

SYMBOLIC DYNAMICS AND THE BIFURCATIONS OF A REAL  
RATIONAL MAP

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**Abstract:** The importance of symbolic systems is that they give us the possibility of simplifying some dynamical systems. Our expectation is that our work can help to understand better the behaviour, under iteration, of the Real Rational Map, with one parameter

$$f_\lambda(x) = 1 - \frac{2\lambda}{x^2 + \lambda - 4}.$$

Bifurcation theory is a powerful tool, mainly used in engineering problems, since that the control of one system's parameter allows us to avoid an undesirable change in the system, or can promote some characteristic of the system, in order to simplify some complicated behaviour to a simpler one.

## 1 Introduction

Historically, the matter that we call today symbolic dynamics appeared with the French mathematician Jacques Hadamard in one attempt to simplify one problem, when he used the sequences of symbols to study the distribution of geodesics in certain surfaces. Later in the years 1930-1940, Arnold Hedlund and Marston Morse developed the method in their studies of geodesics of negative curvature, designating these ideas as Symbolic Dynamics.

The fundamental ingredient of a symbolic system is, naturally, the set of symbols  $\mathcal{A}$ , that we call alphabet. This set  $\mathcal{A}$  has a finite number of elements. The most simpler symbolic system that we can create is the fullshift system, that is, the space of all infinite sequences of symbols in  $\mathcal{A}$ , with

$$\mathcal{A}^{\mathbb{N}} = \{x = (x_i)_{i \in \mathbb{N}} : x_i \in \mathcal{A}\}.$$

This space works as the set of orbits of the dynamical system, and the alphabet  $\mathcal{A}$  is its phase space. With the introduction of the shift application  $\sigma : \mathcal{A}^{\mathbb{N}} \rightarrow \mathcal{A}^{\mathbb{N}}$ , where each element  $i$  of the sequence  $y = \sigma(x)$  is given by  $y_i = x_{i+1}$ , we can recuperate usual concepts of dynamical systems as the periodic orbits of period  $p$  identified as  $\sigma^{k+p}(x) = \sigma^k(x)$ , for all  $k, n \in \mathbb{N}$ . The symbolic system where it cannot be allowed any symbol repetition is a subshift.

If we denote  $\Sigma_F$  as the space of all admissible sequences, then we have  $\sigma(\Sigma_F) = \Sigma_F$ . In the construction of symbolic spaces  $\Sigma_F$  the family of words allowed can be finite or infinite. When they are finite it receives the name of subshift of finite type.

Given a symbolic system  $\Sigma = \Sigma_F$ , let  $B_m(\Sigma)$  be the set of all words of length  $m$  present in the sequences of  $\Sigma$ . The complexity of a symbolic system  $\Sigma$  will be related with the growth rate of the number of elements of  $B_m(\Sigma)$  as the length  $m$  grows to infinite. This number gives an interpretation of the growing of diversity of sequences, that is, the dynamics of the system.

**Definition 1** Let  $\Sigma_F$  be a symbolic space. We call entropy of  $\Sigma_F$  to the limit  $h(\Sigma_F) = \lim_{m \rightarrow \infty} \frac{1}{m} \log_2 |B_m(\Sigma_F)|$ , where  $|B_m(\Sigma_F)|$  represents the number of elements of  $B_m(\Sigma_F)$ .

Since  $\Sigma_F \subset A^{\mathbb{N}}$ , then  $|B_m(\Sigma_F)| \leq |B_m(A^{\mathbb{N}})| = |A|^m$  and we have  $h(\Sigma_F) \leq \log_2 |A|$ , the upper limit to entropy.

The most interesting symbolic systems are the ones, from a practical point of view, that allow us without many difficulties to characterize their dynamical aspects. Only in this way the symbolic representation of the system helps to simplify the original problem.

**Definition 2** Let  $A = (a_{ij})$ , the  $n$ -dimension square matrix with elements in the set  $\{0, 1\}$ . We call Topological Markov Chain (TMC) to the symbolic system  $\Sigma_A$  with elements  $x = (x_i)_{i \in \mathbb{N}}$  such that  $a_{x_i, x_{i+1}} = 1$ .

