

Minicurso: Transition to chaos in low dimensional dynamics

Número de horas: 8 horas

Ministrante: Charles Tresser

Filiação: IBM - EUA

Programa resumido:

1. THE THEME

This course is about an aspect of the mathematics of dynamical systems, but with a view both

- On applications, in particular to the Physics of the boundary of chaos and

- On Mathematics issues that may seem quite remote from the description of the boundary of chaos

when it comes to the motivations for the choice of the items being treated and the issues being raised. Some of the questions that are received full or at least extensive treatment in the recent mathematical literature will be only quickly discussed with pointers to the literature (some in depth treatment may also be given in other lectures that are more focused on a particular issue that is relevant for understanding the boundary of chaos). Rather we will insist on some aspects lesser known of the overall problem and on lesser known aspects of the most popular issues. In particular we will raise questions about whether rigidity and universality can be linked to quite different issues in dynamical systems theory such as:

- Does the Closing Lemma holds true in C^2 and higher smoothness? [8]

- Can arbitrarily smooth counter-example to the Seifert Conjecture be built out of a diffeomorphism of a two-dimensional annulus with an orbit going from the outer bounding circle to the inner bounding circle. [71], [39], [38].

REMARK: Because of the extent of material being covered, that goes over many lines of work on dynamics and beyond, only selected results will be given with a hint for a proof, with even less proofs given in full.

2. DYNAMICAL SYSTEMS WITH PRESCRIBED STRUCTURES: THE BASIC DEFINITIONS AND RESULTS AND THE TOOLKIT.

We will first define dynamical systems in general [8], [10] and define the subset of the whole question that will be our framework. Basic definitions and results that will be needed will be discussed and basic tools will be explored. To provide a better view of where the main matter that we consider fits in Mathematics and in Natural Sciences, some historical perspective will be given (biased by the lecturer's own views). While we concentrate on real dynamics, we will keep a view on complex analytic methods. We will also see examples of the hiatus between the structure (that seems) natural to formulate a problem and the structure where the solution can be (easier) found. See the discussion of entropy in [22] and the literature cited there.

3. FORMULATING THE MAIN QUESTIONS AND RESTRICTING THE PROBLEM TO A SIMPLER FIRST CONTEXT.

We will first discuss discuss options and choose a definition of chaos that makes the problem of the boundary a sensible issue [1], [3], [5], concept that in particular lead to a possibly reasonable boundary between regular behavior and chaotic behavior. We will discuss the role of smoothness and dimension [60] in getting a good problem.

We will then isolate non-conservative:

- (1) Maps in one dimension, [20]
- (2) Homeomorphisms and diffeomorphisms in two dimensions, [8]
- (3) Flows in three dimensions,

as the context where one can hope to get a reasonably complete answer. We will also discuss the question of the smoothness classes that make the problem richer and/or more relevant for applications.

4. SOME PIECES OF THE BOUNDARY OF CHAOS.

This is the part that justifies the title of the mini-course, the *plat de resistance*. People who have some experience will recognize that the list that follows implies the review of a great variety of techniques, be they proper to dynamical systems theory or more generally useful in Mathematics. This part will occupy as much as possible of the time depending of the previous culture of the students following this mini-course. The precise list of topics and emphasis will be discussed with the class or at least will be decided depending on what will be known by the students (who might learn important ingredients as the course progresses from other mini-courses held in parallel).

We will discuss what is known and conjectured about:

- The transition to chaos for smooth interval maps, with fixed or unbounded number of turning points. [14], [15], [15], [16], [17], [18], [19], [20], [21], [22], [23], [24], [26].

- The transition to chaos for circle maps and embedding of the two-dimensional annulus.

- The transition to chaos for volume contracting flows in \mathbb{R}^3 , in particular the transition to chaos in families that create orbits bi-asymptotic to critical points: Lorentz and Lorentz-like maps [67], [68] and Sil'nikov's theorem and its applications as described in [69], [72], [73] and in [74].

