Critical intermittency in random interval maps

Workshop on affine and overlapping IFSs

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Benthen Zeegers

Leiden University

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Good maps and bad maps

Homburg, Kalle, Ruziboev, Verbitskiy, Z. (2021):

We consider two types of maps, **good maps** and **bad maps**.

The class of good maps consists of maps

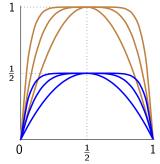
 ${\it T_g}:[0,1] o [0,1], ~~ {\it T_g}(x) = 1 - |1 - 2x|^{{\it r_g}},$ where ${\it r_g} \ge 1.$

The class of **bad maps** consists of maps

$$T_b: [0,1] \to [0,1], \quad T_b(x) = \frac{1}{2} - \frac{1}{2} |1 - 2x|^{\ell_b},$$

where $\ell_b > 1$, called the *critical order*.

Ex:
$$r_g = 2, \ell_b = 2$$
 give $T_g(x) = 4x(1-x), T_b(x) = 2x(1-x).$

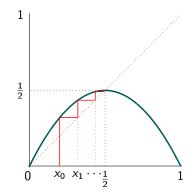


Dynamics under bad maps

The orbits under a bad map T_b are of the form $\{x_n\}_{n=0}^{\infty}$ where $x_0 \in [0, 1]$ and, for each $n \in \mathbb{N}$,

$$x_n = T_b(x_{n-1}) = \dots = T_b^n(x_0)$$
$$= \frac{1}{2} - \frac{1}{2}|1 - 2x_0|^{\ell_b^n}.$$

Hence, each bad map has $\frac{1}{2}$ as superattracting fixed point with (0,1) as basin of attraction.



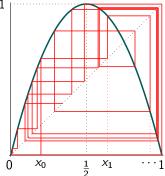
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Dynamics under good maps

The following result is a special case of the Main Theorem in Nowicki, van Strien (1991).

Theorem

- Let T_g be a good map.
 - 1. There exists a unique T_g -invariant, T_g -ergodic probability measure μ_g such that $\mu_g \ll$ Leb, where Leb is the Lebesgue measure on [0, 1].
 - 2. The density $\frac{d\mu_g}{dLeb}$ is bounded away from zero, is locally Lipschitz on (0, 1) and is in L^q if and only if $q \in [1, \frac{r_g}{r_g-1})$.



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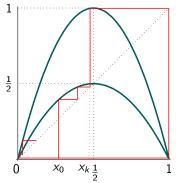
Critical intermittency

Let T_1, \ldots, T_N be a finite collection of good and bad maps, containing at least one of either type. Let $(p_j)_{j=1}^N$ be a prob. vector. Let $x_0 \in [0, 1]$ and for each $n \in \mathbb{N}$, independently,

 $x_n = \begin{cases} T_1(x_{n-1}), & \text{with probability } p_1, & 1 \\ \vdots & \vdots \\ T_N(x_{n-1}), & \text{with probability } p_N, \end{cases}$

The typical behaviour is the following:

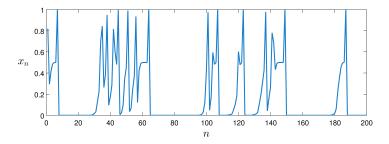
- The orbit converges superexp. fast to ¹/₂ under applications of bad maps up to some time k,
- At time k + 1, the orbit is mapped close to 1 by a good map,



Then the orbit is mapped close to 0 and diverges exp. fast from 0 under applications of either good or bad maps.

Critical intermittency

Time series of the random model consisting of the logistic maps $T_4(x) = 4x(1-x)$ and $T_2(x) = 2x(1-x)$, both chosen with equal probability at each timestep.



Abbasi, Gharaei, Homburg (2018): Random interval map composed of T_4 and T_2 admits a σ -finite acs measure μ . Furthermore, μ is infinite in case $p_2 > \frac{1}{2}$, i.e. choosing T_2 with higher probability.

Phase transition

Let T_1, \ldots, T_N be a finite collection of good and bad maps, containing at least one of either type. Let $(p_j)_{j=1}^N$ be a prob. vector. A Borel measure μ on [0, 1] is *stationary* if

$$\sum_{j=1}^N p_j \mu(T_j^{-1}A) = \mu(A), \qquad orall A \subseteq [0,1]$$
 Borel.

Theorem (Homburg, Kalle, Ruziboev, Verbitskiy, Z. (2021))

- 1. There exists a unique (up to scalar multiplication) σ -finite stationary measure μ such that $\mu \ll$ Leb.
- 2. The density $\frac{d\mu}{dLeb}$ is bounded away from zero, is locally Lipschitz on $(0, \frac{1}{2}) \cup (\frac{1}{2}, 1)$ and is not in L^q for any q > 1.
- 3. Set $\Sigma_B = \{1 \le j \le N : T_j \text{ bad map}\}\ \text{and } \theta = \sum_{b \in \Sigma_B} p_b \ell_b$. Then μ_p is finite if and only if $\theta < 1$.

Hence, the random system exhibits a **phase transition at** $\theta = 1$.