

## ON THE BIFURCATION OF SUBHARMONIC ORBITS FOR GENERAL MAPS AT STRONG RESONANCES

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### 1. Introduction

This paper is concerned with the generalization of the results given by Kim and Lee ([12]) for a typical one-parameter family of area-preserving maps, so called Henon maps, to a *general* one-parameter family of maps at strong resonances.

The analysis for the bifurcation of the  $n$ -cycles at strong resonances (i.e.,  $n = 3, 4$ ) in this general case starts with imposing the assumptions that the complex conjugate eigenvalues of the linear part of a map lie on the unit circle in the complex plane and move *along the unit circle* as the parameter varies through zero.

To investigate the occurrence of subharmonic orbits from the origin for a general one-parameter family of maps, the theory of normal forms and the method of Liapunov-Schmidt reduction are also used here, but treated only briefly in Section 2 by referring the interested readers to the previous work ([12]) for more details.

The actual analysis and calculation in Section 3 and 4 employed to reveal the bifurcation pattern of the  $n$ -cycles ( $n = 3, 4$ ) in this general case yield many notable results, which, of course, should cover the previous results ([12]) obtained for a typical Henon map.

### 2. Preliminaries

Consider a general one-parameter family of maps on  $\mathbf{R}^2$

$$(2.1) \quad F_\mu : \mathbf{R}^2 \longrightarrow \mathbf{R}^2$$

where  $F_\mu \in C^\infty$  and  $\mu$  is a real parameter. We may assume that  $F_\mu(0) = 0$  for any  $\mu \in \mathbf{R}$ .

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Received September 21, 1992

Let  $D_z F_\mu(0) = A_\mu \in \mathbf{R}^{2 \times 2}$  and  $\lambda(\mu)$ ,  $\bar{\lambda}(\mu)$  be eigenvalues of  $A_\mu$  for  $\mu$  sufficiently small and let  $\lambda_0 = \lambda(0)$ ,  $\bar{\lambda}_0 = \bar{\lambda}(0)$  be eigenvalues of  $A_0$ .

We assume that

$$(2.2) \quad |\lambda(\mu)| = 1, \quad \lambda_0 \neq \pm 1$$

$$(2.3) \quad \frac{d}{d\mu} \arg \lambda(\mu)|_{\mu=0} > 0.$$

Notice that the condition (2.3) implies that the eigenvalues of the linear part of  $F_\mu$  move along the unit circle as  $\mu$  varies through 0.

Since  $F \in \mathcal{C}^\infty$ , we can write

$$(2.4) \quad \lambda(\mu) = \lambda_0(1 + \lambda_1 \mu + \mathcal{O}(|\mu|^2)).$$

From (2.2) and (2.3), we can write

$$(2.5) \quad \begin{aligned} \lambda_1 &= 2\pi i a (a > 0), \\ \lambda_0 &= \exp(2\pi i \theta_0) \quad (\theta_0 \neq 0, 1/2 \pmod{1}) \end{aligned}$$

and

$$(2.6) \quad \lambda(\mu) = \lambda_0 e^{2\pi i a \mu + \mathcal{O}(|\mu|^2)}.$$

By letting  $z = x_1 + ix_2$ , we can rewrite the given real map (2.1) in the following complex form

$$(2.7) \quad z' = F_\mu(z) = \lambda(\mu)z + \sum_{l \geq 2} R_l(\mu, z, \bar{z}),$$

where

$$R_l(\mu, z, \bar{z}) = \sum_{p+q=l} c_{pq}(\mu) z^p \bar{z}^q, \quad l \geq 2.$$

Now, we put (2.7) in a normal form by successive applications of a  $\mu$ -dependent change of variables of the following form

$$(2.8) \quad z = w + \psi_l(\mu, w, \bar{w}) \equiv T_l(\mu, w), \quad l \geq 2,$$

where

$$\psi_l(\mu, w, \bar{w}) = \sum_{p+q=l} \gamma_{pq} w^p \bar{w}^q, \quad l \geq 2,$$

with a suitable choice of the coefficients  $\gamma_{pq}(\mu)$ . According to the theory of normal forms for maps ([4,6,7,8]), we can transform the given map (2.7) to the normal forms given in Kim and Lee ([12]) (Refer to Lemma 1 in [12]).

