

$$X_{n+1} = a X_n, \quad a > 1$$

$$X_n^* = 0 \text{ unst. f.p.}$$

TDFC:

$$X_{n+1} = a X_n + K (X_n - X_{n-1})$$

$$X_n = \mu^n \quad \mu_{1,2} = \frac{a+K}{2} \pm \sqrt{\left(\frac{a+K}{2}\right)^2 - K}$$

K: $X_{n+1} = a X_n + K_n (X_n - X_{n-1})$

K_n "random"

$$K_n = \begin{cases} 0 & \text{w. prob. } p_0 \\ K & \text{w. prob. } p_1 \end{cases} \text{ IID}$$

Mar 10-16:18

LYAP. EXP.

$$\Lambda = \left\langle \lim_{n \rightarrow \infty} \frac{1}{n} \ln \left| \frac{X_n}{X_0} \right| \right\rangle$$

$$= \left\langle \lim_{n \rightarrow \infty} \frac{1}{n} \sum_{e=1}^n \ln |z_e| \right\rangle \quad z_e = \frac{X_e}{X_{e-1}}$$

RDS:

$$X_{n+1} = a X_n + K (X_n - X_{n-1}) \quad z_n = 0, 1$$

RMT:

$$\begin{pmatrix} X_{n+1} \\ X_n \end{pmatrix} = \begin{pmatrix} a+K_n & -K_n \\ 1 & 0 \end{pmatrix} \begin{pmatrix} X_n \\ X_{n-1} \end{pmatrix}$$

Mar 10-16:47

$$z_{n+1} = a + k_n - \frac{k_n}{z_n}$$

$$= f_{k_n}(z_n)$$

$$S_n(z) = \langle \delta(z - z_n) \rangle \quad \text{Prob. dist. of } z_n$$

FP eq.

$$S_{n+1}(z) = \int \langle \delta(z - f_k(z')) \rangle S_n(z') dz'$$

$$= P_0 \delta(z - a) + P_1 \int \delta(z - f_k(z')) S_n(z') dz'$$

Mar 10-17:04

$$S_\infty(z) = P_0 \sum_{l=0}^{\infty} P_1^l \delta(z - f_k^{(l)}(a))$$

Lyap. exp.

$$\Lambda = \int L_n(z) S_\infty(z) dz$$

$$= P_0 \sum_{l=0}^{\infty} P_1^l L_n(f_k^{(l)}(a))$$

Orbit of f_k : $f_k^{(l)}(a)$?

Mar 10-17:14

$$f_k^{(e)}(a) = \frac{\sum e}{\sum e-1}$$

$$\sum_{n+1} = (a+k) \sum_n - k \sum_{n-1} \quad \begin{matrix} \sum e = a \\ \sum e_T = 1 \end{matrix}$$

$$\sum_n = \mu_1 \frac{a-\mu_2}{\mu_1-\mu_2} \quad \mu_1^n + \mu_2 \frac{a-\mu_1}{\mu_2-\mu_1} \quad \mu_2^n$$

Mar 10-17:19

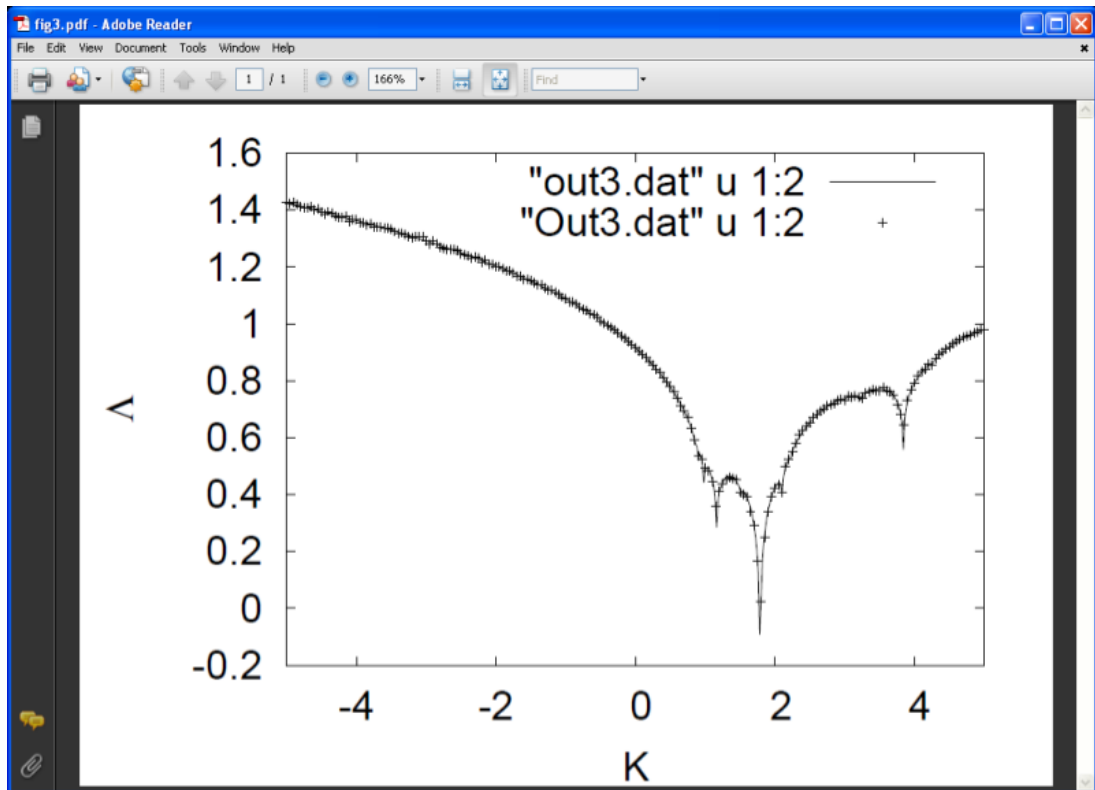
$$\Lambda = P_0^2 \sum_{e=0}^{\infty} P_1^e L_n |\sum e|$$

If $\mu_1 = \mu_2^* = R_k e^{i\phi_k}$

$$\sum_n = r_0 P_1^n \sin(n\phi_k + \delta_0)$$

$$\Lambda = \dots + P_0^2 \sum_{e=0}^{\infty} P_1^e L_n |\sin(e\phi_k + \delta_0)|$$

Mar 10-17:23



Mar 10-17:27

Structure of Λ

$$g(x) = \sum_{\ell=1}^{\infty} \left(\frac{1}{2}\right)^{\ell} \ln |\sin(\ell x)|$$

$$\int_0^{\pi} g(x) dx = \sum_{\ell=1}^{\infty} \left(\frac{1}{2}\right)^{\ell} \int_0^{\pi} \ln |\sin(\ell x)| dx$$

$\frac{x}{2\pi} \in \mathbb{Q} \text{ log sing.}$

$$= -\pi \ln 2 \quad \underbrace{\int_0^{\pi} \ln |\sin(\ell x)| dx}_{-\pi \ln 2}$$

Mar 10-17:31