

**INTERNATIONAL CENTRE FOR
THEORETICAL PHYSICS**

**CHAOTICITY OF INTERVAL SELF-MAPS
WITH POSITIVE ENTROPY**

Xiong Jincheng



**INTERNATIONAL
ATOMIC ENERGY
AGENCY**



**UNITED NATIONS
EDUCATIONAL,
SCIENTIFIC
AND CULTURAL
ORGANIZATION**



International Atomic Energy Agency
and
United Nations Educational Scientific and Cultural Organization
INTERNATIONAL CENTRE FOR THEORETICAL PHYSICS

CHAOTICITY OF INTERVAL SELF-MAPS
WITH POSITIVE ENTROPY *

Xiong Jincheng**

International Centre for Theoretical Physics, Trieste, Italy.

ABSTRACT

Li and Yorke originally introduced the notion of chaos for continuous self-map of the interval $I = [0, 1]$. In the present paper we show that an interval self-map with positive topological entropy has a chaoticity more complicated than the chaoticity in the sense of Li and Yorke. The main result is that if $f : I \rightarrow I$ is continuous and has a periodic point with odd period > 1 then there exists a closed subset K of I invariant with respect to f such that the periodic points are dense in K , the periods of periodic points in K form an infinite set and $f|K$ is topologically mixing.

MIRAMARE - TRIESTE

December 1988

* To be submitted for publication.

** Permanent address: Department of Mathematics, University of Science and Technology of China, Hefei, Anhui, People's Republic of China.

1. INTRODUCTION AND STATEMENT OF RESULTS

Li and Yorke [4] originally introduced the notion of chaos for continuous self-maps of the interval $I = [0, 1]$, and show that if a continuous map $f : I \rightarrow I$ has a periodic point with period 3 then the following condition (*) is satisfied.

(*) There exists an uncountable subset C of I such that for any two different points y_1 and y_2 of C

$$\liminf_{i \rightarrow \infty} |f^i(y_1) - f^i(y_2)| = 0 \text{ and } \limsup_{i \rightarrow \infty} |f^i(y_1) - f^i(y_2)| > 0$$

i.e., there exist two increasing sequences $\{m_i\}$ and $\{k_i\}$ of positive integers such that

$$\lim_{i \rightarrow \infty} f^{m_i}(y_1) = \lim_{i \rightarrow \infty} f^{m_i}(y_2) \text{ and } \lim_{i \rightarrow \infty} f^{k_i}(y_1) \neq \lim_{i \rightarrow \infty} f^{k_i}(y_2)$$

Definition 1 A continuous map $f : I \rightarrow I$ is said to be chaotic in the sense of Li and Yorke if the above condition (*) is satisfied.

A theorem of Sarkovski [7] (see also [1]) guarantees that f^m has a periodic point with period 3 for some $m > 0$ if the continuous map $f : I \rightarrow I$ has positive topological entropy (equivalently, if f has a periodic point with period which is not a power of 2 (see [6])). Therefore, the following theorem A works.

Theorem A [4] Every continuous self-map of the interval I with positive topological entropy is chaotic in the sense of Li and Yorke.

Some other conditions characterizing chaos of interval self-maps are given in [2] and [8].

The main aim of the present paper is to show that a continuous self-map of the interval I with positive entropy has a chaoticity more complicated than the chaoticity in the sense of Li and Yorke.

Definition 2 Suppose $f : X \rightarrow X$ is continuous, where X is a topological space f is said to be topologically mixing if for any two non-empty open sets U and V of X there exists $N > 0$ such that $f^{-n}(U) \cap V \neq \emptyset$ for every $n \geq N$.

Definition 3 A continuous map $f : I \rightarrow I$ is said to be strongly chaotic if there exists a closed subset K of I invariant with respect to f such that

- (1) the set of periodic points is dense in K .
- (2) the periods of periodic points in K form an infinite set, and
- (3) $f|K$ is topologically mixing.

To explain the highly complicated chaoticity of a topologically mixing self-map we quote a theorem (see Theorem B below) from [9].

Definition 4 A subset Y of a topological space X is said to be everywhere uncountable if for every non-empty open set U of X we have $U \cap Y$ is uncountable.

Theorem B [9] Suppose $f : X \rightarrow X$ is continuous, where X is a compact metric space having infinitely many points. Then f is topologically mixing if and only if for any increasing sequence $\{q_i\}$ of positive integers and any countable dense subset S of X there exists everywhere an uncountable subset C of X satisfying the following conditions.

(1) For any $s \in S$ there exists a subsequence $\{m_i\}$ of the sequence $\{q_i\}$ such that $\lim_{i \rightarrow \infty} f^{m_i}(y) = s$ for every $y \in C$.