Now, following the method used in Kim ([12]), we can reduce the study of the occurrence of  $n$ -cycles into that of finding zeros of an algebraic function (so called bifurcation function) as stated in the following Lemma (For the proof, refer to the Lemma 2 in Kim ([12])).

LEMMA 1. Assume that  $\lambda_0^n = 1 (n \geq 3)$  and let  $x = (x_1, \dots, x_n) \in \mathbf{C}^n$  be a  $n$ -cycle of the map  $F_\mu$  given in normal form. Let  $S$  be a right-shift operator  $(x_1, \dots, x_{n-1}, x_n) \rightarrow (x_2, \dots, x_n, x_1)$  and  $\mathcal{F}_\mu(x) = (F_\mu(x_1), \dots, F_\mu(x_n))$ . Let  $y = Px, y = (y_1, \dots, y_n) \in \mathbf{C}^n$ , where each column of  $P$  consists of eigenvectors of  $S$ . Define a map  $\Phi: \mathbf{C}^n \times \mathbf{R} \rightarrow \mathbf{C}^n$  by  $\Phi(y, \mu) = P\mathcal{F}_\mu(P^{-1}y) - \Lambda y$ , where  $\Lambda = \text{diag}(1, \bar{\lambda}_0, \dots, \bar{\lambda}_0^{n-1})$ . Let  $L = D_y \Phi(0, 0)$  and write  $y = y_n v_n + w$ , where  $v_n = (0, \dots, 0, 1) \in \text{Ker } L$  and  $w \in \text{Im } L$ . Let  $E: \mathbf{C}^n \rightarrow \text{Im } L$  be a projection. Let  $z = \frac{1}{n} y_n$ .

Then finding the  $n$ -cycle  $(x_1, \dots, x_n)$  of  $F_\mu$  is equivalent to solving the following equation in  $\mathbf{C}$ :

$$(2.9) \quad \lambda_0 z = F_\mu(z) = \lambda(\mu)z + R(\mu, z, \bar{z}).$$

Moreover, if we write

$$(2.10) \quad x_1 \equiv \phi_\mu(z) \equiv z + \frac{1}{n} \sum_{j=1}^{n-1} w_j^*(nz, \mu),$$

where  $w^* = (w_1^*, \dots, w_{n-1}^*)$  satisfies the equation

$$E\Phi(y_n v_n + w^*(y_n, \mu)) \equiv 0$$

then the other  $n$ -periodic points  $x_2, \dots, x_n$  are given by

$$(2.11) \quad x_j = \phi_\mu(\lambda_0^{j-1} z) \quad (j = 2, \dots, n).$$

### 3. Bifurcation analysis of 3-cycles

(i) The case  $n = 3$  and  $c_{02}(0) \neq 0$ .

In this case,  $\lambda_0 = e^{2\pi i/3}$  and  $F_\mu(z)$  has the normal form

$$(3.1) \quad F_\mu(z) = \lambda(\mu)z + c_{02}(\mu)\bar{z}^2 + \mathcal{O}(|z|^3)$$

where  $\lambda(\mu) = \lambda_0(1 + \mu\lambda_1 + \mathcal{O}(|\mu|^2))$  with  $\lambda_1 = 2\pi ia$  ( $a > 0$ ). Then (2.9) becomes

$$(3.2) \quad \mu\lambda_1 z + \bar{\lambda}_0 c_{02}(0)\bar{z}^2 + \mathcal{O}(|\mu|^2|z| + |\mu||z|^2 + |z|^3) = 0.$$

