

(Q1) Consider the set  $\Sigma$  of sequences of two symbols 0, 1, i.e.,  $\Sigma = \{0, 1\}^{\mathbb{N}}$ , with a distance between sequences  $\mathbf{s} = (s_0, s_1, s_2, \dots) \in \Sigma$  and  $\mathbf{t} = (t_0, t_1, t_2, \dots) \in \Sigma$  defined by

$$d(\mathbf{s}, \mathbf{t}) = \sum_{i=0}^{\infty} \frac{|s_i - t_i|}{2^i}.$$

(a) Show that  $d$  defines a metric on  $\Sigma$ .

(b) Show that  $d(\mathbf{s}, \mathbf{t}) \leq 2$ .

**Solution.**

(a) Let  $\eta, \omega, \xi \in \Sigma$ . We want to prove that

i.  $d(\eta, \omega) \geq 0$  and  $d(\eta, \omega) = 0$  iff  $\eta = \omega$ ;

ii.  $d(\eta, \omega) = d(\omega, \eta)$ ;

iii.  $d(\eta, \xi) \leq d(\eta, \omega) + d(\omega, \xi)$ .

The first two properties are obvious. The third property, the triangle inequality, follows from the triangle inequality for real numbers: since  $|\eta_i - \xi_i| \leq |\eta_i - \omega_i| + |\omega_i - \xi_i|$  for all  $i$ ,  $\sum_{i=0}^{\infty} \frac{|\eta_i - \xi_i|}{2^i} \leq \sum_{i=0}^{\infty} \frac{|\eta_i - \omega_i|}{2^i} + \sum_{i=0}^{\infty} \frac{|\omega_i - \xi_i|}{2^i}$ . This proves that  $d(\eta, \xi) \leq d(\eta, \omega) + d(\omega, \xi)$ .

(b) For all  $\eta, \xi \in \Sigma$ ,  $|\eta_i - \xi_i| \leq 1$  for all  $i$ . Thus  $d(\eta, \xi) \leq \sum_{i=0}^{\infty} 2^{-i} = 2$ .

(Q2) With the same definitions as in Question 1, let  $\mathbf{s}, \mathbf{t}$  and  $\mathbf{r}$  be the periodic sequences

$$\mathbf{s} = (1, 1, 2, 1, 1, 2, 1, 1, 2, \dots), \quad \mathbf{t} = (1, 2, 1, 2, 1, 2, 1, 2, \dots), \quad \mathbf{r} = (2, 1, 2, 1, 2, 1, 2, 1, \dots).$$

Calculate  $d(\mathbf{s}, \mathbf{t})$ ,  $d(\mathbf{t}, \mathbf{r})$  and  $d(\mathbf{r}, \mathbf{s})$ .

**Solution.** We see that  $\mathbf{s} - \mathbf{t} = (0, -1, 1, -1, 0, 0, 0, -1, 1, -1, \dots)$  which is periodic of period 6. It follows that

$$d(\mathbf{s}, \mathbf{t}) = \sum_{i=0}^{\infty} 2^{-6i} (0/1 + 1/2 + 1/4 + 1/8 + 0/16 + 0/32) = \frac{7}{8} \times \frac{1}{1 - 2^{-6}} = \frac{56}{63}.$$

Since  $\mathbf{t} - \mathbf{r} = (-1, 1, -1, 1, \dots)$  we see that  $d(\mathbf{t}, \mathbf{r}) = 2$ .

Since  $\mathbf{s} - \mathbf{r} = (-1, 0, 0, 0, -1, 1, \dots)$  is periodic of period 6, we see that

$$d(\mathbf{s}, \mathbf{r}) = \sum_{i=0}^{\infty} 2^{-6i} (1/1 + 0/2 + 0/4 + 0/8 + 1/16 + 1/32) = \frac{35}{32} \times \frac{1}{1 - 2^{-6}} = \frac{70}{63}.$$

(Q3) Let  $\Sigma' \subset \Sigma = \{0, 1\}^{\mathbb{N}}$  be the set of all sequences  $\mathbf{s}$  of two symbols 0, 1 with  $s_{j+1} = 0$  if  $s_j = 1$  (i.e., the sequences in  $\Sigma'$  do not have two consecutive 1's).

