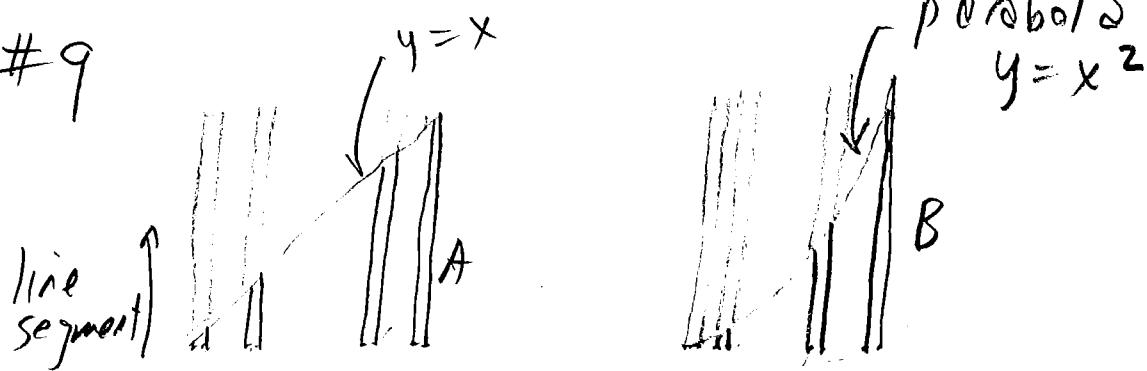


PF6 #9



$\xrightarrow{\text{center middle -}}$   
thirds set

Both  $A$  and  $B$  are subsets of  $C \times I$

Monotonicity of dimension

If  $X$  is a subset of  $Y$ , then

$$\dim(X) \leq \dim(Y)$$

$$\dim(A) \leq \dim(C \times I) = \dim(C) + \dim(I) = \frac{\log 2}{\log 3} + 1$$

$$\dim(B) \leq \dim(C \times I) = \dim(C) + \dim I = \frac{\log 2}{\log 3} + 1$$



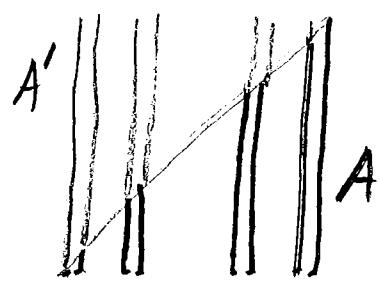
Call the piece in the box  $D$ .  $D$  is the product of a Center MTS and an interval,

$$\text{so } \dim(D) = \frac{\log 2}{\log 3} + 1$$

Because  $D$  is a subset of  $A$ ,  $\dim(D) \leq \dim(A)$

$$\frac{\log 2}{\log 3} + 1 = \dim(D) \leq \dim(A) \leq \dim(C \times I) = \frac{\log 2}{\log 3} + 1$$

$$\text{Then } \dim(A) = \frac{\log 2}{\log 3} + 1$$



$$A \cup A' = C \times I$$

$$\begin{aligned} \dim(A \cup A') &= \dim(C \times I) \\ &= \dim(C) + \dim(I) \\ &= \frac{\log 2}{\log 3} + 1 \end{aligned}$$

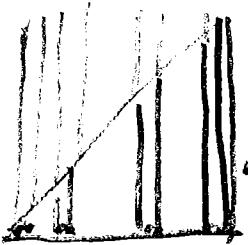
(3)

We know  $\dim(A \cup A') = \max\{\dim(A), \dim(A')\}$

$A'$  is just  $A$  rotated  $180^\circ$ , so

$$\dim(A) = \dim(A')$$

$$\begin{aligned} \text{Then } \frac{\log 2}{\log 3} + 1 &= \max\{\dim(A), \dim(A')\} \\ &= \max\{\dim(A), \dim(A)\} \\ &= \dim(A) \end{aligned}$$



$A = (C \times I) \cap \text{right triangle } E$

$$\dim(A) = \dim(C \times I) + \dim(E) - 2$$

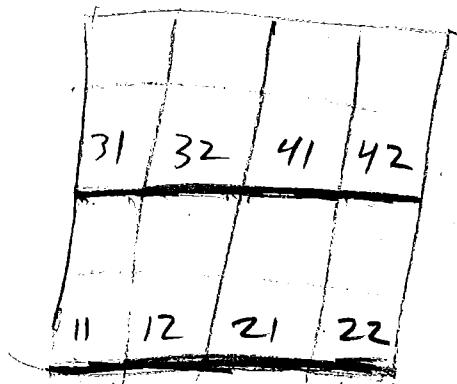
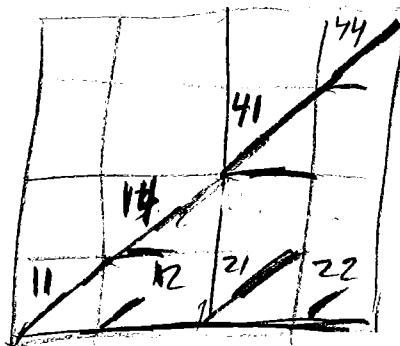
$$= \dim(C \times I) + 2 - 2$$

