Iterative properties on flow

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Abstract: In this paper, we consider a continuous flow $\varphi: \mathcal{R} \times X \to X$, where X is a compact metric space, and we prove that for any positive integer N, φ is distributional chaotic if and only if φ^N is distributional chaotic; φ is Li-Yorke chaotic if and only if φ^N is Li-Yorke chaotic.

1. Introduction

In 1975, Li and Yorke first gave the definition of chaos (see [1]), the definition opened the door on researching chaos, many scholars began to explore the chaos and give the different notions and concepts of chaos. In 1994, Schweizer and Smital defined a new chaos named distributional chaos (see[2,3]). The scholar's effort is to clarify the essence of the complexity of dynamical systems. Nowadays to investigate the chaotic behavior of dynamical systems has become a hot subject.

In this paper, we main obtain the following results: Let (X, d) be a compact metric space with metric d, write $\mathbb{R} = (-\infty, +\infty)$. Let $\varphi : \mathcal{R} \times X \to X$ be a continuous flow.

- (1) For any integer N > 0, φ is distributional chaotic if and only if φ^N is distributional chaotic.
- (2) For any integer N > 0, φ is Li-Yorke chaotic if and only if φ^N is Li-Yorke chaotic.

2. Preliminarier

Let (X, d) be a compact metric space with metric d, write $\mathbb{R} = (-\infty, +\infty)$. We call $\varphi : \mathcal{R} \times X \to X$ is a continuous flow if φ satisfies the following conditions £»

- (1) $\varphi(0,x) = x, \forall x \in X$.
- (2) $\varphi(t,\cdot): X \to X, \forall t \in \mathbb{R}$ is homeomorphism.
- (3) $\varphi(t, \varphi(s, x)) = \varphi(s + t, x), \forall s, t \in \mathbb{R}$.

Given $k \in \mathbb{R}$, we define $\varphi^k : \mathbb{R} \times X \to X$, where $\varphi^k(t, x) = \varphi(kt, x)$, $\forall x \in X$ (refer to [4] for more details).

The product metric ρ on the product space $X \times X$ is defined by $\rho((x,y),(x',y')) = \max\{d(x,x'),d(y,y')\}$ for any $(x,y),(x',y') \in X \times X$.

Definitions 2.1 φ is said to be Li-Yorke chaotic if there exists an uncountable set $D \subset X$ such that for any pair $(x, y) \in D \times D$ with $x \neq y$,

(1) $\liminf_{t\to\infty} d\left(\varphi(t,x),\varphi(t,y)\right) = 0$; (2) $\limsup_{t\to\infty} d\left(\varphi(t,x),\varphi(t,y)\right) > 0$.

Sometimes (x, y) is said to be a Li-Yorke pair of φ .

Definitions 2.2 For any real number s > 0, $x, y \in X$, let

- $(1) \ \underline{F}_{xy}(s) = \lim \inf_{t \to \infty} \frac{1}{t} \int_0^t \chi_{[0,s]} \left(d(\varphi(t,x), \varphi(t,y)) \right) dt.$
- (2) $\overline{F}_{xy}(s) = \limsup_{t \to \infty} \frac{1}{t} \int_0^t \chi_{[0,s]} \left(d(\varphi(t,x), \varphi(t,y)) \right) dt.$

Where $\chi_A(x)$ is 1 if $x \in A$, and $\chi_A(x)$ is 0 if $x \notin A$. Obviously $\underline{F}_{xy}(s)$ and $\overline{F}_{xy}(s)$ are both nondecreasing functions. We call $(x, y) \in X \times X$ is a pair displaying distributional chaos if

(1) $\underline{F}_{xy}(\alpha) = 0$, for some $\alpha > 0$; (2) $\overline{F}_{xy}(s) = 1$, for any s > 0.

 φ is said to display distributional chaotic if there exists an uncountable set $D \subseteq X$ such that any two different points in D is a pair displaying distributional chaos.