(a) Confirm that the shift map  $\sigma$  preserves  $\Sigma'$ .

(b) Show that periodic points are dense in  $\Sigma'$ .

(c) Show that there is a dense orbit in  $\Sigma'$ .

(d) How many fixed points of  $\sigma$  are there in  $\Sigma'$ ? How many period-2 and period-3 orbits?

**Solution.**

(a) Let  $\eta \in \Sigma'$  so that if  $\eta_j = 1$ , then  $\eta_{j+1} = 0$  for all  $j \geq 0$ . Therefore, if  $\eta_{j+1} = 1$ , then  $\eta_{j+2} = 0$  for all  $j \geq 0$ . Since  $\sigma(\eta)_j = \eta_{j+1}$ , this shows that  $\sigma(\eta) \in \Sigma'$ .

(b) Let  $\eta \in \Sigma'$  and  $\epsilon > 0$  be given. We want to find a periodic point  $\omega \in \Sigma'$  of  $\sigma$  such that  $d(\eta, \omega) < \epsilon$ .

Let  $N > 0$  be such that  $2^{-N} < \epsilon$ . Let  $\omega_i = \eta_i$  for  $i = 0, \dots, N$ . We would like to then define  $\omega_{i+N+1} = \omega_i$  for all  $i$ . However, we may have a problem if  $\eta_N = 1$  and  $\eta_0$ , which would imply  $\omega_N = 1 = \omega_{N+1}$ , and so  $\omega$  would not be in  $\Sigma'$ . If this occurs, then increase  $N$  by 1. Since  $\eta \in \Sigma'$ , this choice guarantees that  $\omega \in \Sigma'$ . It is clear that  $d(\eta, \omega) < \epsilon$  and  $\omega$  is a periodic point of  $\sigma$ .

(c) Let us do the following: say that a “word” of length  $k$  is a sequence of zeroes and ones of length  $k$ . A word is “admissible” if it satisfies the condition that any 1 must be followed by a 0 (except if the 1 is the final letter of the word). We can concatenate admissible words  $w_1$  and  $w_2$  as follows: if  $w_1$  ends with a 1 and  $w_2$  begins with a 1, then we put a 0 between the words:  $w_1 0 w_2$ ; in all other cases,  $w_1 w_2$  is an admissible word. We will denote the concatenation operation by  $w_1 \cdot w_2$ .

Since the set of admissible words of length  $k$  is finite, the set of all admissible words is countable. Let  $w_1, \dots, w_n, \dots$  be an enumeration of all admissible words. Let  $\omega = w_1 \cdot w_2 \cdot \dots \cdot w_n \cdot \dots$  be the concatenation of all admissible words. Since each 1 that appears in  $\omega$  is followed by a 0,  $\omega \in \Sigma'$ .

Claim: The orbit of  $\omega$  is dense in  $\Sigma$ .

Check: Let  $\eta \in \Sigma'$  and let  $\epsilon > 0$  be given. Let  $N > \log_2 \epsilon^{-1} + 1$ . From the definition of the metric  $d$ , we know that if  $\eta'_i = \eta_i$  for  $i = 0, \dots, N$ , then  $d(\eta', \eta) < \epsilon$ .

Let  $w = \eta_0, \eta_1, \dots, \eta_N$ . This is an admissible word of length  $N+1$ . Therefore,  $w$  appears in  $\omega$ , or in other words  $\omega = w_0 \cdot w \cdot \dots$  where  $w_0$  is an admissible word of length  $K$  for some  $K$  (and there is no 0 padded between  $w_0$  and  $w$ ). Therefore  $\sigma^K(\omega) = w \cdot \dots$ . Thus

$$d(\sigma^K(\omega), \eta) < \epsilon.$$

This prove that the orbit of  $\omega$  is dense.