$$= \dim(C \times I)$$

A and E  
lie in the  
plane

PF 5 #9

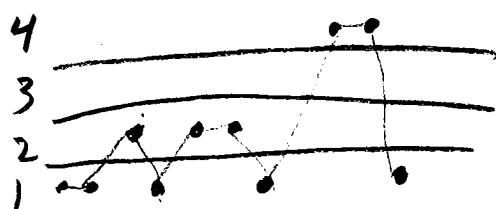
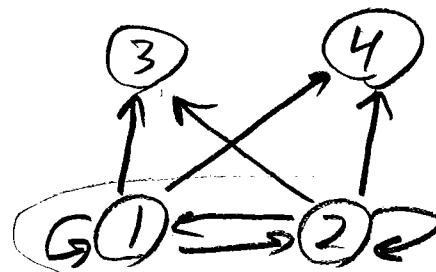
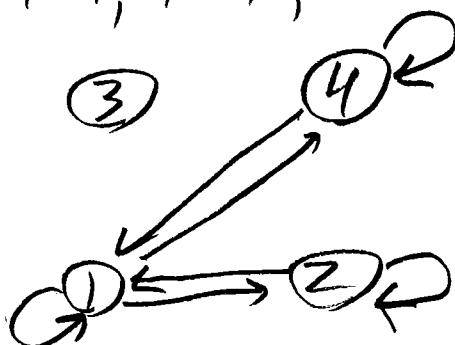
(3)



From the occupied addresses, find the allowed transitions

$$\begin{aligned} &1 \rightarrow 1, 2 \rightarrow 1, 1 \rightarrow 2, 2 \rightarrow 2 \\ &4 \rightarrow 1, 1 \rightarrow 4, 4 \rightarrow 4 \end{aligned}$$

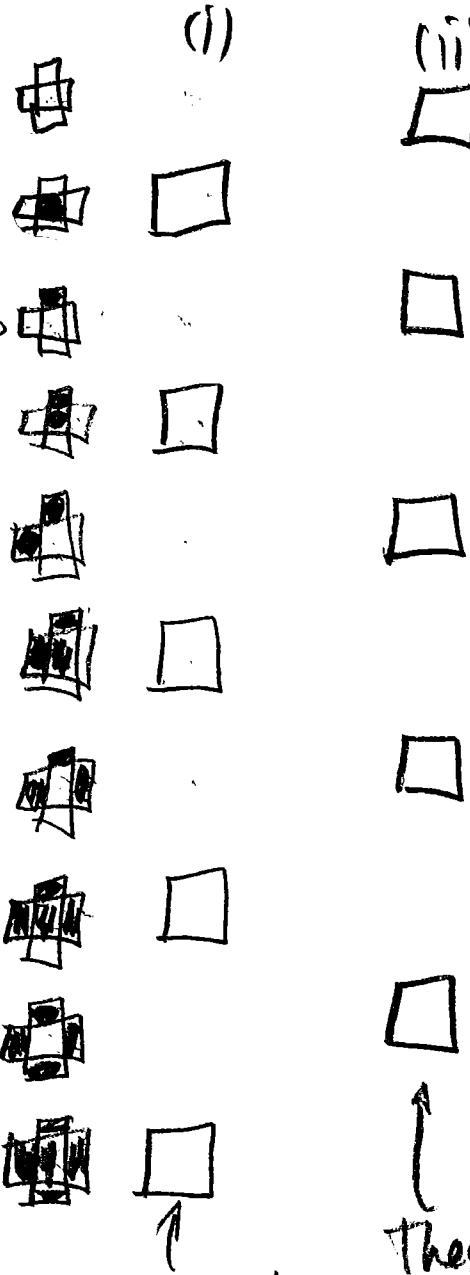
$$\begin{aligned} &1 \rightarrow 1, 2 \rightarrow 1, 1 \rightarrow 2, 2 \rightarrow 2 \\ &1 \rightarrow 3, 2 \rightarrow 3, 1 \rightarrow 4, 2 \rightarrow 4 \end{aligned}$$



Don't continue from here because in the transition graph, nothing follows 3.

PF2 #7

(4)



These make  
the central  
cell alive

These make  
the central  
cell alive

rule (i) says if the central  
cell is alive, it stays alive;  
if the central cell is dead, it  
stays dead. Nothing changes.

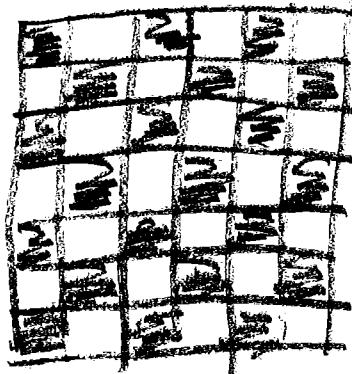
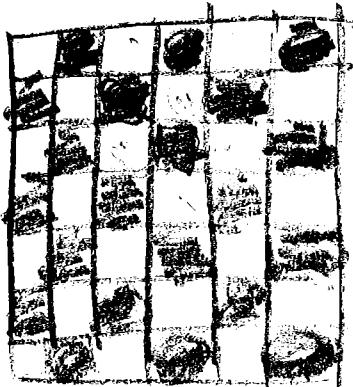
Live & dead  
cells reverse  
roles with  
each generation

5

These nbd's give a live central cell



All others give dead central cells



We have not selected , a live central cell with 4 dead neighbors dies in the next generation.

