

Period Doubling Routes to Chaos in a Family of Unimodal Maps

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Definition 1. Given topological spaces X and Y and a map $f : X \rightarrow Y$, f is a local homeomorphism at $x \in X$ if f is continuous at x and f^{-1} is continuous at $f(x)$ (in particular, f^{-1} exists in a neighborhood of $f(x)$).

Lemma 1. Given a continuous map $f : \mathbb{R} \rightarrow \mathbb{R}$ with a periodic point $x_0 = f^2(x_0)$, such that f is a local homeomorphism at x_0 , then x_0 is an attracting (repelling) fixed point of $f^2 \iff \{x_0, f(x_0)\}$ is an attracting (repelling) period 2 orbit of f

Proof. \Leftarrow is obvious. To prove \Rightarrow , first consider the case where f^2 is attracting. Let U be an interval neighborhood of x_0 on which

$$\forall(x \in U) \lim_{n \rightarrow \infty} f^{2n}(x) = x_0.$$

Set $V = f(U)$. Since f is homeomorphic at x_0 , we may choose U such that V is an open set. Then $\forall(y \in V) \exists(x \in U) f(x) = y$. So

$$\forall(y \in V) \lim_{n \rightarrow \infty} f^{2n}(y) = \lim_{n \rightarrow \infty} f^{2n+1}(x) = f\left(\lim_{n \rightarrow \infty} f^{2n}(x)\right) = f(x_0)$$

by continuity of f . It follows that $\{x_0, f(x_0)\}$ is a stable orbit of f .

We now consider the repelling case. Let U be an interval neighborhood of x_0 on which f^2 is repelling. Set $V = f(U) \cap f^{-1}(U)$. Again, we may choose U such that V is an open set. Thus for any $y \in V$ there exists $x \in U$ with $f(x) \in V$ and $f^2(x) \in U$. It is easy to show that f^2 is order preserving on U , meaning

$$y_1 < y_2 < x_0 < y_3 < y_4 \Rightarrow f(y_1) < f(y_2) < f(x_0) < f(y_3) < f(y_4)$$

It follows immediately that if f^2 is repelling on U , it is also repelling on V , and thus $\{x, f(x)\}$ is a repelling periodic orbit. □

We state the following well-known results without proof. Given a sufficiently smooth function f such that x_0 is a fixed point and the following criteria hold:

$$f'(x_0) = 1, f^{(2)}(x_0) = f^{(3)}(x_0) = \dots = f^{(k)}(x_0) = 0 \text{ and } f^{(k+1)}(x_0) \neq 0$$

we have the following:

1. When $k + 1$ is even, there exists a neighborhood (a, b) of x_0 such that:
 - (a) If $f^{(k+1)}(x_0) > 0$ then x_0 is attracting in $(a, x_0]$ and repelling in (x_0, b)
 - (b) If $f^{(k+1)}(x_0) < 0$ then x_0 is repelling in (a, x_0) and attracting in $[x_0, b)$
2. When $k + 1$ is odd, there exists a neighborhood U of x_0 such that:
 - (a) If $f^{(k+1)}(x_0) > 0$ then x_0 is a repelling fixed point
 - (b) If $f^{(k+1)}(x_0) < 0$ then x_0 is an attracting fixed point

We now consider the more difficult case of $f(x_0) = x_0$, $f'(x_0) = -1$. Thus, by Taylor's Theorem,

$$f(x_0 + x) = x_0 - x + ax^{k+1} + r(x)$$

where $a \neq 0$ and $r(x)$ is $o(|x^{k+1}|)$ as $x \rightarrow 0$.

Then

$$\begin{aligned} f^2(x_0 + x) &= x_0 - (-x + ax^{k+1} + r(x)) + a(-x + ax^{k+1} + r(x))^{k+1} + r \circ f(x) \\ &= x_0 + x - ax^{k+1} + a(-x)^{k+1} + q(x) \end{aligned}$$

for some error term q .