**Theorem 3** Let  $\Sigma_A$  be a TMC, with an irreducible matrix  $A$ . Then its topological entropy is given by  $h(\Sigma_A) = \log \lambda_p(A) = \rho(A)$  where  $\lambda_p(A)$  is the Perron eigenvalue of the matrix  $A$ , and  $\rho(A)$  the spectral radius of  $A$ .

R. Adler, [[1]] made the question "How and to what extent can a dynamical system be represents by a symbolic one?" This question as a very difficult incompatibility to solve: as, usual, the time evolution models are presented in a phase space of differential varieties but any symbolic system is totally disconnected. So, it is impossible to associate this two realities in one-to-one relation, but as said by B.Marcus, [[2]] " A symbolic system will be, always, one good approximation of the model that we want to study." The main question will be always to find the best possible approximation, that is, to define the set of points on the phase space that can be considered equivalent and so represented by an unique symbol. This identification is possible trough the Markov partitions.

## 2 Codifying the phase space

Codifying the phase space of the dynamical system is the fundamental point to initiate the symbolic representation of it's dynamics. It is necessary to identify the critical points, the discontinuity points and the discontinuity points of the first derivative.

In this article we study the dynamics of the function  $f(x) = \frac{x^2-a}{x^2-b}$ , with  $0 < b < a < 1$ . So, let  $M = \{x \in \mathbb{R} : x < -\sqrt{b}\}$ ,  $A = \{-\sqrt{b}\}$ ,  $L = \{x \in \mathbb{R} : -\sqrt{b} < x < \sqrt{b}\}$ ,  $C = \{0\}$ ,  $R = \{x \in \mathbb{R} : 0 < x < \sqrt{b}\}$ ,  $B = \{\sqrt{b}\}$ ,  $N = \{x \in \mathbb{R} : \sqrt{b} < x < 1\}$ ,  $U = \{1\}$ ,  $F = \{x \in \mathbb{R} : x > 1\}$ . We call  $ad(x)$  to the application that establishes the correspondence between  $x \in \mathbb{R}$  and the elements of the kneading alphabet  $\mathcal{A} = \{M, L, R, N, F, A, C, B, U, \infty\}$ . Generically  $ad(x) = S_i$ , if  $x \in S_i$ , with  $S_i$  the symbols of  $\mathcal{A}$ . The space of all infinite sequences of symbols of the alphabet  $\mathcal{A}$  will be denoted as  $\Sigma = \mathcal{A}^{\mathbb{N}}$ .

**Definition 4** Let  $x \in \mathbb{R}$ , and an application  $f$ , we define itinerary of  $x$ ,  $it(x)$ , or  $it_f(x)$  to the sequence of symbols of the kneading alphabet  $\mathcal{A}$ ,

$$it(x) = ad(x)ad(f(x))ad(f^2(x))....$$

We have that  $it(x)$  are the elements of  $\Sigma$ .

The relation of order of  $\Sigma$  is  $M \prec A \prec L \prec C \prec R \prec B \prec N \prec U \prec F \prec \infty$  induced by the natural order of the real axis.

**Definition 5** We define parity of a sequence  $S_1 S_2 \dots S_n$  as  $\rho(S_1 S_2 \dots S_n)$  and  $\rho(S_1 S_2 \dots S_n) = -1$  if the sum of the symbols  $M$  and  $L$  in  $S_1 S_2 \dots S_n$  is odd, and  $\rho(S_1 S_2 \dots S_n) = +1$  if it is even.

**Definition 6** Let  $P, Q \in \Sigma$ ,  $P_n \neq Q_n$ . We say that  $P \prec Q$  if

$$\rho(P_1 P_2 \dots P_{n-1}) = +1 \wedge P_n \prec Q_n$$

or

$$\rho(P_1 P_2 \dots P_{n-1}) = -1 \wedge Q_n \prec P_n.$$

As it happens in the modal applications of the interval we have: if  $x, y \in \mathbb{R}$ , such  $x \neq y$  then  $x < y \implies it(x) \preceq it(y)$  and  $it(x) \prec it(y) \implies x < y$ .