Because we have selected , a dead central cell with 4 live neighbors becomes alive in the next generation

1 dim N=3 CA rule gives live  
all others give dead

with wraparound



without wraparound



(not infinite)

dies because it has no left neighbor

PF 4 #3  $\varepsilon = 1/2^n$ 

$$N(\varepsilon) = 2^n + 3^n + n$$

(6)

Find the box-counting dimension, given this information.

$$\begin{aligned} d &= \lim_{n \rightarrow \infty} \frac{\log(N)}{\log(1/\text{box size})} = \lim_{n \rightarrow \infty} \frac{\log(2^n + 3^n + n)}{\log(1/(1/2^n))} \\ &= \lim_{n \rightarrow \infty} \frac{\log(3^n \cdot (\frac{2}{3})^n + 1 + \frac{n}{3^n})}{\log(2^n)} \quad \text{factor out the largest term.} \\ &= \lim_{n \rightarrow \infty} \frac{\log(3^n) + \log((\frac{2}{3})^n + 1 + \frac{n}{3^n})}{\log(2^n)} \end{aligned}$$

What happens to  $(\frac{2}{3})^n + 1 + \frac{n}{3^n}$  as  $n \rightarrow \infty$ ?

As  $n \rightarrow \infty$   $(\frac{2}{3})^n \rightarrow 0$

$$\frac{1}{3}, \frac{2}{9}, \frac{3}{27}, \frac{4}{81}, \frac{5}{243}, \dots$$

As  $n \rightarrow \infty \frac{n}{3^n} \rightarrow 0$

$$d = \lim_{n \rightarrow \infty} \frac{\log(3^n)}{\log(2^n)} + \frac{\log 1}{\log(2^n)}$$

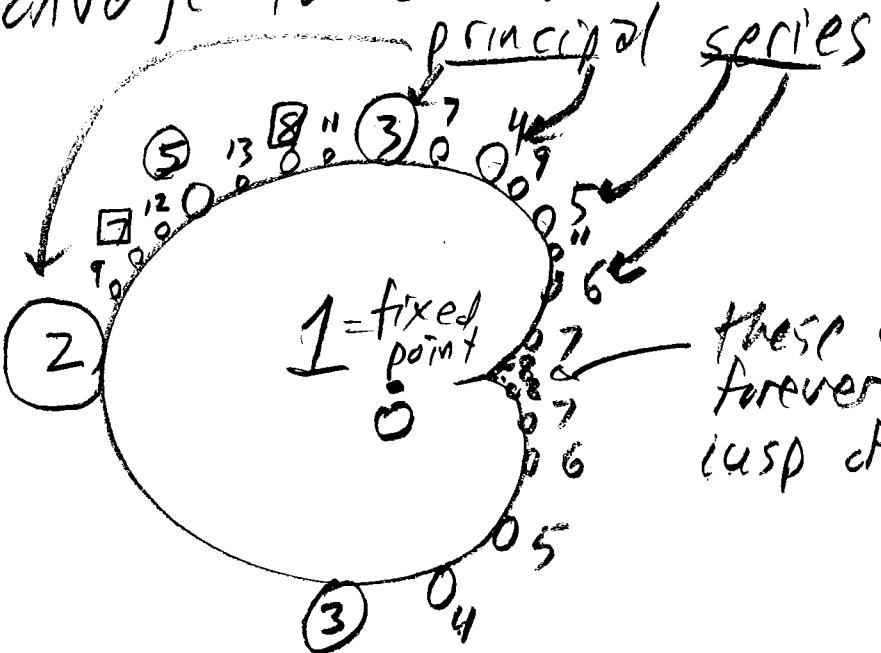
$$= \lim_{n \rightarrow \infty} \frac{n \log 3}{n \log 2} + \frac{\log 1}{n \log 2} = \frac{\log 3}{\log 2}$$