(2) For any $n > 0$, any n distinct points y_1, y_2, \dots, y_n of C and any n points x_1, x_2, \dots, x_n of X there exists a subsequence $\{k_i\}$ of the sequence $\{q_i\}$ such that $\lim_{i \rightarrow \infty} f^{k_i}(y_j) = x_j$ for every $j = 1, 2, \dots, n$.

In this paper we show the following.

Theorem Suppose $f : I \rightarrow I$ is continuous. Then f has a periodic point with odd period > 1 if and only if f is strongly chaotic.

Therefore, f has a periodic point with period $2^n \cdot d$, where $d > 1$ is odd, if f^{2^n} is strongly chaotic.

Corollary 1 Suppose $f : I \rightarrow I$ is continuous. Then the following conditions are equivalent.

- (1) f has positive topological entropy.
- (2) f^{2^n} is strongly chaotic for some $n > 0$.
- (3) There is an uncountable subset C of I dense in itself such that for every $y \in C$ the set of limit points of the sequence $\{f^{2^i}(y)\}$ is exactly the closure \bar{C} of C .
- (4) There is a point $x \in I$ such that the set of limit points of the sequence $\{f^{2^i}(x)\}$ contains at least 3 distinct points.

Corollary 2 Suppose $f : I \rightarrow I$ is a continuous map with positive topological entropy. Then for any increasing sequence $\{q_i\}$ of positive integers there exists an uncountable subset C of I such that for any two different points y_1 and y_2 of C and any periodic point p of f

$$\liminf_{i \rightarrow \infty} |f^{q_i}(y_1) - f^{q_i}(y_2)| = 0, \liminf_{i \rightarrow \infty} |f^{q_i}(y_1) - f^{q_i}(p)| > \delta,$$

and

$$\limsup_{i \rightarrow \infty} |f^{q_i}(y_1) - f^{q_i}(p)| > \delta$$

where $\delta > 0$ is a constant.

Especially, there exists an uncountable set C of I such that for any two different points y_1 and y_2 of C and any periodic point p of f ,

$$\liminf_{i \rightarrow \infty} |f^{2^i}(y_1) - f^{2^i}(y_2)| = 0, \limsup_{i \rightarrow \infty} |f^{2^i}(y_1) - f^{2^i}(y_2)| > \delta$$

and

$$\limsup_{i \rightarrow \infty} |f^{2^i}(y_1) - f^{2^i}(p)| > \delta$$

where $\delta > 0$ is a constant.

We put the proofs of the results above in Sec. 3.

2. PRELIMINARIES

Let $Y = \{1, 2, \dots, n\}$ with the discrete topology and let $\sum_n = \prod_{i=1}^{\infty} Y_i$ with the product topology, where $Y_i = Y$ for every $i > 0$. The topological space \sum_n is compact and metrizable and a metric d on \sum_n is given by

$$d(x, y) = \sum_{i=1}^{\infty} |x_i - y_i| / 2^i$$

where $x = x_1 x_2 \dots$ and $y = y_1 y_2 \dots$ are in \sum_n . The shift $\sigma : \sum_n \rightarrow \sum_n$ is defined by $\sigma(x_1 x_2 \dots) = x_2 x_3 \dots$, where $x_1 x_2 \dots \in \sum_n$.

For a given $n \times n$ matrix $A = (a_{ij})$ consisting of 0's and 1's let $\sum_n(A)$ be the subsets of all $x_1 x_2 \dots \in \sum_n$ such that $a_{x_i, x_{i+1}} = 1$ for every $i > 0$. It is clear that $\sum_n(A)$ is a closed subset of \sum_n invariant with respect to σ . The map $\sigma_A = \sigma|_{\sum_n(A)} : \sum_n(A) \rightarrow \sum_n(A)$ is called a subshift of finite type determined by the matrix A .

Lemma 1 Suppose A is an $n \times n$ matrix consisting of 0's and 1's. Then the subshift σ_A of finite type determined by the matrix A is topologically mixing if and only if there exists $N > 0$ such that each coefficient of the matrix $A^m = \underbrace{A \times A \times \dots \times A}_{m \text{ times}}$ is positive for every $m \geq N$.

For proof see [5, pp. 71-72].

Suppose $f : I \rightarrow I$ is continuous. Let J_1, J_2, \dots, J_n be n non-trivial closed subintervals of I whose interiors are disjoint. We will call an $n \times n$ matrix $A = (a_{ij})$ consisting of 0's and 1's a covering matrix with respect to the intervals J_1, J_2, \dots, J_n if $a_{ij} = 1$ implies $f(J_i) \supset J_j$. A matrix A is said to be a covering matrix of f if it is a covering matrix with respect to some subintervals of I .