(d) Observe that to find the periodic points of  $\sigma|_{\Sigma'}$ , we can find the periodic points of  $\sigma$  that lie in  $\Sigma'$ . Observe also that each period- $k$  periodic point of  $\sigma|_{\Sigma'}$  corresponds to a unique admissible word  $w$  of length  $k$  such that  $w w$  is also admissible (no 0 padding).

$k = 1$ : (fixed point) Only 0 and 1 are admissible length-1 words and 00 is admissible but 11 is not. Thus  $\sigma|_{\Sigma'}$  has only one fixed point:  $\omega = (0, 0, 0, \dots)$ .

$k = 2$ : Only 00, 10, 01 are admissible length-2 words and each produces a periodic point of  $\sigma|_{\Sigma'}$ .

$k = 3$ : Only 000, 100, 010, 001 and 101 are admissible length-3 words. The first four produce period-3 points for  $\sigma|_{\Sigma'}$  but the fifth does not produce a point in  $\Sigma$  since 101101 is not admissible.

In total, there are: 1 fixed point, 3 period-2 points and 4 period-4 points. There are 2 prime period-2 points and 3 prime period-3 points.

(Q4) Consider the one-sided shift map  $\sigma$  acting on sequences of  $N$  symbols, i.e., acting on  $\Sigma = \{1, 2, \dots, N\}^{\mathbb{N}}$ .

- (a) How many fixed points of  $\sigma^k$  are there?
- (b) How many period-2 and period-4 orbits of  $\sigma$  are there in  $\Sigma$ ? How many prime period-2 and -4 orbits are there?

**Solution.**

- (a) Each fixed point of  $\sigma^k$  corresponds uniquely to a word of length  $k$  in  $N$  symbols, so there are  $N^k$  fixed points.
- (b)  $N^2$  and  $N^4$ . As there are  $N^1$  fixed points, there are  $N^2 - N^1$  prime period-2 points. Since a period-4 point which is not prime period-4 must also be a period-2 point, there are  $N^4 - N^2$  prime period-4 points.

(Q5) Consider a one-dimensional mapping  $F(x_n)$  with  $m$  prime periodic orbit

$$\mathbf{x} = (x_0, x_1, x_2, \dots, x_{m-1}).$$

Show that the Liapunov exponent of an orbit attracted to this periodic orbit is given by

$$\lambda = \frac{1}{m} \ln \left| \prod_{i=0}^{m-1} F'(x_i) \right|.$$

Thereby, show that  $\lambda < 0$ .

**Solution.** Let  $y_0$  have the orbit  $y_i$  which converges to this periodic orbit. Possibly after we have relabelled elements in the periodic orbit, we can assume that for each  $i$ :  $y_{i+km} \rightarrow x_i$  as  $k \rightarrow \infty$ . Then, assuming that  $F'$  is continuous at each point of the periodic orbit,  $F'(y_{i+km}) \rightarrow F'(x_i)$ .

We know that

$$\begin{aligned} \lambda(y_0) &= \lim_{N \rightarrow \infty} \frac{1}{N} \sum_{j=0}^N \ln |F'(y_j)| \\ &= \lim_{N \rightarrow \infty} \frac{1}{mN} \sum_{k=0}^N \sum_{j=0}^{m-1} \ln |F'(y_{j+km})| \\ &= \lim_{N \rightarrow \infty} \frac{1}{N} \sum_{k=0}^N \frac{1}{m} \sum_{j=0}^{m-1} \ln |F'(y_{j+km})| \\ &= \lim_{N \rightarrow \infty} \frac{1}{N} \sum_{k=0}^N \frac{1}{m} \sum_{j=0}^{m-1} \ln |F'(x_j)| \times \frac{\ln |F'(y_{j+km})|}{\ln |F'(x_j)|} \end{aligned}$$