## Mandelbrot

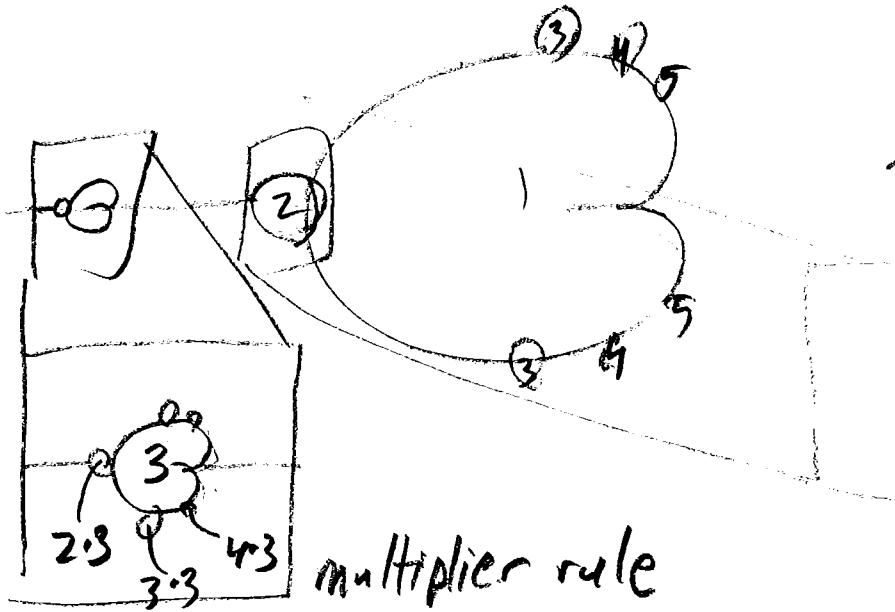
Mandelbrot's

The Mandelbrot set is the collection of all  $c$  for which the iterates  $z_1 = z_0^2 + c$ ,  $z_2 = z_1^2 + c, \dots$ , starting from  $z_0 = 0$ , do not escape to  $\infty$ . One way this can happen is for the iterates to converge to a cycle.

Foray  
sequence



these continue on  
forever into the  
cusp of the cardioid

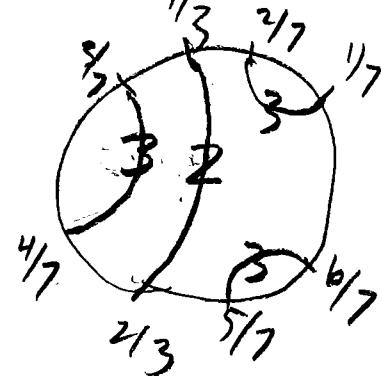


## multiplier rule

To find the number of midget  
Mandelbrot sets, use Lavaurs' method. ⑧

cycle  
number

$$2 \quad \frac{1}{2^2-1} = \frac{1}{3}, \frac{2}{3}$$



$$3 \quad \frac{1}{2^3-1} = \frac{1}{7}, \frac{2}{7}, \frac{3}{7}, \frac{4}{7}, \frac{5}{7}, \frac{6}{7}$$

$\frac{3}{7}$  pieces  
3, 3-cycle pieces  
2 discs, 1 midget

4

5

:

.

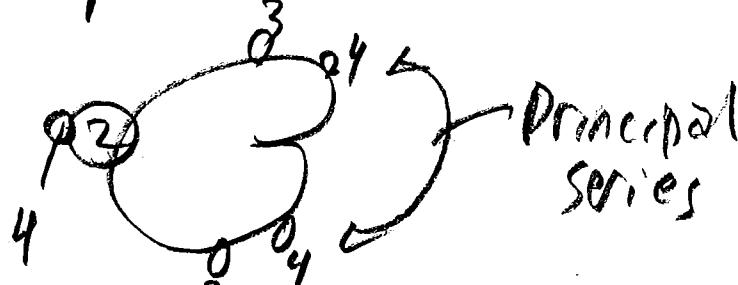
$$\frac{1}{2^4-1} = \frac{1}{15}, \frac{2}{15}, \frac{3}{15}, \frac{4}{15}, \boxed{\frac{5}{15}}, \frac{6}{15}, \frac{7}{15}, \frac{8}{15}$$

$$\frac{9}{15}, \boxed{\frac{10}{15}}, \frac{11}{15}, \frac{12}{15}, \frac{13}{15}, \frac{14}{15}$$

