

## ON THE BIFURCATION OF PERIODIC ORBITS OF SOME GENERALIZED HÉNON MAPPINGS

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**Abstract.** In this note, we introduce some conservative diffeomorphisms  $H_A$  and  $K_A$  on the plane which contains the following types of conservative Hénon mappings as special cases:  $F_A(x, y) = (A - y - x^2, x)$  and  $G_A(x, y) = (A + y - x^2, x)$ . We study the bifurcations of periodic orbits of  $H_A$  and  $K_A$  with some symmetry properties. For the special types of Hénon mappings  $F_A$  and  $G_A$ , we show that when we consider them as one-parameter families of diffeomorphisms on the plane with  $A$  as the parameter, the bifurcations of the first periodic orbits (fixed points in these cases) are more complicated than we expect.

**1. Generalized conservative Hénon mappings.** Let  $v(x)$  be any fixed polynomial all of whose terms are of even degrees  $\geq 2$  and let  $w(x)$  be any fixed polynomial whose leading term is of even degree  $\geq 2$ . For any real number  $A$ , let  $H_A(x, y) = (A - y - v(x), x)$  and  $K_A(x, y) = (A - y - w(x), x)$ . Then it is easy to see that both  $H_A$  and  $K_A$  are diffeomorphisms of the plane whose inverses are also given by polynomials. Furthermore, the Jacobian determinant of  $H_A$  is 1 and that of  $K_A$  is  $-1$ . So, for every  $A$ ,  $H_A$  is a conservative orientation-preserving diffeomorphism and  $K_A$  is a conservative orientation-reversing diffeomorphism. We call attention to the fact that the following types [2-5] of Hénon mappings  $F_A(x, y) = (A - y - x^2, x)$  and  $G_A(x, y) = (A + y - x^2, x)$  are special cases of  $H_A$  and  $K_A$  respectively. These mappings will be treated in §2 and §3 separately.

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Received by the editors March 25, 1991.

1980 Mathematics subject classification: Primary 58F14, 58F20

For the diffeomorphisms  $H_A$  and  $K_A$ , we have some results on the bifurcation of their periodic orbits with periods  $\geq 3$ . These periodic orbits all have some symmetry property. Before we state these results, we need to define some real mappings first. For every positive integer  $n$  and any real number  $c$ , let  $H_A^n(c, c) = (x_n(A, c), y_n(A, c))$  and  $K_A^n(c, c) = (z_n(A, c), u_n(A, c))$ . Also, let

$$g_{v,n}(c) = \frac{\partial}{\partial A} [x_n(A, c) - x_{n-1}(A, c)]|_{A=2c+v(c)},$$

$$h_{v,n}(c) = \frac{\partial}{\partial A} [x_n(A, c) - x_{n-2}(A, c)]|_{A=2c+v(c)},$$

$$p_{w,n}(c) = \frac{\partial}{\partial A} [z_n(A, c) - z_{n-1}(A, c)]|_{A=2c+w(c)}.$$

We can now state and prove our main results in this section.

**Theorem 1.1.** *For the diffeomorphism  $H_A$ , the following hold.*

- (a) *Let  $n \geq 2$  be a fixed integer and let  $g_{v,n}(x)$  be defined as above. Then, for every (real) zero  $c$  of  $g_{v,n}(x)$ , there is a bifurcation of periodic orbit of period (may not be minimal)  $2n$  for  $H_A$  at  $A = 2c + v(c)$  from fixed points of  $H_A$ . If  $c$  is the largest zero of  $g_{v,n}(x)$ , then the bifurcated periodic orbit of  $H_A$  mentioned above has minimal period  $2n$ . Furthermore, all these bifurcated periodic orbits of  $H_A$  are symmetric with respect to the diagonal line  $y = x$ .*
- (b) *Let  $n \geq 2$  be a fixed integer and let  $h_{v,n}(x)$  be defined as above. Then, for every (real) zero  $c$  of  $h_{v,n}(x)$ , there is a bifurcation of periodic orbit of period (may not be minimal)  $2n - 1$  for  $H_A$  at  $A = 2c + v(c)$  from fixed points of  $H_A$ . If  $c$  is the largest zero of  $h_{v,n}(x)$ , then the bifurcated periodic orbit of  $H_A$  mentioned above has minimal period  $2n - 1$ . Furthermore, all these bifurcated periodic orbits of  $H_A$  are symmetric with respect to the diagonal line  $y = x$ .*

