

## KATO'S CHAOS CREATED BY QUADRATIC MAPPINGS ASSOCIATED WITH SPHERICAL ORTHOTOMIC CURVES

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ABSTRACT. In this paper, we first show that for a given generic spherical curve  $\gamma : I \rightarrow S^n$  and a generic point  $P \in S^n$ , the spherical orthotomic curve relative to  $\gamma$  and  $P$  naturally yield a simple quadratic mapping  $\Phi_P : \mathbb{R}^{n+1} \rightarrow \mathbb{R}^{n+1}$ . Since  $S^n$  is compact and  $\Phi_P|_{S^n} : S^n \rightarrow S^n$  is the spherical counterpart of the trivial expanding mapping  $x \mapsto 2x$ , it is natural to expect a chaotic behavior for the iteration of  $\Phi_P|_{S^n}$ . Accordingly, we show that  $\Phi_P|_{S^n}$  (and incidentally  $\Phi_P|_{D^{n+1}}$  as well) actually creates Kato's chaos. Therefore, by investigating spherical orthotomic curves, an example of singular quadratic mapping creating Kato's chaos is naturally obtained.

### 1. INTRODUCTION

Throughout this paper, let  $n$  be a non-negative integer. In addition, let  $S^n, D^{n+1}$  be the unit sphere and the unit closed disk of  $\mathbb{R}^{n+1}$  respectively.

Let  $I$  be an interval. In [1], for a given plane unit-speed curve  $\gamma : I \rightarrow \mathbb{R}^2$  and a given point  $P \in \mathbb{R}^2$ , the pedal curve  $ped_{\gamma,P} : I \rightarrow \mathbb{R}^2$  and the orthotomic curve  $ort_{\gamma,P} : I \rightarrow \mathbb{R}^2$  are defined as follows:

$$\begin{aligned} ped_{\gamma,P}(s) &= P + ((\gamma(s) - P) \cdot N(s)) N(s), \\ ort_{\gamma,P}(s) &= P + 2((\gamma(s) - P) \cdot N(s)) N(s). \end{aligned}$$

Here,  $N(s)$  is the unit normal vector to  $\gamma$  at  $\gamma(s)$ . For instance, let  $\gamma : \mathbb{R} \rightarrow \mathbb{R}^2$  be a parabola defined by  $\gamma(t) = (t, t^2 - \frac{1}{4})$  and let  $P$  be the origin  $(0, 0)$ . Let  $\ell : \mathbb{R} \rightarrow \mathbb{R}$  be the arc-length of  $\gamma$  measured from  $\gamma(0)$ . Then,  $ped_{\gamma \circ \ell^{-1}, P}$  is just the affine tangent line to the parabola  $\gamma \circ \ell^{-1}$  at  $\gamma \circ \ell^{-1}(0)$  and  $ort_{\gamma \circ \ell^{-1}, P}$  is merely the directrix of the parabola with the focal point  $P$ . From this elementary example, in general, the orthotomic curve for a given unit-speed curve  $\gamma$  may be considered as a generalization of the directrix of a parabola in some sense. Moreover, as explained in pp. 175–177 in [1], orthotomic curves have a seismic application. This is a very interesting and very important practical application of orthotomic curves. Since pedal curves seem to be well-studied rather than orthotomic curves, we are interested in how to obtain the orthotomic curve from the pedal curve for a given unit-speed curve  $\gamma$  and a point  $P$ . By definition, it follows

$$\frac{ort_{\gamma,P}(s) + P}{2} = ped_{\gamma,P}(s)$$

and thus  $ort_{\gamma,P}(s) = 2ped_{\gamma,P}(s) - P$ . Therefore, by using the simple mapping  $F_P : \mathbb{R}^2 \rightarrow \mathbb{R}^2$  defined by

$$F_P(x) = 2x - P,$$

we have the following:

$$ort_{\gamma,P}(s) = F_P \circ ped_{\gamma,P}(s).$$

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Since  $F_P$  is nothing but the radial expansion with factor 2 with respect to the point  $P$ , the study of orthotomic curves may be completely reduced to the study of pedal curves in the plane curve case.