$$\frac{2}{3}$$

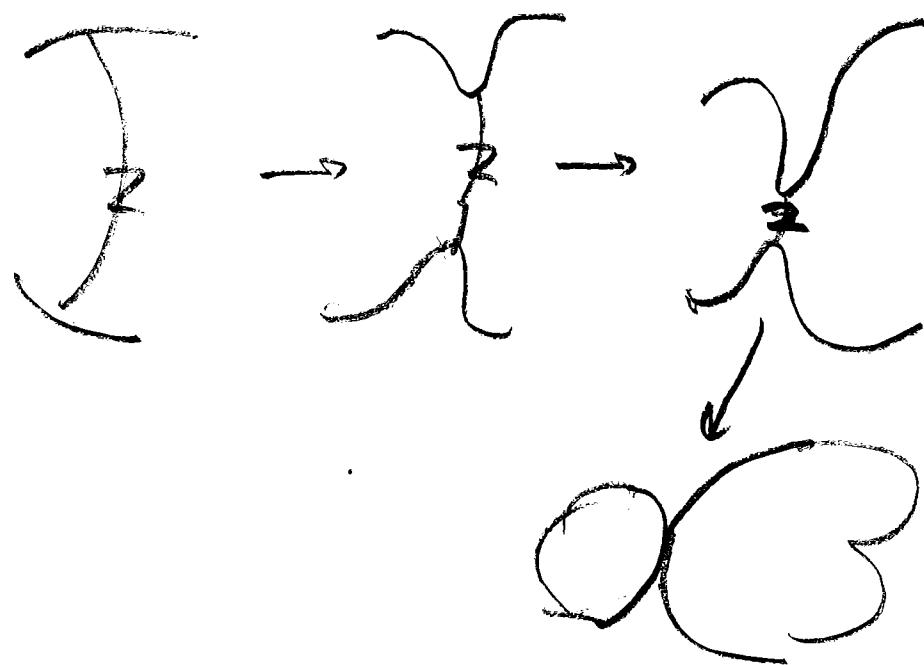
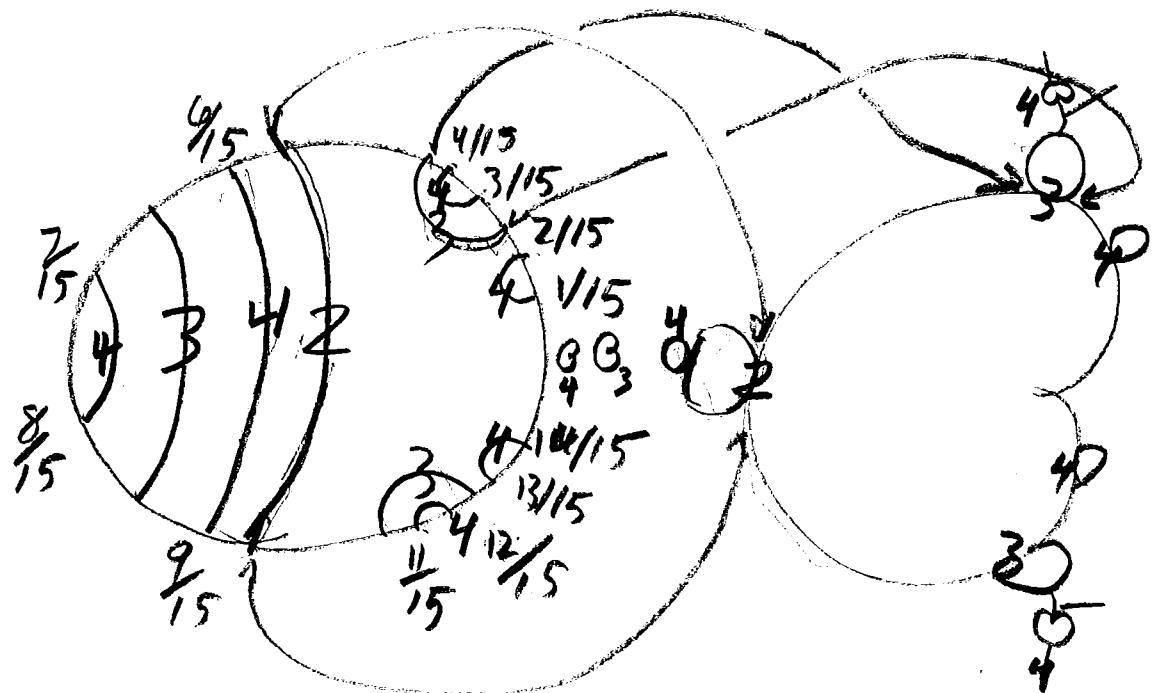
6 4-cycle pieces

What 4-cycle pieces do we know?



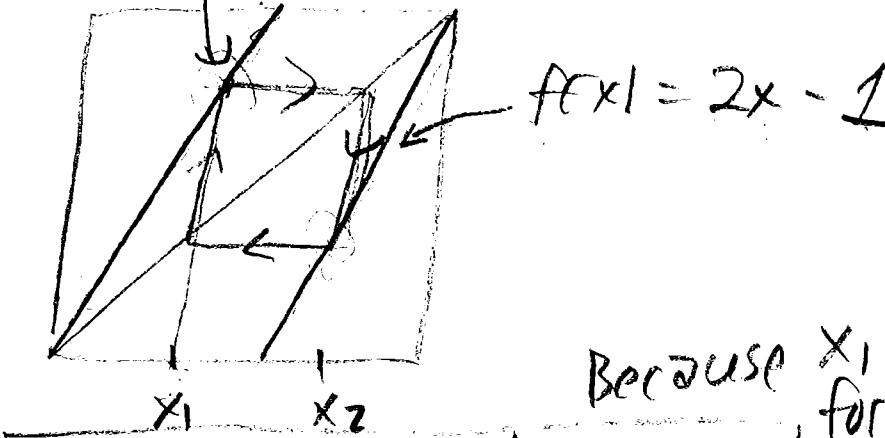
Three of the 6 4-cycle pieces are discs,  
so three must be midgets.