Of course will review, but only at rather high level, some of the main facts and questions about Universality, Rigidity, and Renormalization [20], [76], [50] and references therein.

We will end that class by a list of problems, some of which may be described earlier during the class.

BIBLIOGRAPHY

A few miscellaneous references.

- (1) R.L. Adler, A.G. Konheim, M.H. McAndrews, *Topological entropy*, Trans. Amer. Math. Soc. **114** 309-319 (1965).
- (2) J. Guckenheimer, J. Moser, S. Newhouse *Bifurcations of dynamical systems*, (Proc. Dynamical systems; Bressanone, 1978), 5-123, (Liguori; Naples, 1980). Reprinted as *Bifurcations of dynamical systems*, (Dynamical systems; C.I.M.E. Summer School, Bressanone, 1978), 115-231 Progr. Math. **8** (Birkhäuser; Boston, Mass., 1980).
- (3) M. Handel, B. Kitchens, *Metrics and entropy for non-compact spaces. With an appendix by Daniel J. Rudolph*, Israel J. Math. **253-271** **91** (1995).
- (4) C.H. Huygens, *Lettre à son père, 09/01/1698* in *Euvres complètes de Christiaan Huygens* vol. **IX** J. Bosscha., Ed. (Martinus Nijhoff, Den Haag 1901).
- (5) A.N. Kolmogorov, *Entropy per unit time as a metric invariant of automorphisms*, (Russian) Dokl. Akad. Nauk SSSR **124** 754-755 (1959).
- (6) A. Libchaber, C. Laroche, S. Fauve, *Period doubling cascade in mercury, a quantitative measurement*, J. Phys. Lett. **43** L211-L216 (1982).
- (7) B.B. Mandelbrot, *Fractal aspects of the iteration of $z \rightarrow \lambda z(1-z)$ for complex λ and z* Ann. New York Acad. Sci. **357** (New York Acad. Sci.; New York, 1980) pp.249-259.
- (8) J.Jr. Palis, W. de Melo, A.K. Manning, *Geometric Theory of Dynamical Systems: An Introduction*. (Springer, New York; 1982).
- (9) D. Ruelle, F. Takens, *On the nature of turbulence*, Commun. Math. Phys. **20** 167-192 (1971); **23** 243-244 (1971).
- (10) S. Smale, *Differentiable dynamical systems*, Bull. Amer. Math. Soc. **73** 747-817 (1967).
- (11) A. Vanderbauwhede, *Center Manifolds, Normal Forms and Elementary Bifurcations*, In *Dynamics Reported*, Vol. **2** (Wiley; New York, 1989)
- (12) Y. Yomdin, *Volume growth and entropy*, Israel J. Math. **57** 285-300, Addendum 301-317 (1987).
- (13) J.A. Yorke, K.T. Alligood, *Period doubling cascades of attractors: a prerequisite for horseshoes*, Comm. Math. Phys. **101** 305-321 (1985).

Interval maps.