Let  $\epsilon > 0$  be given. Since  $y_{i+km} \rightarrow x_j$  as  $k \rightarrow \infty$ , there is a  $K$  such that for all  $k \geq K$ ,  $1 - \epsilon < \frac{\ln |F'(y_{j+km})|}{\ln |F'(x_j)|} < 1 + \epsilon$  for all  $j$ . Now, since  $K$  is fixed relative to  $N$ ,

$$\begin{aligned} \lambda(y_0) &= \lim_{N \rightarrow \infty} \frac{1}{N} \sum_{k=0}^K \frac{1}{m} \sum_{j=0}^{m-1} \ln |F'(y_{j+km})| + \frac{1}{N} \sum_{k=K+1}^N \frac{1}{m} \sum_{j=0}^{m-1} \ln |F'(y_{j+km})| \\ &= \lim_{N \rightarrow \infty} \frac{1}{N} \sum_{k=K+1}^N \frac{1}{m} \sum_{j=0}^{m-1} \ln |F'(y_{j+km})|. \end{aligned}$$

Thus

$$(1 - \epsilon) \times \frac{1}{m} \sum_{j=0}^{m-1} \ln |F'(x_j)| \leq \lambda(y_0) \leq (1 + \epsilon) \times \frac{1}{m} \sum_{j=0}^{m-1} \ln |F'(x_j)|.$$

Since  $\epsilon > 0$  was arbitrary, this proves the claim.

Since  $\mathbf{x}$  is an attracting periodic orbit,  $|F'(x_i)| < 1$  for all  $i$ . This proves that  $\lambda(y_0) < 0$ .

(Q6) Find the Liapunov exponent of the logistic map  $F_\mu(x) = \mu x(1 - x)$  for  $x \in [0, 1]$  where:

- (a)  $1 < \mu < 3$   
(Hint: You may assume that: (a) there exists at most one attracting period orbit for the logistic map; and (b) the basin of attraction for this attracting periodic orbit comprises the entire closed interval  $[0, 1]$  minus any repelling fixed points).
- (b)  $3 < \mu < 1 + \sqrt{6}$ .

(Hint: use the result of Question 5).

**Solution.**

- (a)  $1 < \mu < 3$   
By Q1 of PS 1, there is a unique attracting fixed point  $x = 1 - 1/\mu$  in this range. We have that  $F'_\mu(x) = \mu - 2(-1 + \mu) = -\mu + 2$ . By the hint and Q5, the Liapunov exponent of any  $y_0 \neq 0$  is  $\ln |2 - \mu|$ .
- (b)  $3 < \mu < 1 + \sqrt{6}$ .  
By Q1 of PS 1, there is a unique attracting period-2 orbit  $x_+, x_-$ . We have that  $F'_\mu(x_+)F'_\mu(x_-) = (\mu - (\mu + 1 + \sqrt{a})) \times (\mu - (\mu + 1 - \sqrt{a})) = 1 - a$  where  $a = (\mu - 3)(\mu - 1)$ . By Q5, we have that the Liapunov exponent of any  $y_0 \neq 0, 1 - 1/\mu$  is  $\ln |1 - a|^{\frac{1}{2}}$ .

(Q7) Let  $f : [0, 1] \rightarrow [0, 1]$  be defined as follows

$$f(x) = \begin{cases} 4x & \text{if } 0 \leq x \leq 1/4, \\ -(x - \frac{1}{4})(\frac{7}{8} - x) & \text{if } 1/4 < x < 7/8, \\ 2(x - 7/8) & \text{if } 7/8 \leq x \leq 1. \end{cases}$$

Let  $I_0 = [0, \frac{1}{4}]$  and  $I_1 = [\frac{7}{8}, 1]$ . The aim of this exercise is to show that there is an invariant set  $\Lambda \subset [0, 1]$  and a homeomorphism  $h : \Lambda \rightarrow \Sigma'$  (see Q3) such that  $h \circ f|_{\Lambda} = \sigma \circ h$ .