Lemma 2. *In the above computation, the error term $q(x)$ is $o(|x^{k+1}|)$ as $x \rightarrow 0$.*

Proof. This is a matter of checking that all terms in the expansion of f^2 included in q are $o(|x^{k+1}|)$ as $x \rightarrow 0$. Specifically, it suffices to show that

- 1) $\forall (n \geq 0)$ $x^n \cdot r(x)$ is $o(|x^{k+1}|)$ as $x \rightarrow 0$
- 2) $\forall (n > 0)$ $(r(x))^n$ is $o(|x^{k+1}|)$ as $x \rightarrow 0$
- 3) $r \circ f(x)$ is $o(|x^{k+1}|)$ as $x \rightarrow 0$

Cases 1 and 2 are straightforward. For case 3, we know that for any $\epsilon > 0$ there is a neighborhood U of x_0 on which $|f(x)| \leq (1 + \epsilon)|x|$. Defining $y = f(x)$, it is clear that $|y| < |x|$ and so $y \rightarrow 0$ as $x \rightarrow 0$. Moreover, by the Inverse Function Theorem, we may choose U such that f is invertible on U . So

$$\lim_{x \rightarrow 0} \frac{|r \circ f(x)|}{|x^{k+1}|} = \lim_{y \rightarrow 0} \frac{|r(y)|}{|(f^{-1}(y))^{k+1}|} \leq \lim_{y \rightarrow 0} \frac{|r(y)|}{|y^{k+1}|} = 0$$

and we have proven case 3. □

We can now say something about the local behavior of $g = f^2$. If $k + 1$ is odd, then we have

$$g(x) = x - 2ax^{k+1} + q(x)$$

and we know that g is asymptotically stable (unstable) if $a > 0$ ($a < 0$). By Lemma 1, this implies that f has a corresponding stable (unstable) period-2 orbit.

In the case where $k + 1$ is even,

$$g(x) = x + q(x)$$

and the situation is undetermined without further knowledge of the behavior of the error term r of f . For example, if we take $r(x) = bx^{k+2}$ with $b \neq 0$, then we have (notice that $k + 2$ is odd)

$$g(x) = x - 2bx^{k+2} - a^2x^{2k+1} + q(x)$$

where q is $o(|x^{k+2}|)$ as $x \rightarrow 0$. In the case $k = 1$, we have

$$g(x) = x + \frac{1}{3}(S(f))(x) + q(x)$$

where

$$S(f) = \frac{f'''}{f'} - \frac{3(f'')^2}{2(f')^2}$$

is called the *Schwarzian derivative* of f . As we will see, the Schwarzian derivative is a useful tool in the analysis of periodic behavior.

Now consider a continuous map f from a compact interval $I \subset \mathbb{R}$ to itself. Suppose f has finitely many periodic orbits, and the period of these orbits is no larger than $K = 2^N$ for some N . Then by Sarkovsky's Theorem, f has periodic orbits of all periods 2^i for $i \in \{1, 2, \dots, N\}$, and no other periods. Define $F = f^K$. Then F has finitely many fixed points, and no periodic orbits of period greater than 1.

Definition 2. f is said to be turbulent if there exist compact subintervals J, K of I with at most one point in common such that

$$J \cup K \subset f(J) \cap f(K)$$

Definition 3. For a point $x \in I$, the orbit of x under f is alternating if for all k even and j odd, $f^k(x) < f^j(x)$ or if the same holds for all k odd and j even. If the orbit of x is alternating, we make the following definitions:

$$U = \{f^n(x) : f^{n+1}(x) > f^n(x)\}$$

$$D = \{f^n(x) : f^{n+1}(x) < f^n(x)\}$$

Clearly, U contains exactly the odd or exactly the even iterates of the orbit, and D contains the complement.

The following two results are proven in [1].

Lemma 3. If f is turbulent, then f has periodic points of all periods.

Thus F is not turbulent, nor are any of its higher iterates.

Theorem 1. If f^2 is not turbulent and for some $n > 1$, $f^n(x) \leq x < f(x)$ or $f(x) < x \leq f^n(x)$, then the orbit of x is alternating.

We also have the following.

Lemma 4. Consider a continuous map $g : I \rightarrow I$ with no periodic orbits except for fixed points, and any $x \in I$. If there is no n such that

$$g^n(x) \leq x < g(x) \text{ or } g(x) < x \leq g^n(x)$$

then the orbit of x under g converges in I .