- (14) L. Block, J. Guckenheimer, M. Misiurewicz, L.S. Young, *Periodic points and topological entropy of one-dimensional maps*, (Global theory of dynamical systems, Proc. Internat. Conf., Northwestern Univ., Evanston, Ill.; 1979) 8-34, Lecture Notes in Math. **819** (Springer, Berlin; 1980).
- (15) L. Block, D. Hart, *The bifurcation of periodic orbits of one-dimensional maps*, Erg. Theory & Dynam. Systems **2** 125-129 (1982).
- (16) J.M. Gambaudo, J. Los, C. Tresser, *A horseshoe for the doubling operator: topological dynamics for metric universality*, Phys. Lett. **123A** 60-64 (1987).
- (17) J. Hu, C. Tresser, *Period doubling, entropy, and renormalization*, Fund. Math. **155** 237-249 (1998).
- (18) O.S. Kozlovski, *Axiom A maps are dense in the space of unimodal maps in the C^k topology*, Ann. of Math. **157** 1-43 (2003).
- (19) R.S. Mackay, J.B.J. van Zeijts, *Period doubling for bimodal maps: a horseshoe for a renormalisation operator*, Nonlinearity **1** 253-277 (1988).
- (20) W. de Melo and S. van Strien, *One-Dimensional Dynamics*, (Springer Verlag, Berlin; 1993).
- (21) J. Milnor, W. Thurston, *On iterated maps of the interval*, in Springer Lecture Notes **1342** 465-563 (1988).
- (22) J. Milnor, C. Tresser, *On entropy and monotonicity for real cubic maps. With an appendix by Adrien Douady and Pierrette Sentenac*, Commun. Math. Phys. **209** 123-178 (2000).
- (23) M. Misiurewicz, *Horseshoes for mappings of an interval*, Bull. Ac Pol. Sci., Ser. Sci. Math. Astr. Phys. **27** 167-169 (1979).
- (24) M. Misiurewicz, *Jumps of entropy in one dimension*, Fund. Math. **132** 215-226 (1989).
- (25) M. Misiurewicz, *Continuity of entropy revisited*, in *Dynamical systems and applications*, World Sci. Ser. Appl. Anal. **4** 495-503 (1995).
- (26) M. Misiurewicz, W. Szlenk, *Entropy of piecewise monotone mappings*, Studia Math. **67** 45-63 (1980) (Short version: Astérisque **50** 299-310 (1977)).

Circle and annulus maps.

- (27) V.S. Afraimovič, L.P. Sil'nikov, *The attainable transitions from Morse-Smale systems to systems with several periodic motions*, (Russian) Izv. Akad. Nauk SSSR Ser. Mat. **38** 1248-1288(1974).
- (28) P.M. Blecher, M.V. Jakobson, *Absolutely continuous invariant measures for some maps of the circle*, in (Proc. Statistical physics and dynamical systems; Kőszeg, 1984), Progr. Phys. **10** 303-315 (Birkhäuser Boston, Boston, Mass., 1985).

- (29) T. Bohr, G. Gunaratne, *Scaling for supercritical circle-maps: numerical investigation of the onset of bistability and period doubling*, Phys. Lett. **A113** 55-60 (1985).
- (30) P.L. Boyland, *Bifurcations of circle maps: Arnol'd tongues, bistability and rotation intervals*, Comm. Math. Phys. **106** 353-381 (1986).
- (31) D.K. Campbell, R. Galeeva, C. Tresser, D.J. Uherka, *Piecewise affine models for the quasiperiodic transition to chaos*, Chaos **6** 121-154 (1996).
- (32) P. Couillet, C. Tresser, A. Arnéodo, *Transition to turbulence for doubly periodic flows*, Phys. Lett. **77A** 327-331 (1980)
- (33) J.H. Curry, J.A. Yorke, *A transition from Hopf bifurcation to chaos: computer experiments with maps in \mathbb{R}^2* , in: in *The Structure of Attractors in Dynamical Systems*, J.C. Martin, N.G. Markley, W. Perrizo, Eds. Springer Notes in Mathematics, **Vol. 668** (Springer; Berlin, 1978) pp. 48-66.
- (34) A. Epstein, L. Keen, C. Tresser, *The set of maps $f_{a,b}(\theta) = \theta + a + b\sin(2\pi\theta)$ with any given rotation number is contractible*, Commun. Math. Phys. **173** 313-333 (1995).
- (35) B. Friedman, C. Tresser *Comb structure in hairy boundaries: some transition problems for circle maps*, Phys. Lett. **A 117** 15-22 (1986).
- (36) L. Glass, M. Guevara, A. Shrier, R. Perez, *Bifurcation and chaos in a periodically stimulated cardiac oscillator*, Physica **D 7** 89-103 (1983).
- (37) G.R. Hall, *C^∞ Denjoy counterexample*, **1**, 261-272 (1981).
- (38) G.R. Hall, *Bifurcation of an invariant attracting circle: a Denjoy attractor*, Ergod. Th. & Dynam. Sys. **3** 87-118 (1983).
- (39) J. Harrison, *C^2 counterexamples to the Seifert conjecture*, Topology **27** 249-278 (1988).
- (40) M.R. Herman, *Sur la conjugaison différentiable des difféomorphismes du cercle à des rotations*, Pub. Math. I.H.E.S. **49** 5-233 (1979).
- (41) Y. Katznelson, D. Ornstein, *The differentiability of the conjugation of certain diffeomorphisms of the circle*, Ergodic Theory & Dynamical Systems **9** 643-680 (1989).
- (42) K.M. Khanin, Ya.G. Sinai, *A new proof of M. Herman's theorem*, Comm. Math. Phys. **112** 89-101 (1987).
- (43) M. Levi, *Qualitative analysis of the periodically forced relaxation oscillations*, Memoirs Amer. Math. Soc. **32** #244 (American Mathematical Society; Providence, R.I. 1981).
- (44) R.S. Mackay, C. Tresser, *Transition to topological chaos for circle maps*, Physica **19D** 206-237 (1986); **29** 427(1988).
- (45) R.S. Mackay, C. Tresser, *Boundary of chaos for bimodal maps of the interval*, J. London Math. Soc. **37** 164-181 (1988).
- (46) W. de Melo and S. van Strien, *One-Dimensional Dynamics*, (Springer Verlag, Berlin; 1993).