- (a) Show that  $I_0 \cup I_1 \subset f(I_0)$  and  $I_0 \subset f(I_1)$ .
- (b) Show that if  $\omega \in \Sigma'$ , then the set  $I_{\omega} = \{x \in [0, 1] : f^n(x) \in I_{\omega_n} \text{ for all } n\}$  is non-empty, and contains a single point.
- (c) Let  $\Lambda = \bigcap_{n \geq 0} f^{-n}([0, 1])$ . Show that if  $x \in \Lambda$  iff  $f^n(x) \in [0, 1]$  for all  $n \geq 0$ .
- (d) Show that if  $x \in \Lambda$ , then  $x \in I_0 \cup I_1$ . Conclude that  $f^n(x) \in \Lambda$  for all  $n \geq 0$ . Hence show that the itinerary map  $h(x) = \omega$  is well-defined.
- (e) Prove that  $h$  is continuous, 1-1 and onto.
- (f) How many periodic orbits of period 2, 3 and 6 does  $f$  have?

**Solution.**

- (a) Since  $f : x \mapsto 4x$  on  $I_0$ , it  $I = [0, 1] \subset f(I_0)$ . Since  $f|_{I_1}$  is affine, with  $f(7/8) = 0$  and  $f(1) = 1/4$ ,  $f$  maps  $I_1$  onto  $I_0$ .

Let us note that  $f|_{I_0}$  and  $f|_{I_1}$  is a 1-1 map.

- (b) Let  $\omega \in \Sigma'$ . Define  $I_{\omega_0, \dots, \omega_n} = \{x \in I : f^k(x) \in I_{\omega_k} \text{ for } k = 0, \dots, n\}$ .

Claim: For all  $n \geq 0$ , and all  $\omega \in \Sigma'$ ,  $I_{\omega_0, \dots, \omega_n}$  is a non-empty interval.

Check: For  $n = 0$ , this is trivially true. Assume that it is true for  $0, \dots, n - 1$ . Now, by the induction hypothesis  $I_{\omega_1, \dots, \omega_n}$  is a non-empty interval that is contained in  $I_{\omega_1}$ .

There are several possibilities to verify. If  $\omega_0 = 0, \omega_1 = 0$ , then part (a) shows that there is a unique interval in  $K \subset I_{\omega_0}$  s.t.  $f(K) = I_{\omega_1, \dots, \omega_n}$ . This interval  $K$  is the sought after interval  $I_{\omega_0, \omega_1, \dots, \omega_n}$ .

The argument is similar for  $\omega_0 = 0, \omega_1 = 1$  and  $\omega_0 = 1, \omega_1 = 0$ . However, the argument fails when  $\omega_0 = 1 = \omega_1$  - which is fortunate, because that cannot occur when  $\omega \in \Sigma'$ !

Thus, we have proven the claim by induction.

Claim: For all  $n \geq 0$ , and all  $\omega \in \Sigma'$ ,  $I_{\omega_0, \dots, \omega_n}$  has length  $\leq 1/2^{n+1}$ .

Check: The claim is true for  $n = 0$ . For  $n \geq 1$ , we observe that  $f|_{I_0 \cup I_1} \geq 2$ . Therefore, if  $x_0, y_0 \in I_{\omega_0, \dots, \omega_n}$ , then  $x_k = f^k(x_0), y_k = f^k(y_0) \in I_{\omega_k}$  for each  $k = 0, \dots, n$ . The mean-value theorem says that

$$|x_n - y_n| \geq 2^n |x_0 - y_0| \geq 2^{n-1} |x_0 - y_0| \geq 2^{n-2} |x_0 - y_0| \geq \dots \geq 2^{n+1} |x_0 - y_0|.$$

Since  $x_n, y_n$  both lie in  $I_0$  or  $I_1$ , their distance apart is at most  $1/4$ . Thus

$$|x_0 - y_0| \leq 1/2^{n+1}.$$

This shows that any two points in  $I_{\omega_0, \dots, \omega_n}$  are at most  $1/2^{n+1}$  apart. This proves the claim.