Proof. For brevity, define $x_m = g^m(x)$. If $\{x_m\}$ is eventually monotonic, then it converges. Otherwise there is a least 'turning index' k_1 such that for $m < k_1$, $x_m < x_{m+1}$ and $x_{k_1+1} < x_{k_1}$ or such that the same holds with the inequalities reversed (depending on whether the trajectory of x is initially increasing or decreasing). Similarly, for $\{x_m\}$, $m > k_1$ there must be another least turning index k_2 , and so on, giving an infinite sequence $\{x_{k_n}\}$, $n > 0$, of the "turning points" of the orbit of x . By our hypothesis, we must have

$$x_{k_2} < x_{k_4} < \dots < x_{k_{2i}} < \dots < x_{k_{2i+1}} < \dots < x_{k_3} < x_{k_1}$$

or the same arrangement with the inequalities reversed. We will assume the above ordering without loss of generality. Let $y = \lim_{i \rightarrow \infty} x_{k_{2i}}$ and $z = \lim_{i \rightarrow \infty} x_{k_{2i+1}}$. If $y \neq z$ then we must have $\{y, z\}$ a periodic orbit, by the following. First of all, there can be no $x_n \in (y, z)$ since otherwise for all $i \geq 0$,

$$x_{k_{2i}} < x_n < x_{n+1} \text{ or } x_{n+1} < x_n < x_{k_{2i+1}}$$

and for $k_{2i} > n+1$, our hypothesis is violated. If $f(y) < z$, then for sufficiently large i , $x_{k_{2i}+1} < z$, contradicting what we've just shown. If $f(y) > z$, let U and V be disjoint interval neighborhoods of z and $f(y)$, respectively. Choose $x_{k_{2i}+1} \in U$. Then there exists an $x_{k_{2j}+1}$ with $j > i$ such that $x_{k_{2j}+2} \in V$. But then

$$x_{k_{2i}+2} < x_{k_{2i}+1} < x_{k_{2j}+2}$$

contradicting our hypothesis. So we must have $f(y) = z$ and by the same argument $f(z) = y$. But of course this contradicts our assumption that F has no periodic orbits besides fixed points, and so we must have $x_n \rightarrow y = z$. \square

Lemma 5. *Given an alternating orbit of f with associated sets U and D , there is a fixed point y "between" U and D , meaning*

$$\forall(x \in U) \forall(z \in D) x < y < z$$

Proof. Let $a = \sup(U)$ and $b = \inf(D)$. Then by continuity of f , $f(a) \geq b$ and $f(b) \leq a$. So $[a, b] \subset f([a, b])$, and the result follows from the intermediate value theorem. \square

We can now prove

Theorem 2. *Given a continuous map $f : I \rightarrow I$ with only finitely many periodic points, all orbits of f converge to periodic orbits.*

Proof. It is sufficient to prove that trajectories of F converge to fixed points. The idea is to show that if this is not the case, then F must have infinitely many fixed points, contradicting our hypotheses. Consider any $x_1 \in I$. If the orbit of x_1 converges, we are done. Otherwise, by Lemma 4, there is some x' in the orbit of x_1 satisfying the hypotheses of Theorem 1, and we may partition the orbit of x' into sets U_1 and D_1 . Using Lemma 5, let y_1 be a fixed point between U_1 and D_1 . Choose some $x_2 \in U_1$ and set $F_1 = F^2$. Repeat this procedure on x_2 with F_1 to subdivide U_1 (with the possible exception of finitely many points) into U_2 and D_2 , find a fixed point y_2 between these subsets, and so on, with $F_n = F_{n-1}^2 = F^{2^n}$. Since none of the F_n have periodic orbits, the sets U_n and D_n have an infinite number of points, and this process will only terminate if $x_n \in U_{n-1}$ has an orbit under F_n which converges to a fixed point. But this means $f^{k2^n}(x)$ converges as $k \rightarrow \infty$, so the orbit of x converges to a periodic orbit. Moreover, the y_n are distinct, by the following.

Given y_i, y_j , with $i < j$, any point $d_j \in D_j$ satisfies $y_j < d_j < y_i$. So the algorithm must eventually terminate, or we would have an infinite set $\{y_i\}$, $i = 1, 2, \dots$ of periodic points of F . \square

This gives us information about how individual orbits behave, but does not tell us whether nearby points converge to the *same* periodic orbit. If we could show that a point x is eventually mapped into a stable neighborhood (or half-neighborhood) U of a periodic orbit \mathcal{O} , then we would know that all points in some neighborhood of x converge to the same orbit, as the open set

$$\bigcup_{n \geq 0} f^{-n}(U)$$

would converge to \mathcal{O} . So to complete our characterization of the orbits of a map f with the above hypotheses, we must also examine the local behavior at the fixed points. To be precise, we state the following.