(9)



PF6 #8

(10)



$$f(x_1) = x_2 \text{ and } f(x_2) = x_1$$

Because  $x_1$  and  $x_2$   
form a  
2-cycle

$$x_2 = f(x_1) = 2x_1$$

$$x_1 = f(x_2) = 2x_2 - 1$$

Combine these:

$$x_1 = 2x_2 - 1 = 2(2x_1) - 1$$

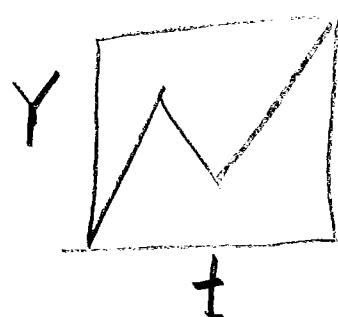
$$x_1 = 4x_1 - 1$$

$$-3x_1 = -1$$

$$x_1 = -\frac{1}{3} = \frac{1}{3} \quad \text{and} \quad x_2 = 2x_1 = 2 \cdot \frac{1}{3} = \frac{2}{3}$$

Brownian motion

- ① To recognize Brownian motion, for each piece of the generator

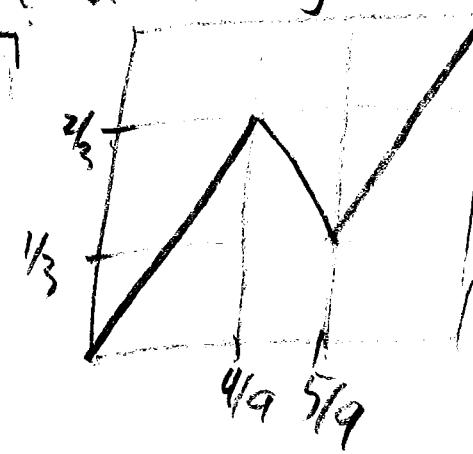


$$|\Delta Y| = \sqrt{\Delta t}$$

$$\Delta Y_1 = \frac{2}{3}, \Delta t_1 = \frac{4}{9}$$

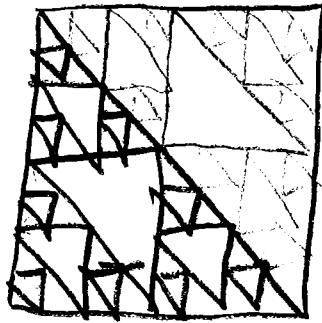
$$\Delta Y_2 = -\frac{1}{3}, \Delta t_2 = \frac{1}{9}$$

$$\Delta Y_3 = \frac{2}{3}, \Delta t_3 = \frac{4}{9}$$



- ② In addition to  $|Y| = \sqrt{At}$ , Brownian motion has two other characteristics:
- jumps (increments) are independent of one another
  - jumps are normally distributed (follow the Bell curve), large jumps are exceedingly rare.

PF4 #5



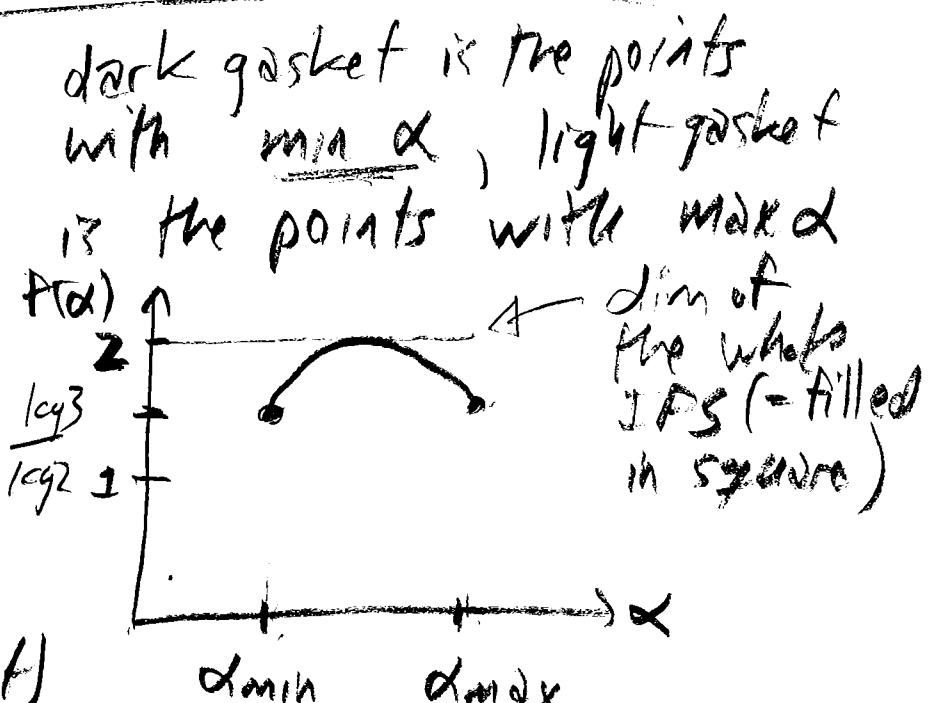
$$f(\alpha_{\min}) = \dim(\text{dark gasket})$$

$$= \frac{\log 3}{\log 2}$$

$$f(\alpha_{\max}) = \dim(\text{light gasket}) = \frac{\log 3}{\log 2}$$

~~Suppose~~ this ~~be~~ generated by

	r	s	θ	φ	e	f
T <sub>1</sub>	.5	.5	0	0	0	0
T <sub>2</sub>	.5	.5	0	0	.5	0
T <sub>3</sub>	.5	.5	0	0	0	.5
T <sub>4</sub>	.5	.5	0	0	.5	.5