Similarly, in the case of  $S^n$ , by obtaining the orthotomic curve from the pedal curve for a given spherical unit-speed curve  $\gamma$  and a point  $P$ , we can get an expanding mapping  $S^n \rightarrow S^n$  with similar properties as the above  $F_P$ . However, in this case, the space  $S^n$  is compact. Thus, this expanding mapping  $S^n \rightarrow S^n$  is expected to have some kneading effect. This expectation leads us to study the iteration of this mapping. In order to get the expanding mapping  $S^n \rightarrow S^n$ , for a generic unit-speed curve  $\gamma : I \rightarrow S^n$  and a generic point  $P \in S^n$ , the pedal curve  $ped_{\gamma,P} : I \rightarrow S^n$  and the orthotomic curve  $ort_{\gamma,P} : I \rightarrow S^n$  need to be defined reasonably. In [5, 6], a reasonable definition of spherical unit speed curve is given; and then for a spherical unit speed curve  $\gamma : I \rightarrow S^n$  and a generic point  $P \in S^n$ , the spherical pedal curve  $ped_{\gamma,P} : I \rightarrow S^n$  is defined reasonably. Notice that the well-definedness of  $ped_{\gamma,P} : I \rightarrow S^n$  implies  $P \cdot ped_{\gamma,P}(s) \neq 0$  for any  $s \in I$  (see [5, 6]). Thus, by using the following relation which is reasonable in  $S^n$ ,

$$\frac{ort_{\gamma,P}(s) + P}{2} = (P \cdot ped_{\gamma,P}(s)) ped_{\gamma,P}(s),$$

the spherical orthotomic curve  $ort_{\gamma,P} : I \rightarrow S^n$  is naturally defined as follows:

$$ort_{\gamma,P}(s) = 2(P \cdot ped_{\gamma,P}(s)) ped_{\gamma,P}(s) - P.$$

Therefore, by using the mapping  $\Phi_P : \mathbb{R}^{n+1} \rightarrow \mathbb{R}^{n+1}$  defined by

$$\Phi_P(x) = 2(P \cdot x)x - P,$$

the orthotomic curve is obtained from the pedal curve as follows:

$$ort_{\gamma,P}(s) = \Phi_P \circ ped_{\gamma,P}(s).$$

As in the following lemma, both  $\Phi_P|_{S^n}$  and  $\Phi_P|_{D^{n+1}}$  ( $n \geq 0$ ) are endomorphisms. Thus,  $\Phi_P|_{S^n}$  ( $n \geq 1$ ) may be regarded as the spherical counterpart of the expansion  $F_P$ . By combining these facts and the compactness of  $S^n$  (resp.,  $D^{n+1}$ ), it is expected that not only  $\Phi_P|_{S^n}$  but also  $\Phi_P|_{D^{n+1}}$  may have a chaotic behavior of some kind.

**Lemma 1.** *For any  $P \in S^n$ , the following three hold:*

- (1)  $\Phi_P(S^n) \subset S^n$  for any  $n \geq 0$ .
- (2)  $\Phi_P(S^n) \supset S^n$  for any  $n \geq 1$ .
- (3)  $\Phi_P(D^{n+1}) = D^{n+1}$  for any  $n \geq 0$ .

For the proof of Lemma 1, see Section 2. The following two examples, too, show that for both  $\Phi_P|_{S^n}$  and  $\Phi_P|_{D^{n+1}}$ , the chaotic behavior of their iteration deserves to be investigated.

**Example 1.** Suppose that  $n = 1$  and  $P = (1, 0)$ . Then,  $\Phi_P(x) = (2x_1^2 - 1, 2x_1x_2)$ , where  $x = (x_1, x_2)$ . If  $x$  belongs to  $S^1$ ,  $x$  may be written as  $x = (\cos \theta, \sin \theta)$ . Then,

$$\Phi_P|_{S^1}(\cos \theta, \sin \theta) = (2 \cos^2 \theta - 1, 2 \cos \theta \sin \theta) = (\cos 2\theta, \sin 2\theta).$$

Thus, the restricted mapping  $\Phi_P|_{S^1}$  in this case is exactly the same mapping given in Chapter 1, Example 3.4 of Devaney's well-known book [2].