Letting  $z = re^{2\pi i\phi}$  and separating the trivial solution  $r = 0$ , we have

$$(3.3) \quad 2\pi ia\mu + \bar{\lambda}_0 c_{02}(0)re^{-6\pi i\phi} + g(\mu, r, \phi) = 0,$$

where  $g(\mu, r, \phi) = \mathcal{O}(|\mu|^2 + |\mu|r + r^2)$  and  $g(\mu, r, \phi + 1/3) = g(\mu, r, \phi)$ . Set

$$(3.4) \quad \begin{aligned} r &= 2\pi a \cdot \left| \frac{\mu}{c_{02}(0)} \right| \cdot (1 + r_1), \\ \phi &= \phi_0 + \phi_1, \\ \phi_0 &= -\frac{1}{36} - \frac{1}{6\pi} \arg \mu + \frac{1}{6\pi} \arg c_{02}(0) \pmod{1/3}. \end{aligned}$$

Substituting (3.4) in (3.3) and simplifying, we have

$$1 - e^{-6\pi i\phi_1}(1 + r_1) + g_2(\mu, r_1, \phi_1) = 0,$$

where

$$g_2(\mu, r_1, \phi_1) = (2\pi ia\mu)^{-1} g(\mu, 2\pi a \left| \frac{\mu}{c_{02}(0)} \right| (1 + r_1), \phi_0 + \phi_1) = \mathcal{O}(|\mu|).$$

Let

$$h(\mu, r_1, \phi_1) = 1 - e^{-6\pi i\phi_1}(1 + r_1) + g_2(\mu, r_1, \phi_1).$$

By the implicit function theorem, we have

$$r_1 = r_1(\mu), r_1(0) = 0, \phi_1 = \phi_1(\mu), \phi_1(0) = 0.$$

Consequently, we have from (3.4),

$$(3.5) \quad \begin{aligned} r &= 2\pi a \cdot \left| \frac{\mu}{c_{02}(0)} \right| \cdot (1 + \mathcal{O}(|\mu|)) = 2\pi a \left| \frac{\mu}{c_{02}(0)} \right| + \mathcal{O}(|\mu|^2), \\ \phi &= -\frac{1}{36} - \frac{1}{6\pi} \arg \mu + \frac{1}{6\pi} \arg c_{02}(0) + \mathcal{O}(|\mu|) \pmod{1/3} \end{aligned}$$

and the coordinates of the 3-periodic points for the area-preserving map  $F_\mu(z)$  in normal form are given, from (2.10), (2.11) and (3.5), by

$$(3.6) \quad \begin{aligned} x_1 &= \phi_\mu(z) \equiv z(\mu) + \mathcal{O}(|\mu||z| + |z|^2) \\ &= r(\mu)e^{2\pi i\phi(\mu)} + \mathcal{O}(|\mu|^2) = 2\pi a \left| \frac{\mu}{c_{02}(0)} \right| e^{2\pi i\phi_0} + \mathcal{O}(|\mu|^2), \\ x_2 &= \phi_\mu(\lambda_0 z), \\ x_3 &= \phi_\mu(\lambda_0^2 z). \end{aligned}$$

Note that as  $\mu$  varies from  $\mu < 0$  to  $\mu > 0$ ,  $\arg(\mu)$  changes by  $\pi$ , and hence the orientation of the 3-cycle is reversed as  $\mu$  crosses 0.

To examine the stability of the 3-cycle for the map

$$F_\mu(z) = \lambda(\mu)z + c_{02}(\mu)\bar{z}^2 + \mathcal{O}(|z|^3),$$

we consider the map

$$F_\mu^3(z) = (1 + 3\mu\lambda_1 + \mathcal{O}(|\mu|^2))z + 3\bar{\lambda}_0 c_{02}(0)\bar{z}^2 + \mathcal{O}(|\mu||z|^2 + |z|^3).$$

Then, we can easily see that the eigenvalues of the Jacobian  $\partial(F_\mu^3(z), \bar{F}_\mu^3(z)) / \partial(z, \bar{z})$  are real and hyperbolic and hence the 3-cycle is hyperbolic (saddle) on both sides of  $\mu = 0$ .