Obviously not all elements of  $\Sigma$  are iterations of  $x \in \mathbb{R}$  under some application  $f$ . To the ones that corresponds to the iterations of some point we will call it admissible sequences.

The relevance that symbolic dynamics achieved in the last two decades is due to the works of Milnor and Thurston, [[5]] and Sousa Ramos. Milnor and Thurston gave us the possibility of the classification of the dynamics through the iterations of some points, called "application kneading sequences". As we can see, for example in [[3]] to  $f(x)$  the points that we need to study the dynamics are  $x = -\sqrt{b}$ ,  $x = 0$  and  $x = \sqrt{b}$ . But, since  $f^2(-\sqrt{b}) = f^2(\sqrt{b}) = 1$  the knowledge of the itinerary of one point implies the knowledge of the itinerary of the other point, the critical point. So, in symbolic terms the classification of this sequences can be made using a pair of sequences.

**Definition 7** Let  $f$  an application. We define kneading invariant of  $f$ ,  $K(f)$  to the pair  $K(f) = (K_0, K_1)$  with  $K_0 = it(f(0))$  and  $K_1 = it(1)$ .

**Proposition 8** Let  $f(x) = \frac{x^2 - a}{x^2 - b}$ , with  $0 < b < a < 1$ , and  $x \in \mathbb{R}$ . We have  $it(f(x)) \preceq K_1$  or  $K_0 \preceq it(f(x))$ , with  $K(f) = (K_0, K_1)$ .

**Proof.** Let  $f(x) = \frac{x^2 - a}{x^2 - b}$ , with  $0 < b < a < 1$ . If  $x \in ] -\sqrt{b}, \sqrt{b}[$ , we can see that  $f(x) \geq f(0)$  and  $f(x) \geq 1$ . We have by 2 that

$$f(0) \leq f(x) \implies it(f(0)) \preceq it(f(x)),$$

but  $it(f(0)) = K_0$ , so  $K_0 \preceq it(f(x))$ . If  $x \notin ] -\sqrt{b}, \sqrt{b}[$ , we have  $f(x) < 1$ , and by 2 we have

$$f(x) < 1 \implies it(f(x)) \prec it(1).$$

But,  $it(1) = K_1$ , so  $it(f(x)) \prec K_1$ . ■

One of the main contributions of Sousa Ramos in this area was the construction, through the kneading invariant of the application, of a Markov Matrix. Indeed, for any pair of finite kneading sequences, it is possible to find a Markov partition of the phase space, that is, a finite collection  $\mathcal{C} = \{I_0, I_1, \dots, I_n\}$  of disjoint open sets, such the closure of its union matches all phase space, and the image by the application of each one of this sets is the union of some elements

of  $\mathcal{C}$ . We have  $I_j \cap I_k = \emptyset$ ,  $j \neq k$ , and  $\bigcup_{j=0}^n I_j = \mathbb{R}$  with  $f(I_j) = \bigcup_{j_1}^{j_m} I_{k_1}$ . The

Markov transition matrix  $A_{K(f)} = (a_{ij})$  associated to the kneading invariant is defined as  $a_{ij} = 1$ , if  $f(I_i) \supset I_j$  and  $a_{ij} = 0$  otherwise.