*Proof.* For every positive integer  $n$ , let  $H_A^n(c, c) = (x_n(A, c), y_n(A, c))$ . By direct computation, we easily obtain that, if  $x_n = x_{n-1}$ , then  $x_{n+1} = x_{n-2}$ ,  $x_{n+2} = x_{n-3}, \dots, x_{2n-2} = x_1 = A - c - v(c)$ ,  $x_{2n-1} = x_0 = c$ . Consequently,  $H_A^{2n}(c, c) = (c, c)$  and the orbit of  $(c, c)$  under  $H_A$  is symmetric with

respect to the diagonal line  $y = x$ . Since, for some polynomial  $Q_n(A, c)$  in  $A$  and  $c$ , we have  $x_n - x_{n-1} = (A - 2c - v(c))[Q_n(A, c)(A - 2c - v(c)) + g_{v,n}(c)]$ , we obtain that  $(x_n - x_{n-1})/(A - 2c - v(c)) = Q_n(A, c)(A - 2c - v(c)) + g_{v,n}(c)$  which, for every fixed real number  $c$ , is a polynomial in  $A$  of odd degree. Hence, the equation  $(x_n - x_{n-1})/(A - 2c - v(c)) = 0$  has, for every fixed  $c$ , some real solutions in  $A$  and these solutions depend continuously on  $c$ . If we choose  $c$  to be any fixed real zero of  $g_{v,n}(c)$  and let  $A = 2c + v(c)$ , then this point  $(A, c)$  satisfies the equation  $(x_n - x_{n-1})/(A - 2c - v(c)) = 0$ . So, these period  $2n$  (may not be minimal, but  $> 1$ ) points are bifurcated from the fixed points of  $H_A$ . If  $c^*$  is the largest real zero of  $g_{v,n}(c)$  and  $A = 2c^* + v(c^*)$ , then it is easy to see that the bifurcated periodic orbit of  $H_A$  at  $A = 2c^* + v(c^*)$  has minimal period  $2n$ . This completes the proof of part (a). Part (b) can be proved similarly.

**Theorem 1.2.** *For the diffeomorphism  $K_A$ , the following hold.*

- (a) *Let  $n$  be any fixed positive integer and let  $p_{w,n}(x)$  be defined as above. Then, for every (real) zero  $c$  of  $p_{w,n}(x)$ , there is a bifurcation of periodic orbit of period (may not be minimal)  $2n$  for  $K_A$  at  $A = w(c)$  from symmetric period 2 orbit of  $K_A$ . If  $c$  is the largest zero of  $p_{w,n}(x)$ , then the bifurcated periodic orbit of  $K_A$  has minimal period  $2n$ . Furthermore, all these bifurcated periodic orbits of  $K_A$  are symmetric with respect to the diagonal line  $y = -x$ .*
- (b) *For every odd integer  $m \geq 3$ , there is a real number  $A_m$  such that the point  $(0, -A_m/2)$  is a periodic point of  $K_{A_m}$  with minimal period  $m$  whose orbit is symmetric with respect to the diagonal line  $y = -x$ .*

*Proof.* We only give a proof of part (b). For every integer  $n \geq 2$ , let  $K_A^n(0, -A/2) = (s_n(A), t_n(A))$ . If  $s_n = -s_{n-1}$ , then, by direct computation, we obtain  $s_{n+1} = -s_{n-2}$ ,  $s_{n+2} = -s_{n-3}, \dots, s_{2n-3} = -s_2 = -(A - A^2/4)$ ,  $s_{2n-2} = -s_1 = -A/2$ . Consequently,  $K_A^{2n-1}(0, -A/2) = (0, -A/2)$ . Since the equation  $s_n - s_{n-1} = 0$  is a polynomial equation in  $A$  of even degree with zero constant term, we see that the equation  $s_n - s_{n-1} = 0$  has nonzero real solutions in  $A$ . If  $A_n^*$  is the largest real zero of  $s_n - s_{n-1} = 0$ , then we

easily see that the point  $(0, -A_n^*/2)$  is a periodic point of  $K_{A_n^*}$  with minimal period  $2n - 1$  whose orbit is symmetric with respect to the line  $y = -x$ .