Thus, we have the following conclusion :

**THEOREM 1.** *Let  $F_\mu : \mathbf{C} \rightarrow \mathbf{C}$  be the general map given in (2.7) and assume that the conditions (2.2) and (2.3) hold and that  $\lambda_0^3 = 1$  ( $\lambda_0 \neq \pm 1$ ) and  $c_{02} \neq 0$  and  $F_\mu(z)$  is put into the normal form (3.1).*

*Then a one-parameter family of 3-cycles  $\{(x_1(\mu), x_2(\mu), x_3(\mu)) \mid \mu \in \mathbf{R}\}$  undergoes transcritical bifurcation from the origin and they are*

hyperbolic (saddle) on both sides of  $\mu = 0$  and reverses the orientation as  $\mu$  crosses 0. The 3-periodic points are given by (3.6)

(ii) The case  $n = 3$  and  $c_{02}(0) = 0$ .

In this case, we can remove the second order term because the coefficient  $\gamma_{02}(\mu)$  of the transformation  $z = w + \psi(\mu, w, \bar{w})$ ,  $\psi(\mu, w, \bar{w}) = \sum_{p+q \geq 2} \gamma_{pq}(\mu) w^p \bar{w}^q$  becomes regular for  $\mu$  near 0. Hence, after the change of variables,  $F_\mu$  takes the form

$$(3.7) \quad F_\mu(z) = \lambda(\mu)z + \alpha(\mu)z^2\bar{z} + \beta(\mu)z^4 + \gamma(\mu)z\bar{z}^3 + \mathcal{O}(|z|^5),$$

where the coefficients  $\alpha_0 \equiv \alpha(0)$ ,  $\beta_0 \equiv \beta(0)$  and  $\gamma_0 \equiv \gamma(0)$  can be calculated from the original coefficients of  $F_\mu(z)$ , e.g.,

$$\alpha_0 \equiv c_{21}(0) + \frac{|c_{11}(0)|^2}{1 - \lambda_0} + \frac{2\lambda_0 - 1}{\lambda_0(1 - \lambda_0)} c_{11}(0)c_{20}(0).$$

Here we assume that  $\alpha_0, \beta_0, \gamma_0 \neq 0$ . From (2.9), we have

$$(3.8) \quad \mu\lambda_1 z + \bar{\lambda}_0\alpha_0 z^2\bar{z} + \bar{\lambda}_0\beta_0 z^4 + \bar{\lambda}_0\gamma_0 z\bar{z}^3 \\ + \mathcal{O}(|\mu|^2|z| + |\mu||z|^3 + |\mu||z|^4 + |z|^5) = 0.$$

Setting  $z = re^{2\pi i\phi}$  and separating the trivial solution  $r = 0$ , we have

$$(3.9) \quad 2\pi i\alpha\mu + \bar{\lambda}_0\alpha_0 r^2 + \bar{\lambda}_0\beta_0 r^3 e^{6\pi i\phi} + \bar{\lambda}_0\gamma_0 r^3 e^{-6\pi i\phi} \\ + \mathcal{O}(|\mu|^2 + |\mu|r^2 + |\mu|r^3 + r^4) = 0.$$

Set

$$(3.10) \quad \mu = \mu_0 r^2 + \mu_1 r^3, \quad \phi = \phi_0 + \phi_1,$$

where  $\mu_0, \mu_1, \phi_0$  and  $\phi_1$  are to be determined. Substituting (3.10) into (3.9), we have

$$(3.11) \quad (2\pi i\alpha\mu_0 + \bar{\lambda}_0\alpha_0)r^2 \\ + (2\pi i\alpha\mu_1 + \bar{\lambda}_0(\beta_0 e^{6\pi i\phi} + \gamma_0 e^{-6\pi i\phi}))r^3 + \mathcal{O}(r^4) = 0.$$