Lemma 2 If a continuous map $f : I \rightarrow I$ has a periodic point with odd period > 1 then there exists an even number $n > 0$ and a covering $n \times n$ matrix A such that

- (1) the set of periodic points of σ_A is dense in $\sum_n(A)$,
- (2) the periods of periodic points of σ_A form an infinite set, and
- (3) σ_A is topologically mixing.

Proof From Lemma 2.1 in [1, pp. 22-24] it follows that for some even number $n > 0$ there exists n non-trivial subintervals I_1, I_2, \dots, I_n of I whose interiors are disjoint such that $f(I_1) \supset I_1 \cup I_2$, $f(I_i) \supset I_{i+1}$ for $i = 2, 3, \dots, n-1$, and $f(I_n) \supset I_1$. Therefore, f has a covering $n \times n$ matrix $A = (a_{ij})$, where $a_{ij} = 1$ if and only if $(i, j) = (1, 1)$, $(i, j) = (i, i+1)$ for $i = 2, 3, \dots, n-1$, or $(i, j) = (n, 1)$. We now prove that the matrix A is required.

Suppose $x_1 x_2 \dots x_m$ is a finite sequence, where $x_i \in \{1, 2, \dots, n\}$ such that $a_{x_i, x_{i+1}} = 1$ for $i = 1, 2, \dots, m-1$ and $a_{x_m, x_1} = 1$. We denote $(x_1 x_2 \dots x_m)^\infty$ the sequence constructed by repeating infinitely the sequence $x_1 x_2 \dots x_m$, i.e.,

$$(x_1 x_2 \dots x_m)^\infty = \underbrace{x_1 x_2 \dots x_m}_{x_1 x_2 \dots x_m} \underbrace{x_1 x_2 \dots x_m}_{x_1 x_2 \dots x_m} \underbrace{x_1 x_2 \dots x_m}_{x_1 x_2 \dots x_m} \dots$$

It is easy to see that $(x_1 x_2 \dots x_m)^\infty$ is a periodic point of σ_A . We now verify the condition (1)-(3) of this lemma.

- (1) Suppose $x = x_1 x_2 \dots \in \sum_n(A)$. For any $N > 0$

$$x' = (x_1 x_2 \dots x_N (x_N + 1) (x_N + 2) \dots n 1 2 \dots (x_1 - 1))^\infty$$

is a periodic point of σ_A such that $d(x, x') < \frac{1}{2^N}$. Hence, the set of periodic point of σ_A is dense.

- (2) For each $m \geq n$ the periodic point $\{234 \dots n \underbrace{11 \dots 1}_{(m-n+1) \text{ times}}\}^\infty$ of σ_A has period m . Hence the set of periods of periodic points is infinite.

- (3) Let $A^m = (a_{ij}^{(m)})$. Then for $m \geq 2n$

$$\begin{aligned} a_{ij}^{(m)} &= \sum_{k_1, k_2, \dots, k_{m-1}} a_{i k_1} \cdot a_{k_1 k_2} \cdot \dots \cdot a_{k_{m-1} j} \\ &\geq a_{i(i+1)} \cdot a_{(i+1)(i+2)} \cdot \dots \cdot a_{(n-1)n} \cdot a_{n1} \cdot a_{11} \cdot \dots \cdot a_{11} \cdot a_{12} \cdot \dots \cdot a_{(j-1)j} > 0 \end{aligned}$$

By Lemma 1, σ_A is topologically mixing.

Lemma 3 Suppose $f : I \rightarrow I$ is continuous. If $f([a, b]) \supset [c, d]$ for two non-trivial subintervals $[a, b]$ and $[c, d]$ of I , then there exists a non-trivial closed interval $[a', b'] \subset [a, b]$ such that $f([a', b']) = [c, d]$ and $f([a', b']) = (c, d)$. Consequently, $f(\{a', b'\}) = \{c, d\}$.

Proof Since $f([a, b]) \supset [c, d]$ there are two points $x, y \in [a, b]$ such that $f(x) = a$ and $f(y) = b$. Without loss of generalities suppose $x < y$. Let $b' = \min\{y' \in [x, y] | f(y') = d\}$ and $a' = \max\{x' \in [x, b'] | f(x') = a\}$. Then, $[a', b']$ is required.

Lemma 4 Suppose $f : I \rightarrow I$ is continuous and $A = (a_{ij})$ is a covering $n \times n$ matrix with respect to n non-trivial subintervals J_1, J_2, \dots, J_n of I whose interiors are disjoint. Then there exists a correspondence D which, for each point x of $\sum_n(A)$, determines a closed subinterval $D(x)$ of I satisfying the following conditions

- (1) $f(D(x)) = D(\sigma_A(x))$ for every $x \in \sum_n(A)$

(2) D is at most two-to-one, and if $x, x' \in \sum_n(A)$ with $x \neq x'$ then the interiors of $D(x)$ and $D(x')$ are disjoint,

(3) the set $\{x \in \sum_n(A) | \|D(x)\| > 0\}$ is countable, where $\|D(x)\|$ denotes the length of the interval $D(x)$.