Clearly,  $I_{\omega_0} \supset I_{\omega_0, \omega_1} \supset \dots \supset I_{\omega_0, \dots, \omega_n} \supset \dots$ , so we have a nested sequence of compact intervals so their intersection  $I_{\omega}$  is non-empty.

Since the length of these intervals converges to 0,  $I_{\omega}$  contains a single point.

- (c) Let  $x \in \Lambda$ . Then  $x \in f^{-n}(I)$  for all  $n \geq 0$ . Therefore  $f^n(x) \in I$  for all  $n \geq 0$ . On the other hand, if  $f^n(x) \in I$  for all  $n \geq 0$ , then  $x \in f^{-n}(I)$  for all  $n \geq 0$ , so  $x \in \Lambda$ .
- (d) Assume that  $x \in \Lambda$ . Then  $f(x) \in \Lambda$  by (c). The formula for  $f(x)$  shows that if  $x \notin I_0 \cup I_1$ , then  $f(x) < 0$  so  $f(x) \notin \Lambda$ . Hence  $x \in \Lambda$  implies that  $x \in I_0 \cup I_1$ . Since  $\Lambda$  is  $f$ -invariant,  $f^n(x) \in I_0 \cup I_1$  for all  $n \geq 0$ . Since  $I_0, I_1$  are disjoint, the itinerary map  $h(x) = \omega$  iff  $f^n(x) \in I_{\omega_n}$  for all  $n$  is well-defined.
- (e)  $h$  is continuous: Let  $\epsilon > 0$  be given, and let  $x \in \Lambda$ . Let  $\omega = h(x)$  and let  $N > \log_2 \epsilon^{-1}$ .

From (b), if  $|x - y| < 2^{-N-1}$ , and  $y \in \Lambda$ , then  $y \in I_{\omega_0, \dots, \omega_N}$  so  $x$  and  $y$  share the same itinerary up to the  $N$ -th iterate. Thus

$$y \in \Lambda, |x - y| < 2^{-N-1} \implies d(h(x), h(y)) < \epsilon.$$

$h$  is 1-1: If  $h(x) = \omega = h(y)$ , then from (b), the distance between  $x$  and  $y$  is at most  $2^{-n+1}$  for all  $n \geq 0$ . Hence  $x = y$ .

$h$  is onto: From (b),  $I_{\omega}$  is non-empty for all  $\omega \in \Sigma'$ . Thus, there is an  $x$  s.t.  $h(x) = \omega$ .

- (f) Any periodic point of  $f$  lies in  $\Lambda$  and our previous work shows that  $f|_{\Lambda}$  is conjugate to  $\sigma|_{\Sigma'}$ . Therefore, we can do all our calculations with the shift map.

We computed the answer for periods 2 and 3 in Q3. For period 6, we can write out all admissible length 6 words, and then pare this list down, as we did in the earlier examples. However, here is a better method.

Recall that a periodic point of period  $k$  for  $\sigma|_{\Sigma'}$  corresponds to a closed path on the graph  $G$  of length  $k$ .



Let  $A$  be the adjacency matrix of  $G$ : that is  $A_{ij} = 1$  iff there is an oriented edge in  $G$  running from vertex  $i$  to vertex  $j$ .

Claim: The number of closed paths of length  $k$  in the graph  $G$  is  $\text{Trace}(A^k)$ .

Check: For  $k = 1$  this is true, as a closed path of length 1 is just a loop from vertex  $i$  to vertex  $i$ .

Let us suppose that  $(i_1, i_2, \dots, i_{k+1})$  is a path of length  $k$  in the graph  $G$ , which means that we start at vertex  $i_1$ , proceed to  $i_2$ , etc. It follows that  $A_{i_s, i_{s+1}} = 1$  for all  $s = 1, \dots, k$ . On the other hand, if  $A_{i_s, i_{s+1}} = 1$  for all  $s = 1, \dots, k$ , then there is a path  $(i_1, i_2, \dots, i_{k+1})$  is a path of length  $k$  in the graph  $G$ .