## 2. The conservative orientation-preserving Hénon mapping.

In this section we consider the conservative orientation-preserving Hénon mapping  $F_A(x, y) = (A - x^2 - y, x)$ . This mapping is exactly the mapping  $H_A$  discussed in §1 with  $v(x) = x^2$ . We can find the explicit formulas for all periodic points of  $F_A$  with minimal periods 1, 2, 3, 4 and some periodic points with minimal period 6. The following result can be verified by direct computation.

**Theorem 2.1.** *For the diffeomorphism  $F_A$ , the following hold.*

- (1) *For any  $A < -1$ ,  $F_A$  has no periodic point.*
- (2) *For all  $A \geq -1$ ,  $(-1 + \sqrt{A+1}, -1 + \sqrt{A+1})$  and  $(-1 - \sqrt{A+1}, -1 - \sqrt{A+1})$  are the only fixed points of  $F_A$ .*
- (3) *For all  $A > 3$ ,  $\{(1 + \sqrt{A-3}, 1 - \sqrt{A-3}), (1 - \sqrt{A-3}, 1 + \sqrt{A-3})\}$  is the only period 2 orbit of  $F_A$ . It is bifurcated from the branch  $(-1 + \sqrt{A+1}, -1 + \sqrt{A+1})$  of fixed point of  $F_A$  at  $A = 3$ .*
- (4) *For all  $A > 1$ ,  $\{(\sqrt{A-1}, \sqrt{A-1}), (1 - \sqrt{A-1}, \sqrt{A-1}), (\sqrt{A-1}, 1 - \sqrt{A-1})\}$  and  $\{(-\sqrt{A-1}, -\sqrt{A-1}), (1 + \sqrt{A-1}, -\sqrt{A-1}), (-\sqrt{A-1}, 1 + \sqrt{A-1})\}$  are the only period 3 orbits of  $F_A$ . They are bifurcated spontaneously at  $A = 1$  and the first branch intersects the branch  $(-1 + \sqrt{A+1}, -1 + \sqrt{A+1})$  of fixed point of  $F_A$  at  $A = 5/4$ .*
- (5) (a) *For all  $A > 0$ , let  $B = A + 2\sqrt{A}$ . Then  $\{(\sqrt{A}, \sqrt{A}), (-\sqrt{A}, \sqrt{A}), (\sqrt{A}, -\sqrt{A}), (-\sqrt{A}, -\sqrt{A})\}$  and  $\{(-\sqrt{A}, \sqrt{B}), (-\sqrt{B}, -\sqrt{A}), (-\sqrt{A}, -\sqrt{B}), (\sqrt{B}, -\sqrt{A})\}$  are period 4 orbits of  $F_A$ . They are bifurcated from the branch  $(-1 + \sqrt{A+1}, -1 + \sqrt{A+1})$  of fixed point of  $F_A$  at  $A = 0$ .*
- (b) *For all  $A > 4$ , let  $C = A - 2\sqrt{A}$ . Then  $\{(\sqrt{A}, -\sqrt{C}), (-\sqrt{C}, \sqrt{A}), (\sqrt{A}, \sqrt{C}), (-\sqrt{C}, \sqrt{A})\}$  is a period 4 orbit of  $F_A$ . It is bifurcated from the branch  $\{(1 + \sqrt{A-3}, 1 - \sqrt{A-3}), (1 - \sqrt{A-3}, 1 + \sqrt{A-3})\}$  of period 2 orbit of  $F_A$  at  $A = 4$ .*

- (6) (a) For all  $A > -3/4$ , let  $D = 1 + 4(A + \sqrt{A+1})$ . Then  $\{(-\sqrt{A+1}, (-1-\sqrt{D})/2), ((-1+\sqrt{D})/2, -\sqrt{A+1}), ((-1+\sqrt{D})/2, (-1+\sqrt{D})/2), (-\sqrt{A+1}, (-1+\sqrt{D})/2), ((-1-\sqrt{D})/2, -\sqrt{A+1}), ((-1-\sqrt{D})/2, (-1-\sqrt{D})/2)\}$  is a period 6 orbit of  $F_A$ . It is bifurcated from the branch  $(-1 + \sqrt{A+1}, -1 + \sqrt{A+1})$  of fixed point of  $F_A$  at  $A = -3/4$ .
- (b) For all  $A > 5/4$ , let  $E = 1 + 4(\sqrt{A} - \sqrt{A-1})$ . Then  $\{(\sqrt{A+1}, (-1-\sqrt{E})/2), ((-1+\sqrt{E})/2, \sqrt{A+1}), ((-1+\sqrt{E})/2, (-1+\sqrt{E})/2), (\sqrt{A+1}, (-1+\sqrt{E})/2), ((-1-\sqrt{E})/2, \sqrt{A+1}), ((-1-\sqrt{E})/2, (-1-\sqrt{E})/2)\}$  is a period 6 orbit of  $F_A$ . It is bifurcated from the branch  $\{(-\sqrt{A-1}, -\sqrt{A-1}), (1 + \sqrt{A-1}, -\sqrt{A-1}), (-\sqrt{A-1}, 1 + \sqrt{A-1})\}$  of period 3 orbit of  $F_A$  at  $A = 5/4$ .