(4) If $\{x^i\}$ is a sequence of points of $\sum_n(A)$ such that $\lim_{i \rightarrow \infty} x^i = x$, then $\lim_{x \rightarrow \infty} p(D(x^i), D(x)) = 0$, where $p(D(x^i), D(x))$ denotes the distance between two intervals $D(x^i)$ and $D(x)$

(5) $f(\partial(D(x))) = \partial(f(D(x)))$ for every $x \in \sum_n(A)$, where $\partial(D(x))$ and $\partial(f(D(x)))$ denotes the sets of end points of the intervals $D(x)$ and $f(D(x))$ respectively.

(6) if $x \in \sum_n(A)$ is a periodic point of σ_A with period m then each point of $\partial(D(x))$ is a periodic point of f with period $\geq m/2$.

Proof For the matrix A , a finite sequence $x_1 x_2 \dots x_m$, where $x_i \in \{1, 2, \dots, n\}$, is called A -sequence with length m if $m = 1$ or if $m > 1$ and $a_{x_i, x_{i+1}} = 1$ for every $i = 1, 2, \dots, m-1$.

For each A -sequence x_1 with length 1, let $J(x_1) = J_{x_1}$. For $m > 1$ if $x_1 x_2 \dots x_m$ is an A -sequence by Lemma 3 we choose, inductively, a non-trivial closed subinterval $J(x_1 x_2 \dots x_m)$ of I such that $J(x_1 x_2 \dots x_m) \subset J(x_1 x_2 \dots x_{m-1})$, $f(J(x_1 x_2 \dots x_m)) = J(x_2 x_3 \dots x_m)$ and $f(\overset{\circ}{J}(x_1 x_2 \dots x_m)) = \overset{\circ}{J}(x_2 x_3 \dots x_m)$ where $\overset{\circ}{J}$ denotes the interior of an interval J . Consequently, we have $f(\partial(J(x_1, x_2 \dots x_m))) = \partial(J(x_2 x_3 \dots x_m))$.

We show the following claim first.

Claim If $x_1 x_2 \dots x_m$ and $x'_1 x'_2 \dots x'_m$ are two different A -sequences then the interiors of $J(x_1 x_2 \dots x_m)$ and $J(x'_1 x'_2 \dots x'_m)$ are disjoint.

We prove this claim by induction. For $m = 1$ the claim comes from the assumption on the intervals J_1, J_2, \dots, J_n . Suppose for some $m > 0$ the claim is true. If for two different A -sequences $x_1 x_2 \dots x_{m+1}$ and $x'_1 x'_2 \dots x'_{m+1}$ the intervals $J(x_1 x_2 \dots x_{m+1})$ and $J(x'_1 x'_2 \dots x'_{m+1})$ have a common interior point, then $J(x_1 x_2 \dots x_m)$ and $J(x'_1 x'_2 \dots x'_m)$

would have a common interior point, so that $x_j = x'_j$ for every $j = 1, 2, \dots, m$ by inductive assumption. On the other hand, $\overset{\circ}{J}(x_2x_3 \dots x_{m+1}) = f(\overset{\circ}{J}(x_1x_2 \dots x_{m+1}))$ and $\overset{\circ}{J}(x'_2x'_3 \dots x'_{m+1}) = f(\overset{\circ}{J}(x'_1x'_2 \dots x'_{m+1}))$ would also have a common point, so that $x_{m+1} = x'_{m+1}$. Hence $x_1x_2 \dots x_{m+1} = x'_1x'_2 \dots x'_{m+1}$, a contradiction. Therefore, the claim works for $m+1$. By induction the claim is proved.

We now define the correspondence D as follows. For each $x = x_1x_2 \dots \in \sum_n(A)$, $x_1x_2 \dots x_i$ is an A -sequence for every $i > 0$ and we have $J(x_1) \supset J(x_1x_2) \supset J(x_1x_2x_3) \supset \dots$. Let $D(x) = \bigcap_{i=1}^{\infty} J(x_1x_2 \dots x_i)$. $D(x)$ is a closed subinterval of I . It is clear that $\lim_{i \rightarrow \infty} \|J(x_1x_2 \dots x_i)\| = \|D(x)\|$.

We now show that the correspondence D satisfies the conditions (1)–(6) of this lemma.