- (47) S. Newhouse, J. Palis, F. Takens, *Bifurcations and stability of families of diffeomorphisms*, Publ. Math. IHES **57** 5-71(1983).
- (48) J.C. Yoccoz, *Il n'y a pas de contre-exemple de Denjoy analytique*, C.R. Acad Sc. (Paris) **298**, 141-144 (1984).
- (49) J.C. Yoccoz, *Conjugaison différentiable des difféomorphismes du cercle dont le nombre de rotation vérifie une condition diophantienne*, Ann. Sci. Ecole Norm. Sup. (4), **17** 333-359 (1984).

Diffeomorphisms of \mathbb{R}^2 .

- (50) A. De Carvalho, M. Lyubich, M. Martens, *Renormalization in the Hé non family: Universality but Non-Rigidity*, J. Stat. Phys. **121** 611-669 (2005).
- (51) A.J. Casson, S.A. Bleiler, *Automorphisms of surfaces after Nielsen and Thurston*, London Mathematical Society Student Texts **9** (Cambridge University Press, Cambridge; 1988).
- (52) E. Catsigeras, H. Enrich, *Persistence of the Feigenbaum attractor in one-parameter families*, Comm. Math. Phys. **207** 621-640 (1999).
- (53) P. Boyland, *Topological methods in surface dynamics*, Topology Appl. **58** 223-298 (1994).
- (54) P. Collet, J.P. Eckmann, H. Koch, *Period doubling bifurcations for families of maps in \mathbb{R}^n* , J. Stat. Phys. **25** 1-15 (1980)
- (55) O. Courcelle, J.M. Gambaudo, C. Tresser, *Nielsen-Thurston reducibility and renormalization*, Poc. Amer.Math. Soc. **125** 3051-3058 (1997).
- (56) J.M. Gambaudo, D. Sullivan, C. Tresser, *Infinite cascades of braids and smooth dynamics*, Topology **33** 85-94 (1994).
- (57) J.M. Gambaudo, S. van Strien, C. Tresser, *Hénon-like maps with strange attractors: there exists a C^∞ Kupka-Smale diffeomorphism on S^2 with neither sinks nor sources*, Nonlinearity **2** 287-304 (1989).
- (58) J.M. Gambaudo, S. van Strien, C. Tresser, *The periodic orbit structure of orientation preserving diffeomorphisms on \mathbb{D}^2 with topological entropy zero*, Ann. Inst. Henri Poincaré (Physique Théorique) **49** 335-356 (1989).
- (59) J.M. Gambaudo, C. Tresser, *How horseshoes are created*, in *Instabilities and Nonequilibrium Structures III*, E. Tirapegui and W. Zeller Eds., (Kluwer, Dordrecht/Boston/London) (1991).
- (60) J.M. Gambaudo, C. Tresser, *Self-similar constructions in smooth dynamics: Rigidity, Smoothness, and Dimension*, Commun. Math. Phys. **150** 45-58 (1992).
- (61) H. El Hamouly, C. Mira, *Lien entre les propriétés d'un endomorphisme de dimension un et celles d'un difféomorphisme de dimension deux*, C. R. Acad. Sci. Paris **Sér. I Math.** **293** 525-528 (1981).