**Example 2.** Suppose that  $n = 0$ . Then,  $P$  is 1 or  $-1$ , and  $\Phi_P(x) = 2x^2 - 1$  or  $-2x^2 + 1$ . Define the affine transformation  $h_P : \mathbb{R} \rightarrow \mathbb{R}$  as follows:

$$h_P(x) = \begin{cases} -2x + 1 & (\text{if } P = 1), \\ 2x - 1 & (\text{if } P = -1). \end{cases}$$

Then, in each case, it is easily seen that  $h_P^{-1} \circ \Phi_P \circ h_P(x) = 4x(1 - x)$ . Therefore, in each case,  $\Phi_P|_{D^1}$  has the same dynamics as Chapter 1, Example 8.9 of [2].

From Examples 1 and 2, it seems meaningful to study the chaotic behavior of iteration for  $\Phi_P|_{S^n} : S^n \rightarrow S^n$  ( $n \geq 1$ ) or  $\Phi_P|_{D^{n+1}} : D^{n+1} \rightarrow D^{n+1}$  ( $n \geq 0$ ), which is the main purpose of this paper.

**Definition 1.** Let  $(X, d)$  be a metric space with metric  $d$  and let  $f : X \rightarrow X$  be a continuous mapping.

- (1) The mapping  $f$  is said to be *sensitive* if there is a positive number  $\lambda > 0$  such that for any  $x \in X$  and any neighborhood  $U$  of  $x$  in  $X$ , there exists a point  $y \in U$  and a non-negative integer  $k \geq 0$  such that  $d(f^k(x), f^k(y)) > \lambda$ , where  $f^k$  stands for  $\underbrace{f \circ \cdots \circ f}_{k\text{-tuples}}$ .
- (2) The mapping  $f$  is said to be *transitive* if for any non-empty open subsets  $U, V \subset X$ , there exists a positive integer  $k > 0$  such that  $f^k(U) \cap V \neq \emptyset$ .
- (3) The mapping  $f$  is said to be *accessible* if for any  $\lambda > 0$  and any non-empty open subsets  $U, V \subset X$ , there exist two points  $u \in U, v \in V$  and a positive integer  $k > 0$  such that  $d(f^k(u), f^k(v)) \leq \lambda$ .
- (4) The mapping  $f$  is said to be *topologically mixing* if for any non-empty open subsets  $U, V \subset X$ , there exists a positive integer  $k > 0$  such that  $f^m(U) \cap V \neq \emptyset$  for any  $m \geq k$ .
- (5) The mapping  $f$  is said to be *chaotic in the sense of Devaney* ([2]) if  $f$  is sensitive, transitive and the set consisting of periodic points of  $f$  is dense in  $X$ .
- (6) The mapping  $f$  is said to be *chaotic in the sense of Kato* ([3]) if  $f$  is sensitive and accessible.

By definition, it is clear that if a mapping  $f : X \rightarrow X$  is topologically mixing, then it is transitive. Moreover, by [3], it is known that if a mapping  $f : X \rightarrow X$  is topologically mixing, then it is chaotic in the sense of Kato. Although Kato's chaos has been well-investigated (for instance, see [3, 4, 7]), elementary examples which are singular and not transitive seem to have been desired. Theorem 1 gives such examples.