- Definition 4.** 1) A fixed point x is *stable* if there exists a neighborhood U of x such that for all $y \in U$, $f(y) \in U$ and $f^k(y) \rightarrow x$ as $k \rightarrow \infty$.
2) x is *left (right) stable* if there exists a left (right) neighborhood $U = (a, x)$ ($U = (x, a)$) of x such that for all $y \in U$, $f(y) \in U$ and $f^k(y) \rightarrow x$ as $k \rightarrow \infty$.
3) x is *repelling* if there exists a neighborhood U of x such that for all $y \in U$, if $f(y) \in U$ then $|f(y) - x| > |y - x|$.
4) x is *left (right) repelling* if there exists a left (right) neighborhood $U = (a, x)$ ($U = (x, a)$) of x such that for all $y \in U$, if $f(y) \in U$ then $|f(y) - x| > |y - x|$.
5) x is *semi-stable* if x is left stable and right repelling or left repelling and right stable.
6) A periodic orbit \mathcal{O} with period n is *stable, repelling, or semi-stable* if $x \in \mathcal{O}$ is stable, repelling, or semi-stable under f^n .

Remarks:

- 1) Not all local behavior is characterized by one of the above definitions. For example, consider $f(x) = x$ or $f(x) = |x|\sin(x^{-1})$.
- 2) The definition of repelling makes use of the metric properties of \mathcal{R} .
- 3) In item (6), $x \in \mathcal{O}$ is stable, repelling, or semi-stable under f^p whenever n divides p .

We make the further assumption that f has a unique turning point.

Definition 5. A map $f : I \rightarrow I$ is unimodal if there exists a unique $c \in I$ such that $f(x)$ is strictly monotonically increasing for $x < c$ and strictly monotonically decreasing for $x > c$.

Lemma 6. For a unimodal map $f : I \rightarrow I$ with only finitely many periodic points, and a periodic point x of f , exactly one of the following holds for the orbit \mathcal{O} of x :

- 1) \mathcal{O} is stable
- 2) \mathcal{O} is repelling
- 3) \mathcal{O} is semi-stable

Proof. We will again work with $F = f^K$, where K is the maximal periodicity of orbits of f . Since F has finitely many fixed points, we may consider a neighborhood (a, b) of x in which F has no fixed points besides x . Thus $F > id$ or $F < id$ on (a, x) and on (x, b) . Furthermore, it is clear from the unimodality of f that the set $C = \{c\} \cup f^{-1}(c) \cup \dots \cup f^{-K}(c)$ is finite, so either $x \in C$, in which case x is a turning point of F , or F is strictly monotonically increasing or decreasing in a neighborhood of x . In either case, we may choose (a, b) such that $F > x$ or $F < x$ on (a, x) and on (x, b) . Then in (a, b) we may list the various possibilities as to the position of F .

1. On (a, x) :
 - (a) $F > x$
 - (b) $F < x$ and $F > id$
 - (c) $F < id$
2. On (x, b)
 - (a) $F < x$
 - (b) $F > x$ and $F < id$
 - (c) $F > id$

One can easily verify the following:

(1a,2b) or (1b,2b) or (1b,2a) \Rightarrow Case 1

(1a,2c) or (1c,2c) or (1c,2a) \Rightarrow Case 2

(1b,2c) or (1c,2b) \Rightarrow Case 3

For the alternating orbits (1a,2a), we consider F^2 , which satisfies all of the same conditions in as F in a suitably restricted neighborhood (a', b') of

x . Moreover, $F^2 > x$ on (a', x) and $F^2 < x$ on (x, b') , so either (1b,2b) or (1c,2c) for F^2 , so F^2 is stable or repelling at x , and combined with the proof of Lemma 1 we know that the same holds for F . But then the orbits of F in V are converging or repelling alternating orbits, so Case 3 holds. By Remark 3 above, the result holds for any periodic point with period dividing K . And by Sarkovsky's Theorem, these are all the periodic orbits of f . \square

Lemma 7. *Unimodal maps defined on compact intervals with finitely many periodic points must have at least one periodic orbit which is stable or semi-stable.*

Proof. This follows immediately from Theorem 2 and Lemma 6. \square

We now turn to a specific one parameter family of unimodal maps, the so-called Ricker maps

$$R_p(x) = xe^{(p-x)}$$

For $p \leq 1$, the dynamics are trival: 0 is a globally attracting fixed point. For $p > 1$, we will restrict our attention to the invariant interval $I = [0, R_p(1)]$. Notice that $x_c = 1$ is the unique critical point of R_p for any $p \in \mathbb{R}^+$. Also, a direct calculation will show that $S(R_p) < 0$ on I . The starting point for our discussion will be Singer's theorem, as formulated in [3].