First, choose  $\mu_0$  so that  $2\pi i a \mu_0 + \bar{\lambda}_0 \alpha_0 = 0$ . Then

$$(3.12) \quad \mu_0 = \begin{cases} \frac{|\alpha_0|}{2\pi a}, & \text{if } \arg \alpha_0 = \frac{\pi}{6} \pmod{2\pi} \\ \frac{-|\alpha_0|}{2\pi a}, & \text{if } \arg \alpha_0 = \frac{7\pi}{6} \pmod{2\pi}. \end{cases}$$

Thus, note that if  $\arg \alpha_0 \neq \pi/6 \pmod{\pi}$ , there does not exist any 3-cycles bifurcating from the origin. Hence, from now on, we assume that

$$(3.13) \quad \arg \alpha_0 = \pi/6 \pmod{\pi}.$$

With this choice of  $\mu_0$ , (3.11) becomes

$$(3.14) \quad \bar{\lambda}_0(\beta_0 e^{6\pi i \phi} + \gamma_0 e^{-6\pi i \phi}) + 2\pi i a \mu_1 + \mathcal{O}(r) = 0.$$

In order to choose  $\phi_0$  so that  $\beta_0 e^{6\pi i \phi_0} + \gamma_0 e^{-6\pi i \phi_0} = 0$ , we must have  $|\beta_0| = |\gamma_0|$  and

$$(3.15) \quad \phi_0 = \frac{1}{12\pi} \arg\left(-\frac{\gamma_0}{\beta_0}\right) \pmod{1/6}.$$

If  $|\beta_0| \neq |\gamma_0|$ , there is no 3-cycle bifurcating from the origin. So, here, we also assume that

$$(3.16) \quad |\beta_0| = |\gamma_0| \neq 0.$$

Note that  $\phi_0$  in (3.15) has two values

$$(3.17) \quad \begin{aligned} \phi_0^{(1)} &= \frac{1}{12\pi} \arg\left(-\frac{\gamma_0}{\beta_0}\right) \pmod{1/3}, \\ \phi_0^{(2)} &= \frac{1}{12\pi} \arg\left(-\frac{\gamma_0}{\beta_0}\right) + 1/6 \pmod{1/3}. \end{aligned}$$

Now from (3.14), we let

$$h(\mu_1, r, \phi) = \bar{\lambda}_0(\beta_0 e^{6\pi i \phi} + \gamma_0 e^{-6\pi i \phi}) + 2\pi i a \mu_1 + \mathcal{O}(r).$$

Then by the implicit function theorem, we know that

$$\mu_1 = \mu_1^{(j)}(r) = \mathcal{O}(r), \phi = \phi^{(j)}(r) = \phi_0^{(j)} + \mathcal{O}(r) \quad (j = 1, 2).$$

Thus, we have a pair of 3-cycles  $z = re^{2\pi i\phi^{(j)}(r)}$  ( $j = 1, 2$ ) on one side of  $\mu = 0$ , where  $r$  is regarded as a parameter which is related to  $\mu$  as

$$(3.18) \quad \begin{aligned} \mu^{(1)} &= \mu_0 r^2 + \mathcal{O}(r^4), \\ \phi^{(1)} &= \frac{1}{12\pi} \arg\left(-\frac{\gamma_0}{\beta_0}\right) + \mathcal{O}(r) \pmod{1/3}, \\ \mu^{(2)} &= \mu_0 r^2 - \mathcal{O}(r^4), \\ \phi^{(2)} &= \frac{1}{12\pi} \arg\left(-\frac{\gamma_0}{\beta_0}\right) + 1/6 + \mathcal{O}(r) \pmod{1/3}. \end{aligned}$$

Note that if  $\arg \alpha_0 = \pi/6 \pmod{2\pi}$ , we have a supercritical bifurcation and if  $\arg \alpha_0 = 7\pi/6 \pmod{2\pi}$ , subcritical bifurcation.