(1) Suppose $x = x_1x_2 \dots$ is a point of $\sum_n(A)$. Then

$$\begin{aligned} f(D(x)) &= f(\bigcap_{i=1}^{\infty} J(x_1x_2 \dots x_i)) \\ &= f(\bigcap_{i=2}^{\infty} J(x_1x_2 \dots x_i)) \\ &\subset \bigcap_{i=2}^{\infty} f(J(x_1x_2 \dots x_i)) \\ &= \bigcap_{i=2}^{\infty} J(x_2x_3 \dots x_i) = D(\sigma_A(x)) \end{aligned}$$

On the other hand if $y \in D(\sigma_A(x))$ then for each $i > 1$ there exists $y_i \in J(x_2x_3 \dots x_i)$ such that $f(y_i) = y$. Let y' be a limit point of the sequence $\{y_i\}$. It is easy to see that $y' \in D(x)$ and $f(y') = y$. Hence $f(D(x)) \supset D(\sigma_A(x))$.

(2) If $x = x_1x_2 \dots, x' = x'_1x'_2 \dots$ and $x'' = x''_1x''_2 \dots$ are three distinct points of $\sum_n(A)$, then $x_1x_2 \dots x_m, x'_1x'_2 \dots x'_m$ and $x''_1x''_2 \dots x''_m$ are distinct for some m large enough, so that $J(x_1, x_2 \dots x_m) \cap J(x'_1x'_2 \dots x'_m) \cap J(x''_1x''_2 \dots x''_m)$ is empty by the claim above. Hence, $D(x) = D(x') = D(x'')$ is not true. This proves the first statement of condition (2).

If $x = x_1x_2 \dots$ and $x' = x'_1x'_2 \dots$ are two points of $\sum_n(A)$ such that $D(x)$ and $D(x')$ have a common interior point then $J(x_1x_2 \dots x_i)$ and $J(x'_1x'_2 \dots x'_i)$ have a common interior point for every $i > 0$, so that $x_1x_2 \dots x_i = x'_1x'_2 \dots x'_i$. Hence, we have $x = x'$. This proves the second statement of the condition (2).

(3) Since every family of disjoint open subintervals of I is countable, the family $\{D(x) \mid \|D(x)\| > 0, x \in \sum_n(A)\}$ and the set $\{x \in \sum_n(A) \mid \|D(x)\| > 0\}$ are also countable by (2).

(4) Suppose $\{x^i\}$ is a sequence of points of $\sum_n(A)$ such that $\lim_{i \rightarrow \infty} x^i = x$, where $x^i = x^i_1x^i_2 \dots$ and $x = x_1x_2 \dots$. Recall that $\lim_{i \rightarrow \infty} \|J(x_1x_2 \dots x_i)\| \Rightarrow \|D(x)\|$. Given $\varepsilon > 0$, choose $N > 0$ such that $\|J(x_1x_2 \dots x_N)\| - \|D(x)\| < \varepsilon$. Then, choose $M > 0$ such that for every $i > M$ we have $d(x^i, x) < \frac{1}{2^M}$, so $x^i_1x^i_2 \dots x^i_N = x_1x_2 \dots x_N$. Hence,

$D(x^i)$ and $D(x)$ are contained in $J(x_1x_2 \dots x_N)$ for every $i > N$. Then we have $\rho(D(x^i), D(x)) \leq \|J(x_1x_2 \dots x_N)\| - \|D(x)\| < \varepsilon$ for every $i > N$ and $\lim_{i \rightarrow \infty} \rho(D(x^i), D(x)) = 0$.

(5) Suppose $x = x_1x_2 \dots$ is a point of $\sum_n(A)$. If the f -image of an end point of $D(x)$ is an interior point of $f(D(x)) = D(\sigma_A(x))$, then for i large enough there is an end point of $J(x_1x_2 \dots x_i)$ whose f -image is an interior point of $J(x_2x_3 \dots x_i)$. This is a contradiction, so $f(\partial(D(x))) \subset \partial(f(D(x)))$. On the other hand, an end point of $D(\partial_A(x))$ is a limit point of a sequence of end points of $J(x_2x_3 \dots x_i)$, so that it is an f -image of a limit point, which is an end point of $D(x)$, of a sequence of end points of $J(x_1x_2 \dots x_i)$. Hence $\partial(D(\partial_A(x))) = \partial(f(D(x))) \subset f(\partial D(x))$.