**Remark.** We call attention to the fact as shown in Theorem 2.1(4) and (6b) that, for every  $A > 1$  and  $A \neq 5/4$ ,  $F_A$  has exactly two distinct period 3 orbits. They are bifurcated spontaneously at  $A = 1$ , and at  $A = 5/4$ , one of them coalesces into and then separates from the branch  $\{(-1 + \sqrt{A+1}, -1 + \sqrt{A+1})\}$  of fixed point of  $F_A$  while the other undergoes a period-doubling bifurcation. This provides an example of period 3 to period 3 bifurcation (see also [6]).

Let  $g_n(x) = g_{v,n}(x)$  and  $h_n(x) = h_{v,n}(x)$  with  $v(x) = x^2$ . As indicated in Theorem 1.1, the zeros of the mapping  $g_n$  ( $h_n$  resp.) are the bifurcation values of some periodic orbits of  $H_A$  ( $K_A$  resp.) with periods  $\geq 3$ . These mappings  $g_n$  and  $h_n$  can also be obtained by some simple recurrence relations which are shown in the following result. This result also includes some relations and properties of  $g_n$ 's and  $h_n$ 's which can be easily proved by induction.

**Theorem 2.2.** Let  $g_1(x) \equiv 1$ ,  $g_2(x) = -2x$ ,  $h_1(x) \equiv -1$ ,  $h_2(x) = 2x - 1$ , and for all integers  $n \geq 3$ , let  $g_n(x) = -2xg_{n-1}(x) - g_{n-2}(x)$  and  $h_n(x) = -2xh_{n-1}(x) - h_{n-2}(x)$ . Then the following hold.

- (1) For every integer  $n \geq 0$ , we have

$$g_{2n+2}(x) = -2x \cdot \sum_{k=0}^n (-1)^k \binom{2n-k+1}{k} (4x^2)^{n-k} \text{ and}$$

$$g_{2n+3}(x) = \sum_{k=0}^{n+1} (-1)^k \binom{2n-k+2}{k} (4x^2)^{n-k+1}$$

(2)  $g_m(x) = g_{k+1}(x)g_{m-k}(x) - g_k(x)g_{m-k-1}(x)$  for  $1 \leq k < m$ .

(3)  $h_m(x) = g_{k+1}(x)h_{m-k}(x) - g_k(x)h_{m-k-1}(x)$  for  $1 \leq k < m$ .

(4) For all positive integers  $m$  and  $n$  with  $m$  dividing  $n$ ,  $g_m(x)$  divides  $g_n(x)$ .

(5)  $g_{2k+1}(x) = [g_{k+1}(x)]^2 - [g_k(x)]^2 = [-g_{k+1}(x) - g_k(x)][-g_{k+1}(x) + g_k(x)]$ .

(6) For every positive integer  $k$ ,  $h_{k+1}(x) = -g_{k+1}(x) - g_k(x)$  and  $h_{k+1}(x)$  divides  $g_{2k+1}(x)$ .

(7) For all positive integers  $k$  and  $n$ ,  $h_n(x)$  divides  $h_{(2n-1)k+n}(x)$ .

(8) For every integer  $n \geq 2$ ,  $g_n(x)$  has exactly  $n - 1$  distinct real zeros and these zeros all lie in the interval  $(-1, 1)$ . Furthermore, between any two consecutive zeros of  $g_n(x)$ , there is a zero of  $g_{n+1}(x)$ , and vice versa.

*Proof.* We only give a sketchy proof of part (8). When  $n = 2$ , the result is clear. So, assume that  $n \geq 3$ . Now, by definition, we have  $g_n(x) = -2xg_{n-1}(x) - g_{n-2}(x)$ . Consequently, it follows, by induction, that at the zeros of  $g_{n-1}(x)$ , the signs of  $g_n(x)$  (which are determined by  $g_{n-2}(x)$ ) change alternatively. This, together with the sign of  $g_n(1)$  and that of  $g_n(0)$  or that of  $[g_n(x)/x]_{x=0}$  depending on whether  $n$  is odd or even, implies the desired result.