- (62) M. Hénon, Y. Pomeau, *Two strange attractors with a simple structure*, in Springer Verlag's Lecture Notes in Mathematics **Vol. 565** (Springer Verlag, Berlin, New York 1976).
- (63) I. Kan, H. Koçak, J.A. Yorke, *Antimonotonicity: concurrent creation and annihilation of periodic orbits*, Ann. of Math. **136** 219-252 (1992).
- (64) A. Katok, *Lyapunov exponents, entropy and periodic orbits for diffeomorphisms*, I.H.E.S. Publ. Math. **51** 137-173 (1980).
- (65) S.E. Newhouse, D. Ruelle, F. Takens, *Occurrence of strange Axiom A attractors near quasiperiodic flows on T^m , $m \geq 3$* , Commun. Math. Phys. **64** 35-40 (1978).
- (66) S.J. van Strien, *On the bifurcations creating horseshoes*, in *Dynamical systems and turbulence, Warwick; 1980, Coventry; 1979/1980* Lecture Notes in Math. **898** (Springer; Berlin-New York, 1981) pp.316-351.

Flows in \mathbb{R}^3 .

- (67) L. Alsedà, J. Llibre, M. Misiurewicz, C. Tresser, *Periods and entropy for Lorenz-like maps*, Ann. Inst. Fourier **39** 929-952 (1989).
- (68) A. Arnéodo, P. Couillet, C. Tresser, *A possible new mechanism for the onset of turbulence*, Phys. Lett. **81A** 197-201 (1981).
- (69) A. Arnéodo, P. Couillet, C. Tresser, *Oscillators with chaotic behavior: an illustration of a theorem by Shil'nikov*, J. Stat. Phys. **27** 171-181 (1982) .
- (70) P. Glendinning, J.E. Los, C. Tresser, *Renormalization between classes of maps*, Phys. Lett. **145A** 109-112 (1990).
- (71) K. Kuperberg, *A smooth counterexample to the Seifert conjecture*, Ann. of Math. **140** 723-732 (1994).
- (72) L.P. Shil'nikov, *The existence of a denumerable set of periodic motions in four-dimensional space in an extended neighborhood of a saddle-focus*, Sov. Math. Dokl. **8** 54-58 (1967).
- (73) L.P. Shil'nikov, *A contribution to the problem of the structure of an extended neighborhood of a rough equilibrium state of saddle-focus type*, Math. USSR Sbornik **10** 91-102 (1970).
- (74) C. Tresser, *About some theorems by L. P. Sil'nikov*, Annales l'Institut H. Poincaré **40** 441-461(1984).
- (75) W. Tucker, *The Lorenz attractor exists*, C. R. Acad. Sci. Paris **Série I Math. 328** 1197-1202 (1999).

Renormalization in dimension 1

- (76) A. Avila, M. Lyubich, *The full renormalization horseshoe for unimodal maps of higher degree: exponential contraction along hybrid classes*, To appear (as of early 2011).