**Example 9** In our function  $f$ , for  $a \simeq 0,543237$  and  $b \simeq 0,317003$  we have  $K(f) = (K_0, K_1) = (FNB, UNMC)$ , a periodic orbit of period 8. Making  $x_0 = 0$  and  $y_0 = \infty$ , with  $x_{n+1} = f(x_n)$  and  $y_{n+1} = f(y_n)$ , we have the following values ordered in the real axis:  $-\infty < y_3 < -\sqrt{b} < 0 < \sqrt{b} < y_2 < x_2 < 1 < x_1 < \infty$ . Now we can create the finite collection  $\mathcal{C} = \{I_0, I_1, I_2, I_3, I_4, I_5, I_6, I_7, I_8\}$  with  $I_0 = ]-\infty, y_3[$ ,  $I_1 = ]y_3, -\sqrt{b}[$ ,  $I_2 = ]-\sqrt{b}, 0[$ ,  $I_3 = ]0, \sqrt{b}[$ ,  $I_4 = ]\sqrt{b}, y_2[$ ,  $I_5 = ]y_2, x_2[$ ,  $I_6 = ]x_2, 1[$ ,  $I_7 = ]1, x_1[$  and  $I_8 = ]x_1, \infty[$ . Applying  $f$  we have  $f(I_0) = I_3 \smile I_4 \smile I_5 \smile I_6$ ,  $f(I_1) = I_0 \smile I_1 \smile I_2$ ,  $f(I_2) = I_8$ ,  $f(I_3) = I_8$ ,  $f(I_4) = I_0$ ,  $f(I_5) = I_1 \smile I_2 \smile I_3$ ,  $f(I_6) = I_4$ ,  $f(I_7) = I_5$  and  $f(I_8) = I_6$ . Then the transition matrix of the phase space is

$$A_{(FNB, UNMC)} = \begin{bmatrix} 0 & 0 & 0 & 1 & 1 & 1 & 1 & 0 & 0 \\ 1 & 1 & 1 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 \\ 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 1 & 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 \end{bmatrix}$$

and using the spectral radius we can calculate its growth number  $s \simeq 1,80709$ .

### 3 The symbolic way

As is well known, the numerical calculus, specially if we deal with iterations of rational functions, can return a lot of errors hard to control, due to the sensitive iteration of small values under  $f$ . So it is important that if we could build the transition matrix using only the symbolic space and its dynamics.

In our function  $f$ , we have periodic orbits of  $x = 0$  and  $x = 1$ , that belong to the same orbit, sometimes distinct orbits, or one is periodic and the other pre-periodic, and this ones are our starting point to study the function dynamics. So, we assume that  $K(f) = (K_0, K_1)$  is a pair of finite sequences.

Let  $(x_{ik})$  be the sequences given by  $x_{0k} = \sigma^k(K_0)$ , with  $k = 1, 2, \dots, n_0$  and  $x_{1k} = \sigma^k(K_1)$ , with  $k = 1, 2, \dots, n_1$ . The values  $n_0$  and  $n_1$  are the length of  $K_0$  and  $K_1$ , respectively. The points  $(x_{ik})$  will belong to real intervals where the function is increasing or decreasing. We calculate the symbols iteration using the following rules:

$$\left. \begin{array}{l} \text{(a) if } f \text{ is increasing} \\ f(]x_{ik}, x_{pq}[=]x_{i,k+1}; x_{p,q+1}[ \\ f(]x_{ik}, B[=]x_{i,k+1}; +\infty[ \\ f(]B, x_{ik}[=] - \infty; x_{i,k+1}[ \\ f(]x_{ik}, +\infty[=]x_{i,k+1}; U[ \end{array} \right\} \left. \begin{array}{l} \text{(b) if } f \text{ is decreasing} \\ f(]x_{ik}, x_{pq}[=]x_{p,q+1}; x_{i,k+1}[ \\ f(]-\infty, x_{ik}[=]x_{i,k+1}; U[ \\ f(]x_{ik}, A[=] - \infty; x_{i,k+1}[ \\ f(]A, x_{ik}[=]x_{i,k+1}; +\infty[ \end{array} \right\}$$

Then we build the transition matrix  $A$  and can calculate the growth number. To understand better this process lets see the next example.