To study the stability of the pair of 3-cycles for the map

$$F_\mu(z) = \lambda(\mu)z + \alpha(\mu)z^2\bar{z} + \beta(\mu)z^4 + \gamma(\mu)z\bar{z}^3 + \mathcal{O}(|z|^5),$$

we consider the map

$$(3.19) \quad \begin{aligned} F_\mu^3(z) &= (1 + 6\pi i a \mu)z + 3\bar{\lambda}_0 \alpha_0 z^2 \bar{z} + 3\bar{\lambda}_0 \beta_0 z^4 + 3\bar{\lambda}_0 \gamma_0 z \bar{z}^3 \\ &\quad + \mathcal{O}(|\mu|^2 |z| + |\mu| |z|^3 + |\mu| |z|^4 + |z|^5). \end{aligned}$$

Then we can easily check that one of the two 3-cycles on one side must be hyperbolic (saddle).

Therefore, we can state the following theorem.

**THEOREM 2.** *Let  $F_\mu : \mathbb{C} \rightarrow \mathbb{C}$  be the general map given in (2.7) and assume that the conditions (2.2) and (2.3) hold and that  $\lambda_0^3 = 1$  ( $\lambda_0 \neq \pm 1$ ),  $c_{02}(0) = 0$  and  $F_\mu(z)$  is put into a normal form (3.7).*

*Then, unless either  $\arg \alpha_0 = \frac{\pi}{6} \pmod{\pi}$  or  $|\beta_0| = |\gamma_0| (\neq 0)$ , there is no bifurcation of 3-cycles from the origin.*

*If both conditions hold, then a pair of one-parameter family of 3-cycles  $\{(x_1^{(j)}, x_2^{(j)}, x_3^{(j)}) \mid r \in \mathbb{R}^+, j = 1, 2\}$  undergoes a supercritical (if  $\arg \alpha_0 = \frac{\pi}{6} \pmod{2\pi}$ ) or subcritical (if  $\arg \alpha_0 = \frac{7\pi}{6} \pmod{2\pi}$ ) bifurcation from the origin and the parameter  $r$  is related to  $\mu$  as in (3.18). Moreover, on either side of  $\mu = 0$  one of two families of 3-cycles is hyperbolic (saddle).*



#### 4. Bifurcation analysis of 4-cycles

Let  $\lambda_0 = e^{2\pi i/4} = i$ . The normal form of  $F_\mu(z)$  is

$$(4.1) \quad F_\mu(z) = \lambda(\mu)z + \alpha(\mu)z^2\bar{z} + \beta(\mu)\bar{z}^3 + \mathcal{O}(|z|^5).$$

where  $\alpha(0) \equiv \alpha_0$  and  $\beta(0) \equiv \beta_0$  can be computed from the coefficients of the original equation (See Kim ([12])) and we assume that  $\alpha_0, \beta_0 \neq 0$ . From (2.9), we have

$$(4.2) \quad \mu\lambda_1 z + \bar{\lambda}_0\alpha_0 z^2\bar{z} + \bar{\lambda}_0\beta_0\bar{z}^3 + g_1(\mu, z, \bar{z}) = 0,$$

where  $g_1(\mu, z, \bar{z}) = \mathcal{O}(|\mu|^2|z| + |\mu||z|^3 + |z|^5)$ . Setting  $z = re^{2\pi i\phi}$  and separating the trivial solution  $r = 0$ , we have

$$(4.3) \quad 2\pi a\mu - \alpha_0 r^2 - \beta_0 r^2 e^{-8\pi i\phi} + g(\mu, r, \phi) = 0,$$

where  $g(\mu, r, \phi) = \mathcal{O}(|\mu|^2 + |\mu|r^2 + r^4)$ .