- (77) G. Birkhoff, M. Martens, C. Tresser, *On the scaling structure for period doubling*, *Astérisque* **286**, 167-186 (2003).
- (78) V.V.M.S. Chandramouli, M. Martens, W. De Melo, C.P. Tresser, *Chaotic Period Doubling* arXiv:0710.0667v1 [math.DS] 2 Oct 2007, To appear.
- (79) P. Couillet, C. Tresser, *Itération d'endomorphismes et groupe de renormalisation*, *J.Phys. Colloque* **C5**, C5-25 - C5-28 (1978).
- (80) A.M. Davie, *Period doubling for $C^{2+\epsilon}$ mappings*, *Commun. Math. Phys.* **176**, 262-272 (1999).
- (81) J.P. Eckmann, P. Wittwer, *A complete proof of the Feigenbaum conjectures*, *J. Statist. Phys.* **46** 455-475 (1987).
- (82) E. de Faria, W. de Melo, *Rigidity of critical circle mappings I*. *J. European Math. Soc.* **1** 339-392 (1999).
- (83) E. de Faria, W. de Melo, *Rigidity of critical circle mappings II*. *J. Amer. Math. Soc.* **13** 343-370 (2000).
- (84) E. de Faria, W. de Melo, and A. Pinto, *Global hyperbolicity of renormalization for C^r unimodal mappings*, *Ann. of Math.* **164** 731-824 (2006).
- (85) M.J. Feigenbaum, *Quantitative universality for a class of non-linear transformations*, *J. Stat. Phys.* **19** 25-52 (1978)
- (86) J. Guckenheimer, *Limit sets of S -unimodal maps with zero entropy*, *Commun. Math. Phys.* **110** 655-659 (1987).
- (87) Y. Jiang, *Renormalization and geometry in one-dimensional and complex dynamics*, *Advanced Series in Nonlinear Dynamics* **10** (World Scientific Publishing Co., Inc., River Edge, NJ, 1996)
- (88) K.M. Khanin, A. Teplinski, *Robust rigidity for circle diffeomorphisms with singularities*, *Invent. Math.* **169** 193-218 (2007).
- (89) O.S. Kozlovski, *Getting rid of the negative Schwarzian derivative condition*, *Ann. of Math.* **152** 743-762 (2000).
- (90) O.E. Lanford III, *A computer assisted proof of the Feigenbaum conjecture*, *Bull. Amer. Math. Soc. (N.S.)* **6** 427-434 (1984).
- (91) M. Lyubich, *Feigenbaum-Couillet-Tresser universality and Milnor's hairiness conjecture*, *Ann. of Math.* **149** 319-420 (1999).
- (92) M. Martens, *The periodic points of renormalization*, *Ann. of Math.* **147** 543-584 (1998).
- (93) M. Martens, W. de Melo, S. Van Strien, D. Sullivan, *Bounded geometry and measure of the attracting cantor set of quadratic-like interval maps*, Preprint, June 1988.
- (94) W. de Melo and S. van Strien, *One-Dimensional Dynamics*, (Springer Verlag, Berlin; 1993).
- (95) C. McMullen, *Complex Dynamics and Renormalization*, *Annals of Math. Studies* **135** (Princeton University Press, Princeton; 1994).
- (96) S.J. van Strien, E. Vargas *Real bounds, ergodicity and negative Schwarzian for multimodal maps*, *J. Amer. Math. Soc.* **17** 749-782 (2004), Erratum *J. Amer. Math. Soc.* **17** 267-268 (2007).

- (97) D. Sullivan, *Bounds, Quadratic Differentials, and Renormalization Conjectures*, in *A.M.S. Centennial Publication Vol 2 Mathematics into the Twenty-first Century* (Am.Math. Soc.; Providence, RI, 1992).
- (98) C. Tresser, P. Coullet, *Itérations d'endomorphismes et groupe de renormalisation*, C. R. Acad. Sc. Paris **287A** 577-580 (1978).
- (99) C. Tresser, A. Wilkinson, *When an infinitely-renormalizable endomorphism of the interval can be smoothed*, *Fractals* **3** 701-710 (1995).