**Example 10** Let  $K(f) = (FNNMC, UNMMB)$ . So we have  $K_0 = CFNNMC$ ,

$K_1 = \infty UNMMB$  and trough shifting

$$\begin{array}{l|l} x_{01} = \sigma^1(K_0) = FNNMC & x_{11} = \sigma^1(K_1) = UNMMB \\ x_{02} = \sigma^2(K_0) = NNMC & x_{12} = \sigma^2(K_1) = NMMB \\ x_{03} = \sigma^3(K_0) = NMC & x_{13} = \sigma^3(K_1) = MMB \\ x_{04} = \sigma^4(K_0) = MC & x_{14} = \sigma^4(K_1) = MB \\ x_{05} = \sigma^5(K_0) = C & x_{15} = \sigma^5(K_1) = B \end{array} .$$

Comparing the first symbol of each  $x_{ik}$  and using the monotonicity of  $f$  we can order them on the real axis. We can see that  $x_{14}$ ,  $x_{04}$ , and  $x_{13}$  are the lowest values since that  $f$  is decreasing in  $M$ . Next we look at the second symbol, and we see that  $M \prec C \prec B$  in the real axis partition, but before  $f$  was decreasing so  $B \prec C \prec M$ , thus we have  $MB \prec MC \prec MMB$ . Doing the same to  $x_{03}$ ,  $x_{12}$  and  $x_{02}$  we can see that they have  $N$  as first symbol and  $f$  is increasing, there so, the order will be to the second symbol  $M \prec N$  and we have  $x_{03}$ ,  $x_{12} \prec x_{02}$ . Now we need to use the third symbol of  $x_{03}$  and  $x_{12}$ , regarding the aspect that  $NM$  has parity  $-1$ , so  $f$  is decreasing, and the order will be to the third symbol  $C \prec M$ . In conclusion we have  $x_{03} \prec x_{12} \prec x_{02}$  and repeating the process we have the Markov partition

$$x_{14} \prec x_{04} \prec x_{13} \prec A \prec x_{05} \prec x_{15} \prec x_{03} \prec x_{12} \prec x_{02} \prec x_{11} \prec x_{01}$$

and we can build the partition matrix

$$A_{(FNNMC, UNMMB)} = \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 & 1 & 1 & 1 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 1 & 1 & 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 \\ 1 & 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 1 & 1 & 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 \end{bmatrix} .$$

Until now this calculation is suppressing only the errors in the iteration of the elements, but we need to know  $K_0$  and  $K_1$  by numeric calculations, so its calculation can have also some errors. How to avoid this? Is there a way to calculate  $K_0$  and  $K_1$  without using numerical calculus? The answer is yes! The way is to build a set of rules that allow us to distinguish the admissible sequences from the ones that are not. This way is known as Kneading Sequence Combinatory, and this work intend to contribute to its expansion to the real rational functions, since it is already well know to other types of functions as the polynomial quadratic function.

## 4 Kneading Sequence Combinatory

As we can evaluate from the graphic of the function

$$f(x) = \frac{x^2 - a}{x^2 - b},$$

with  $0 < b < a < 1$ , under iteration the symbol  $U$  can shift to  $R$  or  $B$  or  $N$ , that is  $U \xrightarrow{f} R, B, N$ . Resuming we have:

$$\begin{array}{l|l} M \xrightarrow{f} M, A, L, C, R, B, N & B \xrightarrow{f} \infty \\ A \xrightarrow{f} \infty & N \xrightarrow{f} M, A, L, C, R, B, N \\ L \xrightarrow{f} F & U \xrightarrow{f} R, B, N \\ C \xrightarrow{f} F & F \xrightarrow{f} R, B, N \\ R \xrightarrow{f} F & \infty \xrightarrow{f} U \end{array}$$

Since this work still is in an earlier stage of development we will considerate only the sequences of 4 symbols for  $K_1$  and 5 symbols for  $K_0$ , at maximum.

We can build an universal rule for all sequences  $K_0$  and  $K_1$ , in order to both be admissible.

**Proposition 11** (Rule 1) For  $K(f) = (K_0, K_1)$  we have (1)  $\sigma^n(K_0) \preceq K_1$  or  $K_0 \preceq \sigma^n(K_0)$  and (2)  $\sigma^n(K_1) \preceq K_1$  or  $K_0 \preceq \sigma^n(K_1)$ .

**Proof.** This results comes directly from the properties of the function  $f$  and its monotonicity. ■

For example  $K_1 = FNRFB$  is not admissible since  $U \prec \sigma^3(FNRFB) \prec FNRFB$ . But this rule alone misses to evaluate a lot of sequences that numerical calculus recognize as admissible. So we need to build more rules, and more refined in order to generate the total compatibility between the numerical calculus and the Kneading Sequences Combinatory.