(6) Suppose $x \in \sum_n(A)$ is a periodic point of σ_A with period m . By (1) we have $f^m(D(x)) = D(\sigma_A^m(x)) = D(x)$. Hence, if $D(x)$ is a singleton, then it is a periodic point with period, say d . If $d < m/2$, then $D(x) = f^d(D(x)) = f^{2d}(D(x))$, so that $D(x) = D(\sigma_A^d(x)) = D(\sigma_A^{2d}(x))$, where $x, \sigma_A^d(x)$ and $\sigma_A^{2d}(x)$ are distinct, a contradiction with (2). Hence, $d \geq m/2$. Suppose $D(x) = [y, y']$, where $y < y'$. It follows from (5) and $f^m(D(x)) = D(x)$ that either $f^m(y) = y$ and $f^m(y') = y'$ or $f^m = y'$ and $f^m(y') = y$, so that in both cases we have $f^{2m}(y) = y$ and $f^{2m}(y') = y'$. Hence y and y' are periodic points of f with periods, say d and d' respectively. We now prove $d, d' \geq m/2$. If not, suppose without loss of generality that $d \leq m/2$. In this case, the intervals $D(x), f^d(D(x)) = D(\sigma_A^d(x))$ and $f^{2d}(D(x)) = D(\sigma_A^{2d}(x))$, which are non-trivial by (5), have a common end point y . Hence, there are two among the three $D(x), D(\sigma_A^d(x))$ and $D(\sigma_A^{2d}(x))$ which have a common interior point, a contradiction with (2).

Lemma 4 is proved.

3. PROOF OF RESULTS

We need one more Lemma. (For proof see [3])

Lemma 5 Suppose $f: I \rightarrow I$ is continuous. Then f has a periodic point with odd period > 1 if and only if there is a point $x \in I$ and an odd number $n > 1$ such that either $f^n(x) \leq x < f(x)$ or $f(x) < x \leq f^n(x)$.

Proof of Theorem

Necessity If f has a periodic point with odd period > 1 , then by Lemma 2 for some $n > 0$ f has a covering $n \times n$ matrix $A = (a_{ij})$ such that the subshift $\sigma_A: \sum_n(A) \rightarrow \sum_n(A)$ of finite type satisfying the conditions (1), (2) and (3) in Lemma 2, and by Lemma 4 there exists a correspondence D which, for each x of $\sum_n(A)$, determines a closed subinterval $D(x)$ of I , satisfying the conditions (1)–(6) in Lemma 4.

Let $P = \{x \in \sum_n(A) \mid \|D(x)\| > 0\}$ and $Q = \sum_n(A) - \bigcup_{i=-\infty}^{+\infty} \sigma_A^i(P)$. By Lemma

4 (3) the set P is countable, so that the set $U_{i=-\infty}^{+\infty} \sigma_A^i(P)$ is also countable, because σ_A is at most an n -to-one map. Hence, Q is the complement of a countable subset of $\sum_n(A)$. It is easy to see that Q is invariant with respect to σ_A . We have

Claim 1 $\sigma_A|Q$ is topologically mixing.

To show this claim let U and V be two non-empty sets open in Q , and let \tilde{U} and \tilde{V} be two sets open in $\sum_n(A)$ such that $\tilde{U} \cap Q = U$ and $\tilde{V} \cap Q = V$. Since σ_A is topologically mixing by Lemma 2 (3), there is $N > 0$ such that $f^i(\tilde{U}) \cap \tilde{V} \neq \emptyset$ for every $i > N$. It follows from Theorem B that every non-empty open set of $\sigma_n(A)$ is uncountable, so is the non-empty open set $f^{-i}(\tilde{U}) \cap \tilde{V}$. Hence, $f^{-i}(U) \cap V = f^{-i}(\tilde{U}) \cap \tilde{V} \cap Q \neq \emptyset$, because Q is the complement of a countable subset.

Let $L = U_{x \in Q} D(x)$. Recall that for each $x \in Q$ the interval $D(x)$ is a singleton, so that D can be regarded as a map from Q to L . Then, it follows from Lemma 4 the following

Claim 2 (1) the map $D : Q \rightarrow L$ is continuous and at most two-to-one.

(2) The subset L of I is invariant with respect to f , and

(3) $D \circ (\sigma_A|Q) = (f|L) \circ D$.

If U and V are two non-empty sets open in L , then by Claim 2(3) for each $i > 0$ we have

$$(\sigma_A|Q)^{-i}(D^{-1}(U)) \cap D^{-1}(V) = D^{-1}((f|L)^{-i}(U) \cap V)$$

Hence $(\sigma_A|Q)^{-i}(D^{-1}(U)) \cap D^{-1}(V) \neq \emptyset$ implies $(f|L)^{-i}(U) \cap V \neq \emptyset$. $\sigma_A|Q$ is topological mixing, so is $f|L$.

To complete the proof of necessity part it is sufficient to verify that the closed subset $K = \bar{L}$ of I satisfies the conditions (1), (2) and (3) of Definition 3.

Obviously, K is invariant with respect to f . Since every non-empty set open in K contains a non-empty set open in L and $f|L$ is topologically mixing it follows that $f|K$ is topologically mixing.

We now claim that $\partial D(x) \cap K \neq \emptyset$ for each $x \in \sum_n(A)$. The reason is that if $x \in Q$ then $D(x) \in L \subset K$ and if $x \notin Q$, then by Lemma 4(4) for a sequence $\{x^i\}$ of points of Q such that $\lim_{i \rightarrow \infty} x^i = x$ the sequence $\{D(x^i)\}$ has at least one limit point in $\partial(D(x)) \cap K$.