**Theorem 1.** (1) Let  $P$  be a point of  $S^1$ .

- (1-1) The endomorphism  $\Phi_P|_{S^1} : S^1 \rightarrow S^1$  is chaotic in the sense of Devaney. Moreover, it is chaotic in the sense of Kato.
- (1-2) The endomorphism  $\Phi_P|_{D^2} : D^2 \rightarrow D^2$  is chaotic in the sense of Kato although it is not chaotic in the sense of Devaney.
- (2) Let  $P$  be a point of  $S^0$ . Then,  $\Phi_P|_{D^1} : D^1 \rightarrow D^1$  is chaotic in the sense of Devaney. Moreover, it is chaotic in the sense of Kato.
- (3) Let  $m$  be an integer such that  $m \geq 2$ . Moreover, let  $P$  be a point of  $S^m$ . Then, both  $\Phi_P|_{D^{m+1}} : D^{m+1} \rightarrow D^{m+1}$  and  $\Phi_P|_{S^m} : S^m \rightarrow S^m$  are chaotic in the sense of Kato.
- (4) Let  $m$  be an integer such that  $m \geq 2$ . Moreover, let  $P$  be a point of  $S^m$ . Then, neither  $\Phi_P|_{D^{m+1}} : D^{m+1} \rightarrow D^{m+1}$  nor  $\Phi_P|_{S^m} : S^m \rightarrow S^m$  is transitive. In particular, neither  $\Phi_P|_{D^{m+1}} : D^{m+1} \rightarrow D^{m+1}$  nor  $\Phi_P|_{S^m} : S^m \rightarrow S^m$  is chaotic in the sense of Devaney.

This paper is organized as follows. In Section 2, the proof of Lemma 1 is given. Theorem 1 is proved in Section 3. Section 4 is an appendix where geometric properties of  $\Phi_P$  are given though some of properties of  $\Phi_P$  given in Section 4 already appear implicitly in Sections 2 and 3.

## 2. PROOF OF LEMMA 1

**2.1. Proof of the assertion (1) of Lemma 1.** Let  $x$  be a point of  $S^n$ . Then,  $x \cdot x = 1$  and we have the following:

$$\begin{aligned}\Phi_P(x) \cdot \Phi_P(x) &= (2(x \cdot P)x - P) \cdot (2(x \cdot P)x - P) \\ &= 4(x \cdot P)^2(x \cdot x) - 4(x \cdot P)^2 + (P \cdot P) \\ &= 4(x \cdot P)^2 - 4(x \cdot P)^2 + 1 = 1.\end{aligned}$$

This completes the proof of the assertion (1).  $\square$

**2.2. Proof of the assertion (2) of Lemma 1.** Let  $y$  be a point of  $S^n$ . Suppose that  $y \neq -P$ . Set

$$x = \frac{\frac{y+P}{2}}{\|\frac{y+P}{2}\|}.$$

Then, it follows

$$\begin{aligned}2(x \cdot P)x - P &= 2 \left( \frac{\frac{y+P}{2}}{\|\frac{y+P}{2}\|} \cdot P \right) \frac{\frac{y+P}{2}}{\|\frac{y+P}{2}\|} - P \\ &= \frac{2}{\|y+P\|^2} ((y \cdot P) + 1)(y + P) - P \\ &= \frac{1}{(1 + (y \cdot P))} ((y \cdot P) + 1)(y + P) - P \\ &= (y + P) - P = y.\end{aligned}$$

Next, suppose that  $y = -P$ . Let  $x$  be a point of  $S^n$  such that  $x \cdot P = 0$ . Then,

$$2(x \cdot P)x - P = -P = y.$$

Therefore, we have the assertion (2).  $\square$

**2.3. Proof of the assertion (3) of Lemma 1.** Let  $x$  be a point of  $\mathbb{R}^{n+1}$  such that  $x \cdot x < 1$ . Then, we have

$$\Phi_P(x) \cdot \Phi_P(x) < 4(x \cdot P)^2 - 4(x \cdot P)^2 + 1 = 1.$$

Conversely, let  $y$  be a point satisfying  $y \cdot y < 1$ . Notice that in this case  $(y \cdot P) + 1 \geq -\|y\| + 1 > 0$  and  $1 + \|y\|^2 + 2(y \cdot P) \geq 1 + \|y\|^2 - 2\|y\| = (1 - \|y\|)^2 > 0$ . Set

$$a = \sqrt{\frac{1 + \|y\|^2 + 2(y \cdot P)}{2(y \cdot P) + 2}} \text{ and } x = a \frac{\frac{y+P}{2}}{\|\frac{y+P}{2}\|}.$$