(12)

All scaling factors are the same, so  
 $\min \alpha \longleftrightarrow \max \text{prob}$   
 $\max \alpha \longleftrightarrow \min \text{prob}$

$\min \alpha$  occurs on the  $T_1, T_2, T_3$  gasket,  
so  $T_1, T_2$ , and  $T_3$  must have max prob.  
 $\max \alpha$  occurs on the  $T_2, T_3, T_4$  gasket,  
so  $T_2, T_3$ , and  $T_4$  must have min prob.  
But  $T_2$  and  $T_3$  cannot have both the  
highest and the lowest probabilities,  
so this  $f(\alpha)$  curve cannot be  
generated by these 4 transformations.

### Trailing Time Theorem



unifracal or multifracal?

$$\frac{\log |dy_1|}{\log dt_1} = H_1, \quad \frac{\log |dy_2|}{\log dt_2} = H_2$$

$$\frac{\log |dy_3|}{\log dt_3} = H_3$$

unifracal if  $H_1 = H_2 = H_3$

at least two differ make this a multifracal.

To apply the trading time theorem, ⑬

Solve

$$|dY_1|^D + |dY_2|^D + |dY_3|^D = 1$$

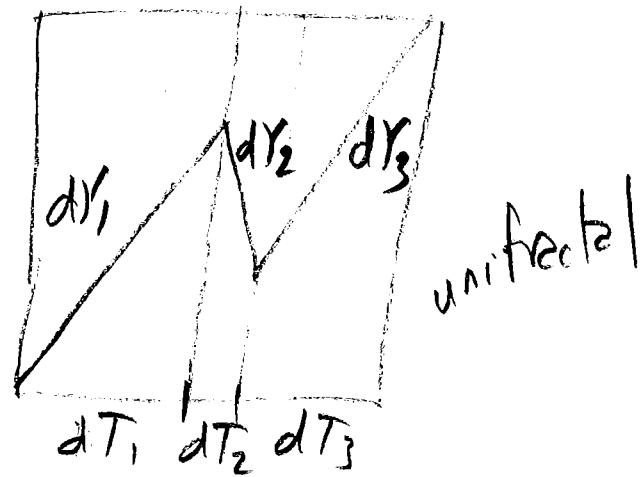
Sometimes we can solve for D by the Moran equation.