To look for the principal part, put

$$(4.4) \quad \mu = \mu_0 r^2 + \mu_1 r^2, \quad \phi = \phi_0 + \phi_1,$$

where  $\mu_0, \mu_1, \phi_0$  and  $\phi_1$  are to be determined. Substituting (4.4) in (4.3) and dividing by  $r^2$ , we have

$$(4.5) \quad (2\pi a\mu_0 - \alpha_0 - \beta_0 e^{-8\pi i\phi_0}) + 2\pi a\mu_1 + f_1(\mu, r, \phi) = 0,$$

where  $f_1(\mu, r, \phi) = \mathcal{O}(r^2)$ ,  $f_1(\mu, r, \phi + 1/4) = f_1(\mu, r, \phi)$ . Choose  $\mu_0, \phi_0$  so that

$$(4.6) \quad 2\pi a\mu_0 - \alpha_0 - \beta_0 e^{-8\pi i\phi_0} = 0.$$

Then we must have

$$(4.7) \quad \begin{aligned} |2\pi a\mu_0 - \alpha_0| &= |\beta_0|, \\ \phi_0 &= -\frac{1}{8\pi} \arg \left( \frac{2\pi a\mu_0 - \alpha_0}{\beta_0} \right) \pmod{1/4}. \end{aligned}$$

Let  $\mu_0^{(1)}, \mu_0^{(2)}$  be two solutions of  $|2\pi a\mu_0 - \alpha_0| = |\beta_0|$ . Then we have

$$(4.8) \quad \mu_0^{(1),(2)} = \frac{1}{2\pi a} \left\{ \operatorname{Re} \alpha_0 \pm \sqrt{(|\beta_0|^2 - |\operatorname{Im} \alpha_0|^2)} \right\}.$$

Note that, since  $\mu_0$  is real, we must have

$$(4.9) \quad |\operatorname{Im} \alpha_0| \leq |\beta_0|.$$

That is, if  $|\operatorname{Im} \alpha_0| > |\beta_0|$ , there does not exist any 4-cycles bifurcating from the origin. Assume that (4.9) is satisfied. Once  $\mu_0$  is determined from (4.8), then we know from (4.7) that  $\phi_0$  has also two values

$$(4.10) \quad \phi_0^{(j)} = -\frac{1}{8\pi} \arg \left( \frac{2\pi a \mu_0^{(j)} - \alpha_0}{\beta_0} \right) \quad j = 1, 2. \quad (\text{mod } 1/4).$$

From (4.5), let

$$h(\mu_1, r, \phi) = (2\pi a \mu_0 - \alpha_0 - \beta_0 e^{-8\pi i \phi}) + 2\pi a \mu_1 + f_1(\mu, r, \phi).$$

Note that in order to apply implicit function theorem, we must have the strictly in equality sign in (4.9), i.e.,

$$(4.11) \quad |\operatorname{Im} \alpha_0| < |\beta_0|.$$

Then under the assumption (4.11), by the implicit function theorem, we know that

$$\mu_1 = \mu_1(r), \quad \phi = \phi(r), \quad \mu_1(0) = 0, \quad \phi(0) = \phi_0$$

since  $f_1(\mu, r, \phi)$  is an even function of  $r$  from the property in (4.5). We also know that  $\mu(r), \phi(r)$  are even functions of  $r$ . Thus, we have

$$(4.12) \quad \begin{aligned} \mu^{(j)}(r) &= \mu_0^{(j)} r^2 + \mathcal{O}(r^4) \quad (j = 1, 2) \\ \phi^{(j)}(r) &= \phi_0^{(j)} + \mathcal{O}(r^2) \end{aligned}$$

where  $\mu_0^{(1),(2)}, \phi_0^{(1),(2)}$  are given in (4.8) and (4.10). From (4.8), we know that

$$\mu_0^{(1)} \cdot \mu_0^{(2)} = \frac{|\alpha_0|^2 - |\beta_0|^2}{4\pi^2 a^2}.$$