Then,

$$\begin{aligned}2(x \cdot P)x - P &= 2 \left( a \frac{\frac{y+P}{2}}{\|\frac{y+P}{2}\|} \cdot P \right) a \frac{\frac{y+P}{2}}{\|\frac{y+P}{2}\|} - P \\ &= \frac{2a^2}{\|y+P\|^2} ((y \cdot P) + 1)(y + P) - P \\ &= \frac{2a^2}{(1 + \|y\|^2 + 2(y \cdot P))} ((y \cdot P) + 1)(y + P) - P \\ &= (y + P) - P = y.\end{aligned}$$

Therefore, the assertion (3) holds.  $\square$

## 3. PROOF OF THEOREM 1

**3.1. Proof of the assertion (1) of Theorem 1.** We first show the assertion (1-1). Let  $x$  be a point of  $S^1$ . Set

$$P = (\cos \alpha, \sin \alpha) \text{ and } x = (\cos \theta, \sin \theta).$$

Then, it is easily seen that

$$\begin{aligned} & \Phi_P(\cos \theta, \sin \theta) \\ &= 2((\cos \alpha, \sin \alpha) \cdot (\cos \theta, \sin \theta)) (\cos \theta, \sin \theta) - (\cos \alpha, \sin \alpha) \\ &= (\cos(2\theta - \alpha), \sin(2\theta - \alpha)). \end{aligned}$$

It follows  $\Phi_P^k(\cos(\theta + \alpha), \sin(\theta + \alpha)) = (\cos(2^k\theta + \alpha), \sin(2^k\theta + \alpha))$  and therefore, by the same argument as in Example 8.6 of [2],  $\Phi_P|_{S^1}$  is chaotic in the sense of Devaney. In order to show that  $\Phi_P|_{S^1}$  is chaotic in the sense of Kato, it is sufficient to show that  $\Phi_P|_{S^1}$  is accessible, which is easily seen by the above formula.

Next, we show the assertion (1-2). Since  $\mathbb{R}^2$  may be regarded as  $\mathbb{R}^2 \times \{0\} \subset \mathbb{R}^3$ , the given point  $P \in S^1$  is naturally considered as a point of  $S^2$ . Then,  $\Phi_P|_{S^2}$  and  $\Phi_P|_{D^2}$  are semi-conjugate. Thus, the assertion (1-2) easily follows from the assertions (3) and (4) for  $\Phi_P|_{S^2}$ .  $\square$

**3.2. Proof of the assertion (2) of Theorem 1.** By Subsection 3.1 and Example 8.9 of [2],  $\Phi_P|_{D^1}$  is chaotic in the sense of Devaney. Moreover, it is easily seen that the property of accessibility is preserved by semi-conjugacy. Thus,  $\Phi_P|_{D^1}$  is chaotic in the sense of Kato as well.  $\square$

**3.3. Proof of the assertion (3) of Theorem 1.** Let  $Q$  be a point of  $S^m - \{P, -P\}$ . Set

$$P_Q^\perp = \frac{Q - (P \cdot Q)P}{\|Q - (P \cdot Q)P\|}.$$

Then, it follows  $P_Q^\perp \in S^m$  and  $P \cdot P_Q^\perp = 0$ . Let  $x$  be a point of the circle  $S^m \cap (\mathbb{R}P + \mathbb{R}P_Q^\perp)$ . Then,  $x$  may be written as  $x = \cos \theta P + \sin \theta P_Q^\perp$ . Then, it is easily seen that

$$\Phi_P(\cos \theta P + \sin \theta P_Q^\perp) = \cos 2\theta P + \sin 2\theta P_Q^\perp.$$

Hence, for any non-empty open neighborhood  $U$  of  $Q$  in  $S^m$  there exists a positive integer  $i$  such that the circle  $S^m \cap (\mathbb{R}P + \mathbb{R}P_Q^\perp)$  is contained in  $\Phi_P^i(U)$ . Therefore,  $\Phi_P|_{S^m}$  is sensitive.