By Lemma 4 (6) if x is a periodic point of σ_A with period m then there exists a periodic point of f in $\partial(D(x)) \cap K$ with period $\geq \frac{m}{2}$. Consequently, by Lemma 2 (2) the periods of periodic points in K form an infinite set.

Suppose y is a point of K . Given $\epsilon > 0$, there is $y' \in L$ such that $|y - y'| < \epsilon/2$. Let $x' \in Q$ such that $D(x') = y'$. By Lemma 2(1) and Lemma 4 (1 and 3) we can choose a periodic point p of σ_A such that $|t - y| < \epsilon/2$ for each $t \in D(p)$. There is a periodic point, say q , of f in $D(p) \cap K$. Then, we have $|q - y| < \epsilon$. This shows that the set of periodic points of $f|K$ is dense in K .

Sufficiency Suppose $f : I \rightarrow I$ is strongly chaotic and $K \subset I$ is a closed subset of I , invariant with respect to f , satisfying the conditions (1), (2) and (3) in Definition 3. By Definition 3 (2) K has infinitely many points, and by Definition 3(3) $f|K$ is topologically mixing. Let S be a countable subset dense in K containing the maximum b and the minimum b' of K and let $\{q_i\}$ be the sequence such that $q_i = 2i - 1$ for every $i > 0$. By Theorem B there is a point y of K with $b' < y < b$ such that $\lim_{i \rightarrow \infty} f^{k_i}(y) = b$ and $\lim_{i \rightarrow \infty} f^{k'_i}(y) = b'$ for some two subsequences $\{k_i\}$ and $\{k'_i\}$ of the sequence $\{q_i\}$. Since k_i and k'_i are odd numbers it follows from Lemma 5 that f has a periodic point with odd period > 1 in any case either $y < f(y)$ or $f(y) < y$.

Proof of Corollary 1 (1) \Rightarrow (2). By the above theorem and a theorem of Misiurewicz mentioned in Sec. 1 (see [6])

(2) \Rightarrow (3) By Theorem B

(3) \Rightarrow (4) Obviously

(4) \Rightarrow (1) Suppose $y_1 < y_2 < y_3$ are three limit points of the sequence $\{f^{2^j}(x)\}$ for some $x \in I$. Then there are $i_0 < i_1 < i_2$ such that $z_2 < z_0 < z_1$, where $z_j = f^{2^{i_j}}(x)$, $j = 0, 1, 2$. Let $g = f^{2^{i_0}}$ and $u = z_0$. Then, we have $z_2 = g^{\ell_2}(z_0) < z_0 < z_1 = z^{\ell_1}(z_0)$, where $\ell_1 = 2^{i_1 - i_0} - 1$ and $\ell_2 = 2^{i_2 - i_0} - 1$ are odd. By Lemma 5 g has a periodic point with odd period > 1 , so that f has a periodic point with period which is not a power of 2. Hence the topological entropy of f is positive (see [6]).

Proof of Corollary 2 Suppose f has a periodic point with period $2^n \cdot d$, where d is odd > 1 . Suppose $\{q_i\}$ is an increasing sequence of positive integers. For each i let $q_i = p_i 2^n + r_i$, where $0 \leq r_i < 2^n$. Since r_i 's take finitely many values, the sequence $\{q_i\}$ has a subsequence for which each element takes a constant $r_i = r$. Hence, without loss of generality, we suppose that $q_i = p_i 2^n + r$ for each $i > 0$. (If not, substitute a suitable subsequence for the original sequence.)