**Theorem 12** (Rule 2) [João Cabral and Ricardo Severino] Let  $(K_0, K_1)$  be a kneading sequence of the real rational functions  $f(x) = \frac{x^2-a}{x^2-b}$ , with  $0 < b < a < 1$ . The following chain of inequalities must be satisfied

$$\begin{aligned} & \dots \prec \sigma^m(K_0) \prec \sigma^{m-2}(K_1) \prec \sigma^{m-1}(K_0) \prec \dots \\ & \dots \prec \sigma^2(K_1) \prec \sigma^3(K_0) \prec \sigma(K_1) \prec \sigma^2(K_0) \prec K_1 \prec \sigma(K_0), \end{aligned}$$

where the chain stops when the first symbol of one of the sequences  $\sigma^m(K_0)$  or  $\sigma^m(K_1)$  is not greater than  $N$ , for  $x > \sqrt{b}$ .

**Proof.** Let  $f(x) = \frac{x^2-a}{x^2-b}$ , with  $0 < b < a < 1$ , with the Kneading pair  $(K_0, K_1)$ . Since  $b < a < 1$  we have  $f^2(0) < 1 < f(0)$ , so  $\sigma^2(K_0) \prec K_1 \prec \sigma(K_0)$ . For  $x > \sqrt{b}$ , the function is increasing and from 2 we will have sequentially

$$\begin{aligned} & \sigma^2(K_0) \prec K_1 \prec \sigma(K_0) \\ & \sigma^3(K_0) \prec \sigma(K_1) \prec \sigma^2(K_0) \prec K_1 \prec \sigma(K_0) \\ & \sigma^4(K_0) \prec \sigma^2(K_1) \prec \sigma^3(K_0) \prec \sigma(K_1) \prec \sigma^2(K_0) \prec K_1 \prec \sigma(K_0) \quad . \\ & \dots \\ & \sigma^m(K_0) \prec \sigma^{m-2}(K_1) \prec \sigma^{m-1}(K_0) \prec \dots \prec \sigma^2(K_0) \prec K_1 \prec \sigma(K_0) \end{aligned}$$

■ The conditions of Theorem 12 to the initial iterates of  $x = f(0)$  and  $x = 1$  allow us to characterize the symbolic space where, fixed a kneading sequence, will be the kneading pairs that are formed in it. Comparing this to the what happens in the symbolic space of bimodal applications in the interval, this lines presents a new characteristic: it is possible to determine an upper and lower limit to this lines. Resulting from the Theorem 12 we have the next corollary.

**Corollary 13** Fixing a kneading sequence  $K_i$ , the kneading pairs will occupy a region in the symbolic set defined by  $\sigma^m(K_i)$  and  $\sigma^{m-1}(K_i)$  with  $m$  the lowest integer such that the first symbol of the sequence  $\sigma^m(K_i)$  is inferior to  $N$ .

**Proof.** We know that  $N$  represent values inferior to one. So, by Theorem 12 we have  $\sigma^m(K_0) \prec \dots \prec \sigma^{m-1}(K_0)$  and  $\sigma^{m-2}(K_1) \prec \dots \prec \sigma^{m-3}(K_1)$  then we have the desired result. ■

**Example 14** Let  $K_1 = UNNA$ . In this case the chain of symbolic inequalities is

$$\sigma^4(K_1) \prec \sigma^4(K_0) \prec \sigma^2(K_1) \prec \sigma^3(K_0) \prec \sigma(K_1) \prec \sigma^2(K_0) \prec K_1 \prec \sigma(K_0).$$

We conclude that the kneading sequence  $K_0$  must have the form  $K_0 = FNN\dots$ , but, since  $\sigma^3(K_1) \prec \sigma^4(K_0) \prec NA$  then the kneading sequences  $K_0$ , which can create kneading pairs with  $K_1 = UNNA$  are in the symbolic region  $FNNA \prec K_0 \prec FNNNA$ .