Next, take another point  $R$ . By the same argument as above, it is seen that for any non-empty open neighborhood  $V$  of  $R$  in  $S^m$  there exists a positive integer  $j$  such that the circle  $S^m \cap (\mathbb{R}P + \mathbb{R}P_Q^\perp)$  is contained in  $\Phi_P^j(V)$ . Set  $k = \max(i, j)$ . Then, it follows

$$P \in \Phi_P^k(U) \cap \Phi_P^k(V).$$

Hence,  $\Phi_P|_{S^m}$  is accessible.

Moreover, under the identification of  $S^m$  and  $S^m \times \{0\} (\subset S^{m+1})$ , the given point  $P \in S^m$  is considered as a point of  $S^{m+1}$ . Then,  $\Phi_P|_{S^{m+1}}$  and  $\Phi_P|_{D^{m+1}}$  are semi-conjugate. Thus,  $\Phi_P|_{D^{m+1}}$  is also sensitive and accessible. Therefore, both  $\Phi_P|_{S^m}$  and  $\Phi_P|_{D^{m+1}}$  are chaotic in the sense of Kato.  $\square$

**3.4. Proof of the assertion (4) of Theorem 1.** Let  $Q, R$  be points of  $S^m$  so that  $P, Q, R$  are linearly independent. Then,  $R$  does not belong to the circle  $S^m \cap (\mathbb{R}P + \mathbb{R}P_Q^\perp)$  where  $P_Q^\perp$  is the point constructed in Subsection 3.3. Thus, by the argument given in Subsection 3.3, there exist sufficiently small neighborhoods  $U$  (resp.,  $V$ ) of  $Q$  (resp.,  $R$ ) in  $S^m$  such that  $\Phi_P^\ell(U) \cap V = \emptyset$  for any  $\ell \geq 0$ . Hence,  $\Phi_P|_{S^m}$  is never transitive.

Again, under the identification of  $S^m$  and  $S^m \times \{0\} (\subset S^{m+1})$ , the given point  $P \in S^m$  is considered as a point of  $S^{m+1}$ . Then,  $\Phi_P|_{S^{m+1}}$  and  $\Phi_P|_{D^{m+1}}$  are semi-conjugate. Thus, even  $\Phi_P|_{D^{m+1}}$  is not transitive.  $\square$

#### 4. SOME PROPERTIES OF $\Phi_P$

In this section, following the referee's suggestions, the geometric structure of  $\Phi_P$  is studied.

**Proposition 1.** *Let  $P, h : \mathbb{R}^{n+1} \rightarrow \mathbb{R}^{n+1}$  be a point of  $\mathbb{R}^{n+1}$  and an orthogonal linear mapping respectively. Set  $\tilde{P} = h(P)$ . Then, the following equality holds:*

$$\Phi_{\tilde{P}} \circ h = h \circ \Phi_P.$$

*Proof.* Let  $A$  be the orthogonal matrix corresponding to  $h$ . For any  $x \in \mathbb{R}^{n+1}$ , we have the following:

$$\begin{aligned} \Phi_{\tilde{P}} \circ h(x) &= \Phi_{\tilde{P}}(xA) \\ &= 2 \left( \tilde{P} \cdot xA \right) xA - \tilde{P} \\ &= 2(PA \cdot xA) xA - PA \\ &= (2(P \cdot x)x - P)A \\ &= h \circ \Phi_P(x). \end{aligned}$$

$\square$

**Corollary 1.** *Let  $P$  be a point of  $S^n$  and let  $h : \mathbb{R}^{n+1} \rightarrow \mathbb{R}^{n+1}$  be an orthogonal linear mapping such that  $h(P) = (1, 0, \dots, 0)$ . Then,  $h \circ \Phi_P \circ h^{-1}$  is the following mapping where  $x = (x_1, x_2, \dots, x_{n+1})$ :*

$$h \circ \Phi_P \circ h^{-1}(x_1, x_2, \dots, x_{n+1}) = (2x_1^2 - 1, 2x_1x_2, \dots, 2x_1x_{n+1}).$$

Notice that if we understand that  $x_2 \in \mathbb{R}^n$ , then the form of  $\Phi_P$  in Example 1 is exactly the same as the form of  $h \circ \Phi_P \circ h^{-1}$  in Corollary 1. Moreover, the following holds.