Theorem 3. (Singer) *Consider a piecewise monotone C^3 map f from a closed interval I to itself with local extrema $c_0 < \dots < c_l$ (where c_0 and c_l are the endpoints of I). Furthermore, assume $S(f) < 0$ on I . Then f has at most $l + 1$ periodic orbits \mathcal{O} which are stable or nearly stable in the sense that*

$$-1 \leq (f^p)'(x) \leq 1$$

where $x \in \mathcal{O}$ and p is the period of \mathcal{O} . Any such orbit can be obtained as the limit of the successive images $f^k(c_i)$ as $k \rightarrow \infty$, where $0 \leq i \leq l$.

Certainly the R_p satisfy these hypotheses. In this setting, $l = 2$. Since $c_0 = 0$ is an unstable fixed point under R_p for $p > 1$, and $c_2 = f(c_1)$, we conclude that the Rickers maps have at most one stable or nearly stable orbit. And in the case of differentiable maps, semi-stable implies nearly stable, so R_p has at most one stable or semi-stable orbit. Define

$$P = \{p : R_p \text{ has finitely many periodic orbits}\}$$

The following result is taken from [2].

Lemma 8. *Suppose f has finitely many critical points and $S(f) \neq \emptyset$. Then f has only finitely many periodic points of period m for any $m \in \mathbb{N}$.*

It follows immediately that

$$P = \{p : \text{the maximum periodicity of any orbit of } R_p \text{ is } 2^i, \text{ for some } i \in \mathbb{N}\}$$

By Lemma 7, for $p \in P$, R_p has at least one stable or semi-stable periodic orbit, so for such p , R_p has exactly one such orbit. We would like to know what the period of this stable orbit is for a given p , and how transitions to different stable periodicities occur. The idea is to follow a stable periodic point in (p, x) phase space until stability is lost. This can occur in a variety of ways. The following result is essential in limiting the types of bifurcations which may occur ([1], [4]).

Theorem 4. *(Block and Hart) Let $f \in C^1[I, I]$ and $x_0 \in I$. If there exists a sequence $\{f_n\} \subset C^1[I, I]$ such that $\|f_n - f\|_{C^1} \rightarrow 0$ as $n \rightarrow \infty$ and if each f_n has a periodic point x_n of period k with $x_n \rightarrow x_0$ as $n \rightarrow \infty$, then x_0 is a periodic point of f with period k or $k/2$.*

Moreover, if x_0 has period $k/2$, then $(f^{k/2})'(x_0) = -1$.

Definition 6. *Given topological spaces X and Y , a function $f : X \rightarrow \mathcal{P}(Y)$ (where $\mathcal{P}(Y)$ is the power set of Y) is limit point continuous if, for each $x_0 \in X$, and any sequence $\{x_n\} \subset X$ such that $x_n \rightarrow x_0$ as $n \rightarrow \infty$,*

$$\bigcap_n \overline{\bigcup_{i>n} f(x_i)} = f(x_0).$$

We define the functions $\gamma_k : P \rightarrow \mathcal{P}(\mathbb{R}^+)$, $k \in \mathcal{N}$ by

$$\gamma_k(p) = \{x \in I : x \text{ is a stable or semi-stable fixed point of } R_p^{2^k}\}$$

which is equivalent to

$$\gamma_k(p) = \cup \{\mathcal{O} : \mathcal{O} \text{ is a (semi-) stable periodic orbit of } R_p \text{ with period dividing } 2^k\}.$$

From our earlier considerations, if such an \mathcal{O} exists for a given k , then it is unique.

Next define

$$\begin{aligned} S_k &= \{p \in P : \gamma_k(p) \neq \emptyset\} \\ T_0 &= S_0 \\ \text{for } k > 0, T_k &= S_k - S_{k-1} \end{aligned}$$

Lemma 9. For all $k \in \mathbb{N}$, γ_k is limit point continuous in S_k .