The Trading time generators are

$$dT_1 = |dY_1|^D$$

$$dT_2 = |dY_2|^D$$

$$dT_3 = |dY_3|^D$$



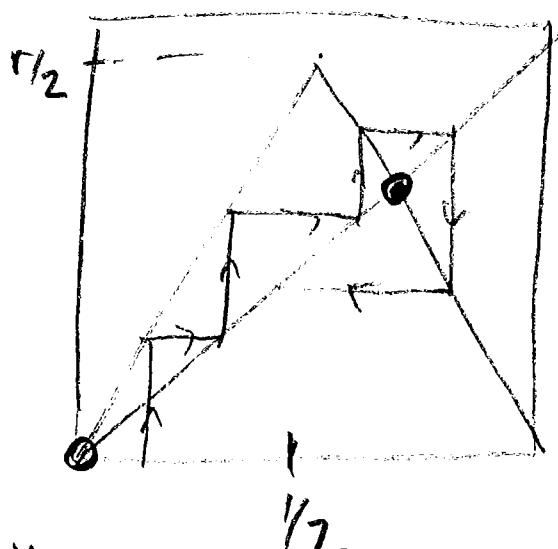
Test Map

$$x \leq \frac{1}{2}$$

$$T(x) = r \cdot x$$

$$x > \frac{1}{2}$$

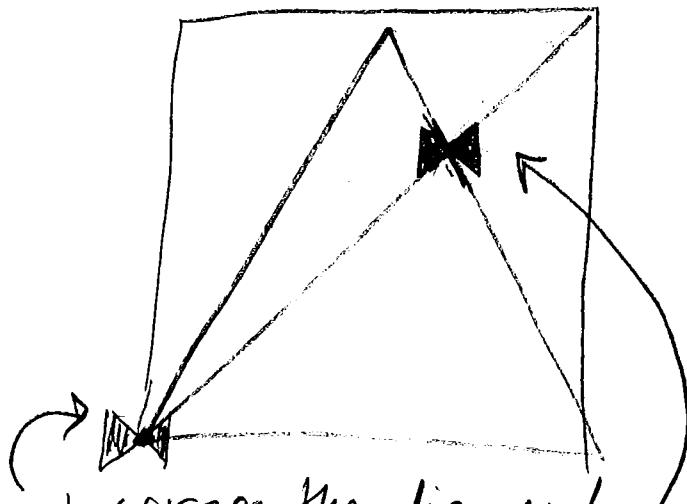
$$T(x) = r - r \cdot x$$



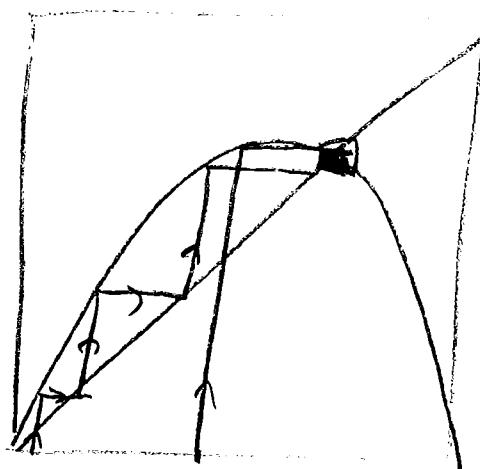
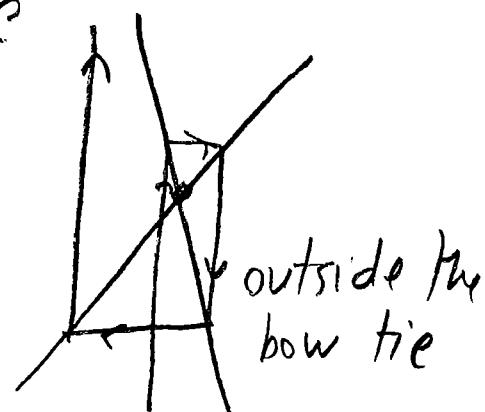
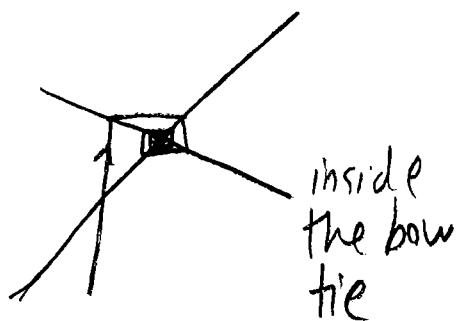
graphical iteration  
on the test.

fixed points are  
the intersections  
of the graph and  
the diagonal

14



graph crosses the diagonals outside the bowtie, so the fixed point is unstable



Both tent and logistic have their maximum values above  $x = \frac{1}{2}$

$$T\left(\frac{1}{2}\right) = r \cdot \frac{1}{2} = \frac{r}{2}$$

$$L\left(\frac{1}{2}\right) = r \cdot \frac{1}{2} \left(1 - \frac{1}{2}\right) \\ = r \cdot \frac{1}{2} \cdot \frac{1}{2} = \frac{r}{4}$$

$$T(x) = \begin{cases} rx & \text{for } x \leq \frac{1}{2} \\ r - rx & \text{for } x \geq \frac{1}{2} \end{cases}$$

$$L(x) = rx(1-x)$$

For each  $c$  the Julia set  
 $J_c$  is the collection of those  $z_0$   
values for which the iterates

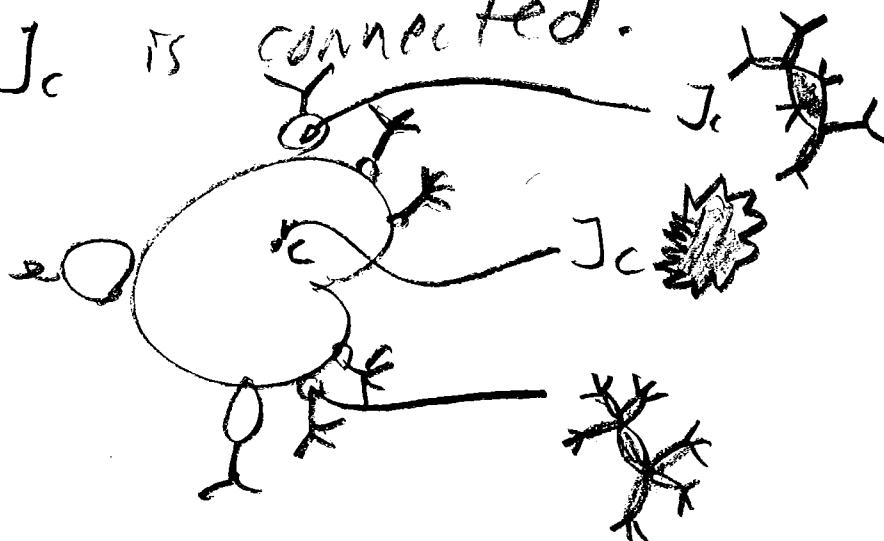
$$z_1 = z_0^2 + c$$

$$z_2 = z_1^2 + c$$

does not run away to infinity

Dichotomy theorem :  $J_c$  is either  
connected (one piece) or is a dust  
Julia set if and only if  
the iterates of  $z_0=0$  do not  
diverge to  $\infty$

The Mandelbrot set is the map  
of those  $c$  for which the Julia  
set  $J_c$  is connected.



PF 2 #5

(16)