**Proposition 2.** *Let  $P$  be a point of  $\mathbb{R}^{n+1} - \{0\}$ . Then, the mapping  $\Phi_P$  preserves any 2-dimensional linear subspace that contains  $P$ . Moreover, the restrictions of  $\Phi_P$  to such linear subspaces are conjugated to each other.*

*Proof.* The proof of the first assertion of Proposition 2 is implicitly given in Subsection 3.3 although in Subsection 3.3  $P$  is a point of  $S^n$ . Thus, it is omitted to give it here.

We show the second assertion of Proposition 2 by using the same symbols as in Subsection 3.3. Let  $\tilde{Q}$  be a point of  $S^n - (\mathbb{R}P + \mathbb{R}P_Q^\perp)$  and let  $h : \mathbb{R}^{n+1} \rightarrow \mathbb{R}^{n+1}$  be an orthogonal linear mapping such that  $h(P) = P$  and  $h(Q) = \tilde{Q}$ . Then, it is trivially seen that  $h$  maps the 2-dimensional linear space  $(\mathbb{R}P + \mathbb{R}P_Q^\perp)$  to  $(\mathbb{R}P + \mathbb{R}P_{\tilde{Q}}^\perp)$ . Moreover, by Proposition 1, the following equality holds:

$$\Phi_{\tilde{P}} \circ h = h \circ \Phi_P.$$

Therefore, the second assertion of Proposition 2 holds.  $\square$

Proposition 2 reduces the study of dynamical system of  $\Phi_P$  to the 2-dimensional case, which is given in Example 1.

The final assertion is for the mapping  $\Phi_P$  where  $P = (1, 0, \dots, 0)$ .

**Proposition 3.** Let  $P = (1, 0, \dots, 0) \in S^n$  and let  $\Phi_P : \mathbb{R}^{n+1} \rightarrow \mathbb{R}^{n+1}$  be the mapping defined by

$$\Phi_P(x_1, x_2, \dots, x_{n+1}) = (2x_1^2 - 1, 2x_1x_2, \dots, 2x_1x_{n+1}).$$

Let  $(x_1, x_2, \dots, x_{n+1}) \in \mathbb{R}^{n+1}$  be a point such that

$$\varphi(x_1, x_2, \dots, x_{n+1}) = x_1^2 + \mu(x_2^2 + \dots + x_{n+1}^2) = 1,$$

where  $\mu$  is a positive real number. Then,  $\varphi \circ \Phi_P(x_1, x_2, \dots, x_{n+1}) = 1$ . In other words,  $\Phi_P$  preserves the level set  $\varphi^{-1}(1)$ .

*Proof.* Assume that  $\varphi(x_1, x_2, \dots, x_{n+1}) = 1$ . Then,

$$\begin{aligned} \varphi \circ \Phi_P(x_1, x_2, \dots, x_{n+1}) &= (2x_1^2 - 1)^2 + \mu \left( (2x_1x_2)^2 + \dots + (2x_1x_{n+1})^2 \right) \\ &= 4x_1^4 - 4x_1^2 + 1 + 4\mu(x_1^2x_2^2 + \dots + x_1^2x_{n+1}^2) \\ &= 4x_1^4 - 4x_1^2(1 - \mu(x_2^2 + \dots + x_{n+1}^2)) + 1 \\ &= 4x_1^4 - 4x_1^4 + 1 \\ &= 1. \end{aligned}$$

□

Notice that  $\Phi_P$  does not necessarily preserve other level sets  $\varphi^{-1}(c)$  ( $c \neq 1$ ). The case  $\mu = 1$  of Proposition 3 suggests (1) of Lemma 1.

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