Observe that

$$A_{a,b}^k = \sum_{i_2, i_3, \dots, i_k} A_{a, i_2} A_{i_2, i_3} \dots A_{i_k, b}.$$

Since  $A_{a, i_2} A_{i_2, i_3} \dots A_{i_k, b}$  is non-zero (whence 1) iff there is a path of length  $k$  in  $G$  from  $a$  to  $b$ , it follows that

$$A_{a,b}^k = \{\text{length } k \text{ paths in } G, \text{ from } a \text{ to } b\}.$$

The number of closed paths in  $G$  of length  $k$  is then  $\sum_a A_{a,a}^k$  which is the trace of  $A^k$ . This proves the claim.

In our case

$$A = \begin{bmatrix} 1 & 1 \\ 1 & 0 \end{bmatrix},$$

since one cannot be at 1 and stay at 1. Then

$$A^2 = \begin{bmatrix} 2 & 1 \\ 1 & 1 \end{bmatrix}, A^4 = \begin{bmatrix} 5 & 3 \\ 3 & 2 \end{bmatrix}, A^6 = \begin{bmatrix} 13 & * \\ * & 5 \end{bmatrix},$$

so there are  $13 + 5 = 18$  period-6 points.

Therefore there are  $18 - (4 - 1) - (3 - 1) - 1 = 12$  prime period-6 points.

Remark: The eigenvalues of  $A$  are  $\lambda_{\pm} = \frac{1 \pm \sqrt{5}}{2}$ . So

$$\text{Trace}(A^k) = \lambda_+^k + \lambda_-^k \sim 1.6^k.$$

The number of periodic points therefore grows exponentially.

(Q8) Let  $f(x) = 4x(1 - x)$  and let  $\Sigma = \{0, 1\}^{\mathbb{N}}$ . Prove that there is a continuous surjection  $h$  such that

$$\begin{array}{ccc} \Sigma & \xrightarrow{\sigma} & \Sigma \\ \downarrow h & & \downarrow h \\ I & \xrightarrow{f} & I \end{array}$$

commutes ( $\sigma$  is the shift map). Describe the set of points where  $h$  fails to be injective, i.e. the set of  $\omega \in \Sigma$  where  $h^{-1}(h(\omega))$  contains more than one point. [Hint: find intervals  $J_0, J_1$  with disjoint interiors such that  $f(J_i) = I$  and  $I = J_0 \cup J_1$ . Try to define an itinerary map...]

**Solution.** Following the hint, let  $J_0 = [0, p]$  and  $J_1 = [p, 1]$  where  $p = \frac{1}{2}$ . It is clear these intervals satisfy the properties suggested in the hint. For a point  $x \in I$  whose orbit does not contain  $p$ , the itinerary of  $x$  is unambiguously defined. If the orbit of  $x$  contains  $p$  at say the  $k$ -th step, then  $f^k(x) = p, f^{k+1}(x) = f(p) = 1, f^{k+2}(x) = f(1) = 0$  and then  $f^{k+2+j}(x) = 0$  for all  $j \geq 0$ . Thus, the itinerary of  $x$  is unambiguous except at the  $k$ -th step, where  $f^k(x) = p$  lies in both  $J_0$  and  $J_1$ . In this case, the possible itineraries are:

$$\omega_0 \cdots \omega_{k-1} 0100 \cdots, \quad \text{or} \quad \omega_0 \cdots \omega_{k-1} 1100 \cdots,$$

where in both cases  $\omega_0 \cdots \omega_{k-1}$  is the same sequence determined by  $f^i(x) \in J_{\omega_i}$  for  $i = 0, \dots, k - 1$ .

We therefore see that every point  $x \in I$  can be assigned at most 2 itineraries. Moreover, since  $f(J_i) = J_0 \cup J_1$ , the IVT argument implies that for any itinerary  $\omega \in \Sigma$ , there is an  $x \in I$  which has an itinerary  $\omega$ .

At Examples Class 4 on Friday 3rd December the solution to Questions 3 and 7 will be discussed.