From the above definitions, we can see that any map displaying distributional chaos must be Li-Yorke chaotic.

For simplicity, let

$$\varepsilon_{t}(\varphi, x, y, s) = \int_{0}^{t} \chi_{[0,s]} (d(\varphi(t, x), \varphi(t, y))) dt.$$

$$\underline{F}(\varphi, x, y, s) = \liminf_{t \to \infty} \frac{1}{t} \varepsilon_{t}(\varphi, x, y, s).$$

$$\overline{F}(\varphi, x, y, s) = \limsup_{t \to \infty} \frac{1}{t} \varepsilon_{t}(\varphi, x, y, s).$$

3. Lemmas

In order to prove the main theorems, at first we show some lemmas.

Lemma 3.1 Let $\varphi: \mathcal{R} \times X \to X$ be a continuous flow, $x, y \in X$. For any positive integer N > 0, and s > 0, we have

- (1) If $\underline{F}(\varphi, x, y, s) = 0$, then $\underline{F}(\varphi^N, x, y, s) = 0$.
- (2) If $\overline{F}(\varphi, x, y, s) = 1$, then $\overline{F}(\varphi^N, x, y, s) = 1$.

Proof (1) If $F(\varphi, x, y, s) = 0$, then there is an increasing sequence $\{t_i\}$ such that when $i \to \infty$,

$$\lim_{i\to\infty}\frac{1}{t_i}\varepsilon_{t_i}(\varphi,x,y,s)=0.$$

Put

$$m_i = \frac{t_i}{N}.$$

then for each i,

$$\varepsilon_{m_i}(\varphi^N, x, y, s) = \varepsilon_{t_i}(\varphi, x, y, s).$$

It follows that for $i \to \infty$,

$$\lim_{i\to\infty}\frac{1}{t_i}\varepsilon_{m_i}(\varphi^N,x,y,s)=0.$$

and further

$$\lim_{i\to\infty}\frac{N}{t_i}\varepsilon_{m_i}(\varphi^N,x,y,s)=0.$$

This gives for $i \to \infty$,

$$\lim_{i\to\infty}\frac{1}{m_i}\,\varepsilon_{m_i}(\varphi^N,x,y,s)=0..$$

Therefore

$$\underline{F}(\varphi^N, x, y, s) = 0.$$

(2) If $\overline{F}(\varphi, x, y, s) = 1$, then there is an increasing sequence $\{t_i\}$ such that when $i \to \infty$, $\lim_{i \to \infty} \frac{1}{t_i} \varepsilon_{t_i}(\varphi, x, y, s) = 1.$

Let

$$\delta_{t_i}(\varphi, x, y, s) = \ell \left\{ t : d(\varphi(t, x), \varphi(t, y)) \ge s, 0 \le t < t_i \right\}.$$

where $\ell\{t: d\left(\varphi(t,x), \varphi(t,y)\right) \ge s, 0 \le t < t_i\}$ denotes the Lebesque measure $\{t: d\left(\varphi(t,x), \varphi(t,y)\right) \ge s, 0 \le t < t_i\}$.

Because for each t_i ,

$$\frac{1}{t_i} \delta_{t_i} (\varphi, x, y, s) + \frac{1}{t_i} \varepsilon_{t_i} (\varphi, x, y, s) = 1.$$

We have

$$\lim_{i\to\infty}\frac{1}{t_i}\,\delta_{t_i}\left(\varphi,x,y,s\right)=0.$$

Put $m_i = \frac{\iota_i}{N}$. By an argument similar to that given above , we get that

$$\lim_{i\to\infty}\frac{1}{m_i}\delta_{m_i}\left(\varphi^N,x,y,s\right)=0..$$

and further

$$\lim_{i\to\infty}\frac{1}{m_i}\,\varepsilon_{m_i}\left(\varphi^N,x,y,s\right)=1-\lim_{i\to\infty}\frac{1}{m_i}\,\delta_{m_i}\left(\varphi^N,x,y,s\right)=1.$$

This means that

$$\overline{F}(\varphi^N, x, y, s) = 1.$$

Lemma 3.2 Let $\varphi: \mathcal{R} \times X \to X$ be a continuous flow, $x, y \in X$, N > 0, then the following results hold:

(1) If for s > 0, $\underline{F}(\varphi^N, x, y, s) = 0$, then there exists p > 0 such that $\underline{F}(\varphi, x, y, p) = 0$.