Hence we know that if  $|\alpha_0| > |\beta_0|$ , then  $\mu_0^{(1)} \cdot \mu_0^{(2)} > 0$  and the so to families of 4-cycles bifurcate on the same side of  $\mu = 0$ . And if

$|\alpha_0| < |\beta_0|$ , then  $\mu_0^{(1)} \cdot \mu_0^{(2)} < 0$  and so they bifurcate on the opposite sides of  $\mu = 0$  (i.e., transcritical bifurcation). If  $|\alpha_0| = |\beta_0|$ , then  $\mu_0^{(1)} = 0, \mu_0^{(2)} = \frac{1}{\pi a} \operatorname{Re} \alpha_0 \neq 0$  and hence we know that

$$(4.13) \quad \begin{aligned} \mu^{(1)}(r) &= \mathcal{O}(r^4), \\ \mu^{(2)}(r) &= \mu_0^{(2)} r^2 + \mathcal{O}(r^4). \end{aligned}$$

To study the stability of the 4-cycles for the map

$$F_\mu(z) = \lambda(\mu)z + \alpha(\mu)z^2\bar{z} + \beta(\mu)\bar{z}^3 + \mathcal{O}(|z|^5)$$

where  $\alpha(0) \equiv \alpha_0, \beta(0) \equiv \beta_0$  are given by Kim ([12]), we consider the map

$$F_\mu^4(z) = [1 + 8\pi i a \mu + \mathcal{O}(|\mu|^2)]z - 4i\alpha_0 z^2 \bar{z} - 4i\beta_0 \bar{z}^3 + \mathcal{O}(|\mu||z|^3 + |z|^5).$$

If  $\sigma_1, \sigma_2$  are the eigenvalues of the linear part of  $F_\mu^4(z)$  at one of the 4 fixed points of one family, then we can easily see that if  $|\alpha_0| < |\beta_0|$ , then  $\sigma_1, \sigma_2$  are real hyperbolic and if  $|\alpha_0| > |\beta_0|$ , then one of the families is hyperbolic. Hence we have the following conclusion :

**THEOREM 3.** *Let  $F_\mu : \mathbf{C} \rightarrow \mathbf{C}$  be the general map given in (2.7) and assume that the conditions (2.2) and (2.3) hold and that  $\lambda_0^4 = 1 (\lambda_0 \neq \pm 1)$  and  $F_\mu(z)$  is put into the normal form (4.1), where  $\alpha_0 \neq 0, \beta_0 \neq 0$ .*

*Then if  $|\operatorname{Im} \alpha_0| > |\beta_0|$ , there is no bifurcation of 4-cycles from the origin. If  $|\operatorname{Im} \alpha_0| < |\beta_0|$ , then we have two one-parameter families of 4-cycles  $\{(x_1^{(j)}(r), x_2^{(j)}(r), x_3^{(j)}(r), x_4^{(j)}(r)) \mid r \in \mathbf{R}^+, j = 1, 2\}$  bifurcating from the origin and those 4-cycles are given by  $x_k^{(j)} = x_k^{(j)}(r) = r e^{2\pi i(\phi_0^{(j)} + \frac{k-1}{4})} + \mathcal{O}(r^3)$ , ( $j = 1, 2, k = 1, 2, 3, 4$ ) where the parameter  $r$  is related to  $\mu$  as in (4.4), (4.8) and (4.10).*

*Moreover, if  $|\alpha_0| > |\beta_0|$ , then the two families bifurcates on the same sides of  $\mu = 0$  and one of the families is hyperbolic (saddle) and if  $|\alpha_0| < |\beta_0|$ , the two families bifurcate on the opposite side of  $\mu = 0$  and both are hyperbolic.*

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