Proof. Given a sequence $\{p_n\} \subset S_k$ with $p_n \rightarrow p \in P$, let $\mathcal{O}_n = \gamma_k(p_n)$ be the (semi-) stable orbit of R_{p_n} . That $\bigcap_{n>N} \overline{\mathcal{O}_n} \neq \emptyset$ is immediate from the limit point compactness of I . Choose any $z \in \bigcap_{n>N} \overline{\mathcal{O}_n}$. Then there is a subsequence $\{p_{n_j}\} \subset \{p_n\}$, $j \in \mathbb{N}$, and a sequence $\{z_j\}$ with $z_j \in \mathcal{O}_{n_j}$ such that $z_j \rightarrow z$ as $j \rightarrow \infty$. By C^1 continuity in p and x , we have

$$R_p^{2^k}(z) = \lim_{j \rightarrow \infty} R_{p_j}^{2^k}(z_j) = \lim_{j \rightarrow \infty} z_j = z$$

and $(R_p^{2^k})'(z) = \lim_{j \rightarrow \infty} (R_{p_j}^{2^k})'(z_j) \in [-1, 1]$

since for all j , $(R_{p_j}^{2^k})'(z_j) \in [-1, 1]$.

So $z \in \mathcal{O}_0 = \gamma_k(p)$, and we have $\bigcap_{n>N} \overline{\mathcal{O}_n} \subset \mathcal{O}_0$. Reverse containment follows from uniqueness of \mathcal{O}_0 . □

In this proof, we saw that $p \in S_k$ did not need to be assumed. Hence we have

Lemma 10. The S_k are closed (in P).

Lemma 11. For all $k \in \mathbb{N}$, $S_k \subset \text{int}(S_{k+1})$.

Proof. This follows immediately from Theorem 4. □

Lemma 12. For $p \in \partial(S_k)$, the stable orbit $\gamma_k(p)$ undergoes a right (left) period doubling bifurcation if T_{k+1} is a right (left) neighborhood of p . Both types may occur for a given p .

Proof. We will take $x_{q,n}$ to be some element of $\gamma_k(q)$ with period 2^n (so $n \leq k$). By theorem 4, $(R_p^{2^k})'(x_{p,k}) = -1$. For $q \in T_{k+1}$, $x_{q,k}$ must be unstable, and by C^1 continuity, $(R_q^{2^k})'(x_{q,k}) < -1$, and so $(R_q^{2^{k+1}})'(x_{q,k}) > 1$. By the Implicit Function Theorem, the $x_{q,k}$ must vary continuously with q in T_{k+1} . It is an easy consequence of limit point continuity that the $x_{q,k+1}$ can be chosen such that they vary continuously with q in T_{k+1} as well. Choose a particular branch $x(q) \in \gamma_{k+1}(q)$. By uniqueness of (semi-) stable orbits, we must have $\lim_{q \rightarrow p} x(q) = z$ for some $z \in \gamma_k(p)$. Consequently,

$$\begin{aligned} \lim_{q \rightarrow p} x(q) &= z \\ \lim_{q \rightarrow p} R_q^{2^k}(x(q)) &= R_p^{2^k}(z) = z \\ \text{and so for } 1 \leq r < 2^k, \\ \lim_{q \rightarrow p} R_q^r(x(q)) &= \lim_{q \rightarrow p} R_q^{r+2^k}(x(q)) = R_p^r(z) \end{aligned}$$

Since $(R_p^{2^k})'(x_{q,k}) < -1$ for $q \in T_{k+1}$, $R_q^r(x(q)) < x_{q,k} < R_q^{r+2^k}(x(q))$ for appropriately chosen r . This completes the proof. \square

We are almost finished, but we need to rule out the possibility that unrelated bifurcations do not result in unstable periodic orbits (the period of which might “reach ∞ ” before the period-doubling process we have demonstrated).

Lemma 13. *Given $p \in P$, the maximum periodicity of a periodic point of R_p is equal to the cardinality of $\gamma_k(p)$.*

Proof. The creation of an isolated period- n point x at some p requires $(R_p^n)'(x) = 1$ (we have already shown in Lemma 6 that periodic points in P are isolated). This requires $n = 2^i$ for some i and $x \in \gamma_i(p)$. So any unstable periodic orbit must (1) be present over all of P , or (2) emerge from one of the period doubling bifurcations discussed above.

(1) There are no such orbits; for example, $R_{1/2}$ has one stable fixed point and no other periodic points.

(2) By Theorem 4, for a period doubling from k to $2k$, any such orbit must have periodicity equal to k or $2k$. \square

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