(2) If
$$\overline{F}(\varphi^N, x, y, s) = 1$$
 for all $s > 0$, then $\overline{F}(\varphi, x, y, p) = 1$ or all $p > 0$.

Proof (1) If for s > 0, $\underline{F}(\varphi^N, x, y, s) = 0$, then there exists an increasing sequence $\{t_i\}$ such that when $i \to \infty$,

$$\lim_{i\to\infty}\frac{1}{t_i}\varepsilon_{t_i}(\varphi^N,x,y,s)=0.$$

Since X is compact, and the map $\varphi:[0,N]\times X\to X$ is uniform continuous, hence for fixed s > 0, there exists p > 0 such that for $\mu, \nu \in X$ and each $t \in [0, N], d(\varphi(t, \mu), \varphi(t, \nu)) \ge p$ implies $d(\varphi(N,\mu),\varphi(N,\nu)) \ge s$. So we have

$$N\delta_{t_i}(\varphi^N, x, y, s) \leq \delta_{Nt_i}(\varphi, x, y, p).$$

Put $m_i = Nt_i$. Then we have

$$\frac{1}{m_i} \varepsilon_{m_i}(\varphi, x, y, p) \leq \frac{1}{t_i} \varepsilon_{t_i}(\varphi^N, x, y, s).$$

 $\lim_{i\to\infty}\frac{1}{t_i}\,\varepsilon_{t_i}(\varphi^N,x,y,s)=0$ Noting that

$$\lim_{i\to\infty}\frac{1}{m}\,\varepsilon_{m_i}(\varphi,x,y,p)=0.$$

This shows that

$$\underline{F}(\varphi, x, y, p) = 0.$$

(2) Suppose $\overline{F}(\varphi^N, x, y, s) = 1$ for all s > 0. Fix p > 0. Since the map $\varphi: [0, N] \times X \to X$ is uniform continuous, then exists s > 0 such that for $\mu, \nu \in X$ and each $t \in [0, N]$, $d(\varphi(t,\mu),\varphi(t,\nu)) < p$ provided $d(\mu,\nu) < s$. For such an s, $\overline{F}(\varphi^N,x,y,s) = 1$, so there exists an increasing sequence $\{t_i\}$ such than for $i \to \infty$,

$$\lim_{i\to\infty}\frac{1}{t_i}\varepsilon_{t_i}(\varphi^N,x,y,s)=1.$$

Put $m_i = Nt_i$. We can see that

$$N\varepsilon_{t_i}(\varphi^N, x, y, s) \leq \varepsilon_{m_i}(\varphi, x, y, p).$$

then

$$\frac{1}{t_i} \varepsilon_{t_i}(\varphi^N, x, y, s) \leq \frac{1}{m_i} \varepsilon_{m_i}(\varphi, x, y, p).$$

 $i \to \infty$, $\lim_{i \to \infty} \frac{1}{t_i} \varepsilon_{t_i}(\varphi^N, x, y, s) = 1$

$$\lim_{i\to\infty}\frac{1}{m_i}\,\varepsilon_{m_i}(\varphi,x,y,p)=1.$$

Therefore, for all p > 0,

$$\overline{F}(\varphi, x, y, p) = 1.$$

Lemma 3.3 Let $\varphi: \mathcal{R} \times X \to X$ be a continuous flow, $x, y \in X$, N > 0. If (x, y) is a Li-Yorke pair of φ , then (x, y) is a Li-Yorke pair of φ^N

