers have square roots, $Fix(\lambda_c)$ is never empty, and hence $J(\lambda_c)$ is never empty.

We can find lots of points in $J(\lambda_c)$ as follows. Let α be one of the fixed points of λ_c . We know that α is in $J(\lambda_c)$. Construct a sequence $\{\alpha_n\}$ by the rules

$$\alpha_0 = \alpha$$
 $\alpha_{n+1} = \text{one of the solutions of the equation } \lambda_c(z) = \alpha_n.$

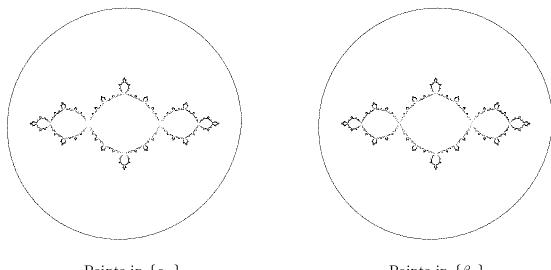
(Thus α_{n+1} is one of the square roots of $\alpha_n - c$.) Then every number α_n is in $J(\lambda_c)$, and in fact $O(\lambda_c, \alpha_n)$ is a sequence that converges to α for every $n \in \mathbb{N}$.

$$O(\lambda_c, \alpha_0) = \{\alpha, \alpha, \alpha, \alpha, \cdots\}$$

$$O(\lambda_c, \alpha_1) = \{\alpha_1, \alpha, \alpha, \alpha, \cdots\}$$

$$O(\lambda_c, \alpha_2) = \{\alpha_2, \alpha_1, \alpha, \alpha, \cdots\}$$

The figures below show the first 25000 terms for each of the sequences $\{\alpha_n\}$ and $\{\beta_n\}$, where $\alpha = \frac{1+\sqrt{5}}{2}$ and $\beta = \frac{1-\sqrt{5}}{2}$ are the fixed points for λ_{-1} . All of the points in the first figure have orbits that converge to α , and all of the points in the second figure have orbits that converge to β . The two figures appear to be the same. When I plot α_n I am actually drawing the pixel that contains α_n , and similarly for β_n . Most pixels that contain an α_p also contain a β_q . In the process of plotting 25000 points, many pixels have been colored many times. I used a random number generator to decide whether α_{n+1} should be the square root of $\alpha_n - c$ having positive or negative real part.



Points in $\{\alpha_n\}$

Points in $\{\beta_n\}$.

You might notice that in the first figure there are no points near $\pm \beta$, while in the second figure there are points near $\pm \beta$.

If z is a complex number such that the sequence $O(\lambda_c, z)$ converges, then $\lim O(\lambda_c, z)$ must be a fixed point for λ_c . For suppose $\{\lambda_c^{[n]}(z)\} \to L$. Then by the translation theorem,

$$\{\lambda_c(\lambda_c^{[n]}(z))\} = \{\lambda_c^{[n+1]}(z)\} \to L.$$

Since λ_c is a continuous function, it follows that

$$L = \lim \{ \lambda_c^{[n+1]}(z) \} = \lim \{ \lambda_c(\lambda_c^{[n]}(z)) \} = \lambda_c(L),$$

i.e. $L \in \text{Fix}(\lambda_c)$.

Notes: The sets $J(\lambda_c)$ are closely related to sets called *Julia Sets*, named after Gaston Julia (1893–1978), who studied their properties around 1918 (with no computer graphics).

Julia sets can be defined for any function $f \in \operatorname{Map}(\mathbb{C})$. Some beautiful julia sets for rational functions that are not quadratic polynomials can be found at

http://www.ijon.de/mathe/julia/some_julia_sets_1

http://www.ijon.de/mathe/julia/some_julia_sets_2

http://www.ijon.de/mathe/julia/some_julia_sets_3

http://www.ijon.de/mathe/julia/some_julia_sets_4

Julia sets for functions of the form $f(z) = C \sin(z)$ can be found at

http://astronomy.swin.edu.au/~pbourke/fractals/sinjulia

You can draw your own sets $J(\lambda_c)$ at the URL

http://math.bu.edu/DYSYS/applets/Quadr.html

You enter the real and imaginary parts of c in the appropriate box, and enter the numer of iterations in the appropriate box, and then press the "compute" button. On my machine this program takes a considerable amount of time to load and to compute.