**Example 15** Let  $K_0 = FNNMB$ . We have  $K_1 = UN\dots$  from theorem 12 and since  $\sigma^4(K_0) = MB \prec \sigma^2(K_1) \prec \sigma^3(K_0) = NMB$  the the kneading sequences  $K_1$ , which can create kneading pairs with  $K_0$  are in the symbolic region  $UNMB \prec K_1 \prec UNNMB$ .

## 5 Symbolic product for double bifurcation period

One of the great success of the symbolic methods is its capacity to describe the auto-similarities of the unimodal and bimodal applications on the interval. Indeed, after the work produced by Sousa Ramos, it is today possible to obtain a clear picture of the properties of this similitarities trough a symbolic product of the kneading sequences.

One of the main goals of our research is to see if the entropy is invariant with a  $*$  - product, as it happens in other already known applications.

If we draw the bifurcation diagram to  $f$ , following the curve in the parameter space related with  $f^2(1) = 0$ , with kneading sequence  $K_1 = UNC$  we obtain the figure 1.

With a fast look at the figure 1, we can identify Feigenbaum double period bifurcations.

For  $a \simeq 0,47419027$  and  $b \simeq 0,23642395$  we have  $K_0 = FNNA$ , that is, we have a periodic attractive orbit that includes  $x = 0$  and  $x = 1$ , with

$$K(f) = FNNA \infty UNC. \quad (1)$$

For  $a \simeq 0,47814508$  and  $b \simeq 0,24530767$  we have a similar case with

$$K(f) = FNNMMNNLFNNA \infty UNC. \quad (2)$$

Observing the similarity between this two kneading invariants it is possible to induce that the kneading invariant that will appear after the second double period bifurcation will be, by

$$K(f) = FNNMMNNLFNNLFNNLFNNMMNNLFNNA \infty UNC \quad (3)$$

that indeed exists for  $a \simeq 0,47858340$  and  $b \simeq 0,24628795$ .

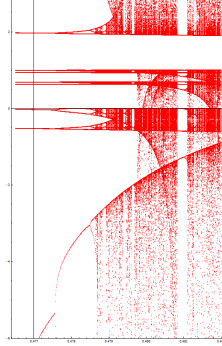


Figure 1: Bifurcation diagram related to the kneading sequence  $K_1 = UNC$

Calculating the transition matrix for each one of the kneading sequences 1, 2 and 3 we will have the characteristic polynomials

$$p(t) = (-1+t)t^2(1+t)(1+t^2)(1+t+t^2-t^3), \quad p(t) = t^{10}(1+t+t^2-t^3)(-2+t^4)$$

and

$$p(t) = (-1+t)^3t^2(1+t)^3(1+t^2)^3(1+t+t^2-t^3)(1+t^4)^2(1+t^8),$$

respectively. All have spectral radius  $s = 1,83929$ . So, until now our experimental results show us that identifying the similarities in this real rational functions will share some results already known in the usual unimodal and bimodal applications.

During our experiments we found a big region in the symbolic space that have not matches at all. We resume it in the next proposition.

**Proposition 16** *For  $K_1 = UNC$ , there is no kneading sequence  $K_0$  between  $FNNA$  and  $FNNMMNLFNNA$ .*

**Proof.** Let's suppose that exists a finite sequence  $S = S_1S_2\dots S_{m-1}X$ , with  $X = A$  or  $X = B$ . We show that his sequence violates the necessary conditions for  $(K_0, UNC)$  be a kneading invariant.

Let  $FNNMMNLFNNA \prec S_1S_2\dots S_{m-1}X \prec FNNA$ . The first four symbols are already determined and so  $S = FNNMS_5S_6\dots S_{m-1}X$ . Since the parity of  $FNN$  is  $+1$  we can write  $MMNNL\dots \prec MS_5S_6\dots$  and so,  $S_5 = M$ ,  $S_6 = N$  and  $S_7 = N$ . This way we can write  $NLF\dots \prec NS_8S_9$ . The alternatives for  $S_8$  are  $L, R, B$  or  $N$ . But  $K_1 = UNC$ , so the itinerary of a point in  $\sqrt{b} < x < 1$  will necessarily be lower than this one,  $NS_8 \prec \sigma(UNC) = NC$ . The only possibility to  $S_8$  is  $L$ , and  $S_9 = N$ .