Proof If (x, y) is a Li-Yorke pair of φ , we have $\liminf_{t \to \infty} d(\varphi(t, x), \varphi(t, y)) = 0$ $\limsup d(\varphi(t, x), \varphi(t, y)) > 0.$

Then there are two infinite sequences $\{s_i\}$, $\{t_i\}$ of \mathbb{R} such that

$$\lim_{i \to \infty} d(\varphi(s_i, x), \varphi(s_i, y)) = 0 \quad \text{and} \quad \lim_{i \to \infty} d(\varphi(t_i, x), \varphi(t_i, y)) > 0.$$

Put
$$\begin{aligned} s_i &= \frac{s_i}{N} \ \ and \ \ t_i = \frac{t_i}{N}. \\ & \text{Hence, for} \ \ i \to \infty \ , \text{ we have} \\ & \lim_{i \to \infty} d(\varphi^N(s_{i'}, x), \varphi^N(s_{i'}, y)) = \lim_{i \to \infty} d(\varphi(s_i, x), \varphi(s_i, y)) = 0. \\ & \lim_{i \to \infty} d(\varphi^N(t_{i'}, x), \varphi^N(t_{i'}, y)) = \lim_{i \to \infty} d(\varphi(t_i, x), \varphi(t_i, y)) > 0. \end{aligned}$$

This shows that (x, y) is a Li-Yorke pair of φ^N .

Lemma 3.4 Let $\varphi: \mathcal{R} \times X \to X$ be a continuous flow, $x, y \in X$, N > 0. If (x, y) is a Li-Yorke pair of φ^N , then (x, y) is a Li-Yorke pair of φ .

Proof If
$$(x, y)$$
 is a Li-Yorke pair of φ^N , that is $\liminf_{t \to \infty} d(\varphi^N(t, x), \varphi^N(t, y)) = 0$ and $\limsup_{t \to \infty} d(\varphi^N(t, x), \varphi^N(t, y)) > 0$.

Then there are two infinite sequences $\{s_i\}$, $\{t_i\}$ of $\mathbb R$ such that

$$\lim_{i\to\infty}d(\varphi^N(s_i,x),\varphi^N(s_i,y))=0\quad and\ \lim_{i\to\infty}d(\varphi^N(t_i,x),\varphi^N(t_i,y))>0.$$

Put
$$s_{i'} = s_i N$$
 and $t_{i'} = t_i N$. Therefore, when $i \to \infty$,
$$\lim_{i \to \infty} d(\varphi(s_{i'}, x), \varphi(s_{i'}, y)) = \lim_{i \to \infty} d(\varphi^N(s_i, x), \varphi^N(s_i, y)) = 0.$$
$$\lim_{i \to \infty} d(\varphi(t_{i'}, x), \varphi(t_{i'}, y)) = \lim_{i \to \infty} d(\varphi^N(t_i, x), \varphi^N(t_i, y)) > 0.$$

Thus (x, y) is a Li-Yorke pair of N > 0.

4. Main results and proofs

Theorem 4.1 Let (X,d) be a compact metric space, $\varphi: \mathcal{R} \times X \to X$ be a continuous flow, N > 0 an integer. Then φ is distributional chaotic if and only if φ^N is distributional chaotic.

Proof By Lemma 3.1 and Lemma 3.2 we knows that for any N > 0, φ is distributional chaotic if and only if φ^N is distributional chaotic.

Theorem 4.2 Let (X,d) be a compact metric space, $\varphi: \mathcal{R} \times X \to X$ be a continuous flow, N > 0 an integer. Then φ is Li-Yorke chaotic if and only if φ^N is Li-Yorke chaotic.

Proof By Lemma 3.3 and Lemma 3.4 we knows that for any N > 0, φ is Li-Yorke chaotic if and only if φ^N is Li-Yorke chaotic.

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