

10. (20 pts) The logistic map  $\mathcal{M}$  sends  $x$  to  $\bar{x}$  by the rule

$$\bar{x} = \lambda x(1 - x).$$

Describe in a brief essay below what you have learned about the properties of the logistic map.

The map has fixed points  $x_e$  given by  $x_e = 0$  and  $x_e = (\lambda - 1)/\lambda$ . For  $\lambda \in [1, 4]$   $x_e = 0$  is unstable. For  $\lambda \in [1, 3]$   $x_e = (\lambda - 1)/\lambda$  is stable, and it is unstable when  $\lambda > 3$ . Under repeated iteration of the map, period doubling occurs at  $\lambda = \lambda_1 = 3$ , and there is a cascade of successive period doublings at values  $\lambda_2, \lambda_3, \dots$ . The cascade ends at a finite value  $\lambda_\infty$ , and (apart from windows of stability) chaotic behavior occurs for  $\lambda > \lambda_\infty$ . The way in which the sequence  $\lambda_j$  converges to  $\lambda_\infty$  is universal. That is, a large class of maps behave in the same way. The way in which successive bifurcation forks scale is also universal. See the picture below. For  $\lambda = 4$ , the logistic map can be analyzed in detail, and it is found to contain the Bernoulli shift map. Thus, even a very simple map can lead to very complicated behavior under repeated iteration.

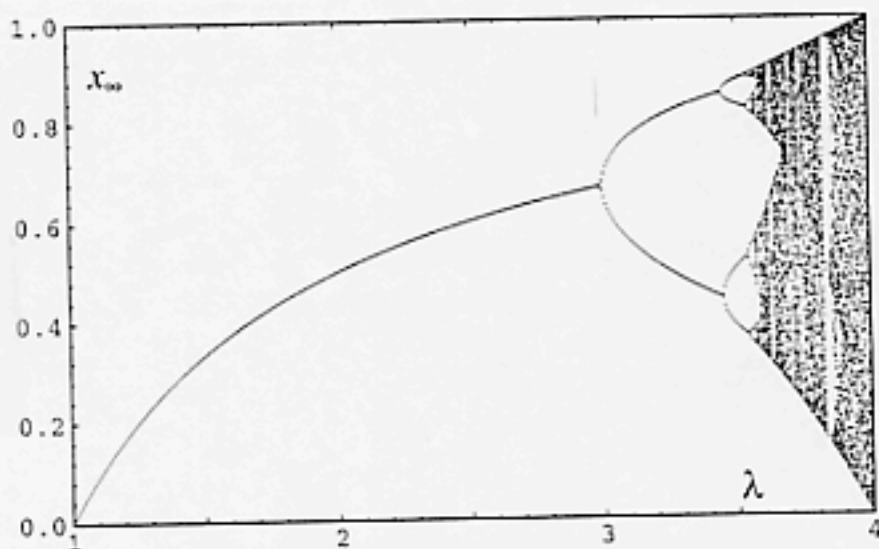


Figure 1.2.2: Feigenbaum diagram showing limiting values  $x_\infty$  as a function of  $\lambda$  for the logistic map.