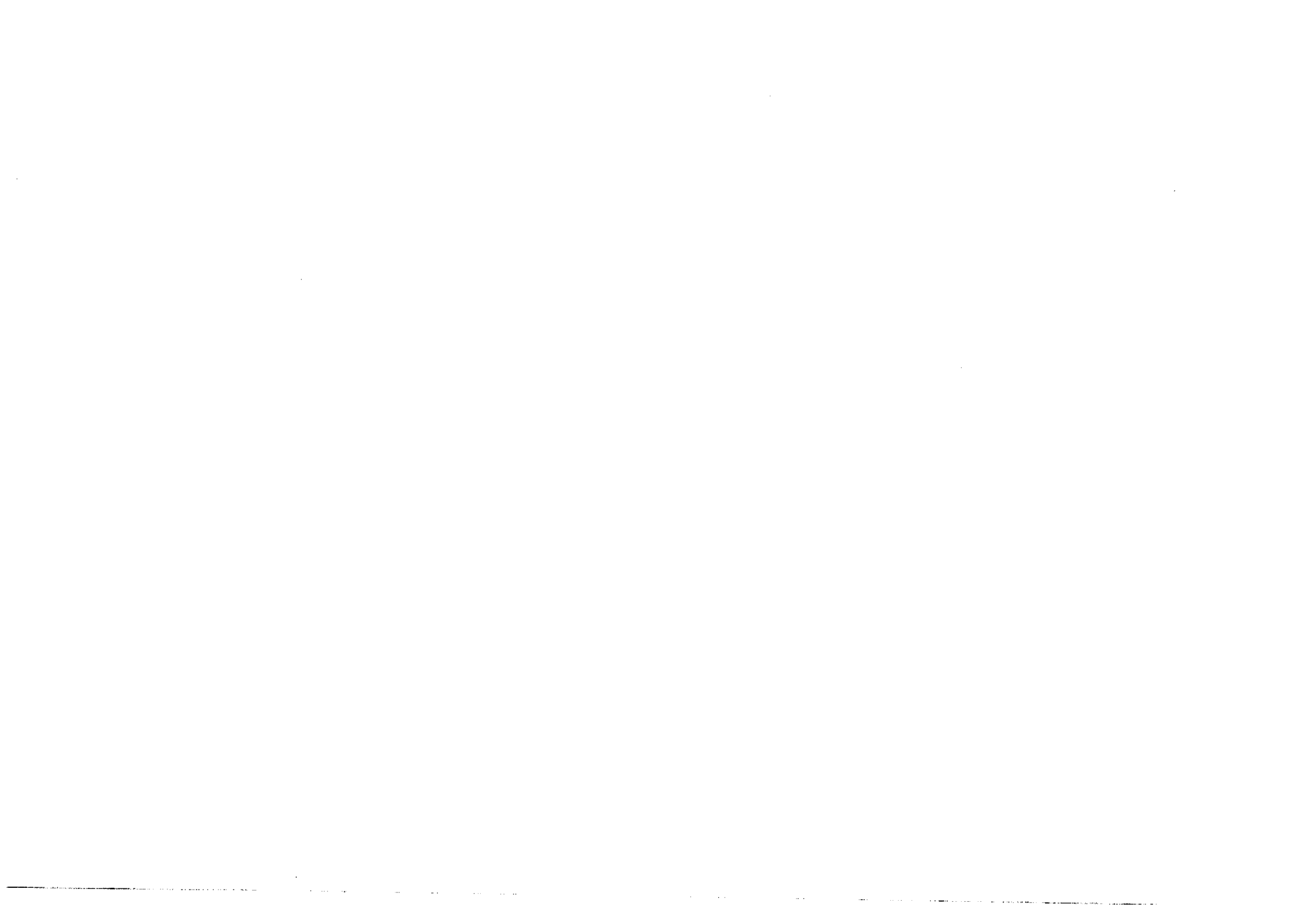
In the case $r = 0$ this Corollary is an immediate consequence of the Theorem. Hence for the sequence $\{(p_i + 1)2^n\}$ there is an uncountable subset C satisfying this Corollary. If $r \neq 0$, then it is easy to see that the subset $f^{2^n - r}(C)$ is required.

Acknowledgments

The author would like to thank Professor Abdus Salam, the International Atomic Energy Agency and UNESCO for hospitality at the International Centre for Theoretical Physics, Trieste. Work partially supported by the National Science Foundation of China.

REFERENCES

- [1] L. Block, J. Guckenheimer, M. Misiurewicz and L.S. Young, *Periodic Points and Topological Entropy of One-Dimensional Maps*, Lecture Notes Math. 819 (Springer, 1980) 18-34.
- [2] K. Jankova and J. Smítal, "A characterization of chaos", Bull. Austral. Math. Soc. **34** (1986) 283-292.
- [3] T.Y. Li, M. Misiurewicz, G. Pianigian and J. Yorke, "Odd chaos", Phys. Lett. **A87** (1982) 272-273.
- [4] T.Y. Li and J. Yorke, "Period three implies chaos", Amer. Math. Monthly, **82** (1975) 985-992.
- [5] R. Mañé, *Ergodic Theory and Differentiable Dynamics*, (Springer-Verlag, 1987).
- [6] M. Misiurewicz, "Horseshoes for mappings of the interval", Bull. Acad. Polon. Sci. Sér. Math. **27** (1979) 167-169.
- [7] A.N. Sarkovskii, "Coexistence of cycles of continuous maps of the line into itself", Ukrain Mat. Z. **16** (1964) 61-71.
- [8] J. Smítal, "Chaotic functions with zero topological entropy", Trans. Amer. Math. Soc. **297** (1986) 269-282.
- [9] J. Xiong, "Erratic time dependence of orbits of topologically mixing maps", ICTP, Trieste, preprint IC/88/ (1988).



Stampato in proprio nella tipografia
del Centro Internazionale di Fisica Teorica