Until now  $S = FNNMMNLFNS_{11}S_{12}\dots$ . By other hand the itinerary of a point  $x > 1$  must be bigger that the itinerary of the critical point, so we have  $FNNM\dots \prec FNS_{11}S_{12}\dots$  and this assure us that  $S_{11} = N$  and the symbol  $S_{12}$  can be  $M, A, L, R, B$  or  $N$ . But by theorem 12

$$\sigma^2(FNNM) \prec \sigma^2(FNS_{12}\dots) \prec \sigma(UNC) \prec \sigma(FNNM\dots) \prec \sigma(FNS_{12}\dots)$$

that is  $NM\dots \prec S_{12}S_{13}\dots \prec NC$ .

We conclude that  $S_{12} = N$  and  $S_{13} = M, A$  or  $L$ . But, since the parity of the initial subsequence of  $S$  is odd than we have  $S_{13} \prec A$ , and follows that  $S_{13} = M$ . This is not possible and the sequence should be  $S = (FNNMMNNL)^\infty$ , and this contradicts the fact that  $S$  should be finite, with a symbol  $A$  or  $B$ . Then between  $FNNA$  and  $FNNMMNLFNNA$  there is no compatible kneading sequence with  $K_1 = UNC$ .

We can observe that  $(FNNMMNNL)^\infty$  corresponds to the itinerary of the periodic orbit which kneading invariant is  $FNNA \infty UNC$ . ■

Trough a elaborate and extensive experimental work, and with the help of theorem 12, that would be difficult to write it all in this article, we defined the  $*$  - product for the family of real rational functions  $f(x) = \frac{x^2-a}{x^2-b}$ , with  $0 < b < a < 1$ , which allow us to describe symbolically the bifurcation phenomena that happens in this functions.

**Definition 17**  $*$  - product for  $f(x)$ .

Let

$$\overline{A \infty U} = \begin{cases} MMN, \rho(P_1 \dots P_{p-1}) = +1 \\ LFN, \rho(P_1 \dots P_{p-1}) = -1 \end{cases} ;$$

$$\overline{B \infty U} = \begin{cases} NMN, \rho(P_1 \dots P_{p-1}) = +1 \\ RFN, \rho(P_1 \dots P_{p-1}) = -1 \end{cases} \text{ and } \overline{C} = \begin{cases} L, \rho(Q_2 \dots Q_{q-1}) = +1 \\ R, \rho(Q_2 \dots Q_{q-1}) = -1 \end{cases} .$$

Fixing  $K_1$ , let  $f(x)$  be the application such that

$$K(f) = P_1 \dots P_{p-1} X \infty U Q_2 \dots Q_{q-1} C,$$

with  $X = A$  or  $X = B$ . We have the double bifurcation period characterized by:

$$K^*(f) = P_1 \dots P_{p-1} \overline{X \infty U} Q_2 \dots Q_{q-1} \overline{C} P_1 \dots P_{p-1} A \infty U Q_2 \dots Q_{q-1} C.$$

Fixing  $K_0$ , let  $f(x)$  be the application such that

$$K(f) = U Q_2 \dots Q_{q-1} C P_1 \dots P_{p-1} X \infty,$$

with  $X = A$  or  $X = B$ . We have the double bifurcation period characterized by:

$$K^*(f) = U Q_2 \dots Q_{q-1} \overline{C} P_1 \dots P_{p-1} \overline{X \infty U} Q_2 \dots Q_{q-1} C P_1 \dots P_{p-1} X \infty.$$

The last definition help us to calculate values of entropy that would be impossible to calculate trough numerical calculus, or at least, are really slow regarding our life expectations. Also, it can be used to identify double period bifurcations that sometimes are hidden in the bifurcation diagram, due to numerical calculus approximations errors. We hope this tool would be a useful tool to use in the future research on the dynamics of this family of functions.

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