**Remark.** It seems that the zeros of all the  $h_n$ 's are dense in the interval  $(-1, 1)$  (see [1, 3]). However, we are unable to show this. Instead, we show in the following that  $A = -1$  is a limit point of the set of the zeros of all the  $h_n$ 's. In the meantime, we also show that  $A = 0$  is a limit point of the set of the zeros of all the  $g_n$ 's.

**Theorem 2.3.** For every positive integer  $k$ , let  $g_k(x)$  and  $h_k(x)$  be defined as in Theorem 2.2. Then the following hold.

- (a) For every integer  $n \geq 7$ ,  $h_n(-1 + 6/[(n-1)n])h_n(-1) < 0$ . Consequently,  $A = -1$  is a left accumulation point of bifurcations of minimal period  $2m - 1$  points of  $F_A$  for infinitely many positive integers  $m$ .

(b) For every positive integer  $n$ ,  $g_{2n+2}(1/\sqrt{(n+1)(n+2)})g_{2n+2}(0) < 0$  and  $g_{2n+3}(1/\sqrt{(n+1)(n+2)})g_{2n+3}(0) < 0$ . Consequently,  $A = 0$  is a left accumulation point of bifurcations of period  $4m$  points of  $F_A$  for infinitely many positive integers  $m$ .

*Proof.* (a) For every positive integer  $n$ , we have

$$\begin{aligned} h_n(-1 + \epsilon/2) &= (2n-1) \left\{ -1 + \sum_{m=1}^{n-1} \left[ (-1)^{m+1} \frac{(n+m-1)!}{(2m+1)!} \right] \epsilon^m \right\} \\ &= (2n-1) \left\{ -1 + \frac{n(n-1)}{3!} \epsilon - \frac{(n+1)n(n-1)(n-2)}{5!} \epsilon^2 \right. \\ &\quad \left. + \frac{(n+2)(n+1)n(n-1)(n-2)(n-3)}{7!} \epsilon^3 - \dots \right\} \end{aligned}$$

So, by taking  $\epsilon = 6/[(n-1)n]$  with  $n \geq 7$ , we obtain that  $h_n(-1 + 6/[(n-1)n]) > .025(2n-1)$  for all  $n \geq 7$ . Consequently,  $h_n(-1 + 6/[(n-1)n])h_n(-1) < 0$  for all  $n \geq 7$ . Therefore, if  $n \geq 7$  is a fixed integer, then there is a bifurcation in  $(-1, -1 + 6/[(n-1)n])$  of periodic orbit of  $F_A$  of period  $2k-1$  (may not be minimal) for every positive integer  $k \geq n$ . In particular, the point  $A = -1$  is a left accumulation point of bifurcations of periodic orbits of  $F_A$  of minimal period  $2m-1$  for infinitely many positive integers  $m$ .

(b) For every positive integer  $n$ , we have

$$g_{2n+3}(x) = \sum_{m=1}^{n+1} (-1)^m \frac{(2n-m+2)!}{(2n-2m+2)!m!} (2x^2)^{n-m+1}.$$

So, if  $x = 1/\sqrt{(n+1)(n+2)}$ , then it can be easily shown that, for all integers  $n \geq 1$ ,  $|g_{2n+3}(1/\sqrt{(n+1)(n+2)})| > .41$  and  $g_{2n+3}(1/\sqrt{(n+1)(n+2)})g_{2n+3}(0) < 0$ . On the other hand, for every positive integer  $n$ , we have

$$g_{2n+2}(x) = \sum_{m=1}^n (-1)^{m+1} \frac{(2n-m+1)!}{(2n-2m+1)!m!} (2x^2)^{n-m}.$$

Consequently, it can also be easily shown that, for all integers  $n \geq 1$ ,

$$|g_{2n+2}(1/\sqrt{(n+1)(n+2)})| > .41 \quad \text{and}$$

$$g_{2n+2}(1/\sqrt{(n+1)(n+2)})g_{2n+2}(0) < 0.$$

Therefore, for every positive integer  $n$ , there is a bifurcation in  $(0, 1/\sqrt{(n+1)(n+2)})$  of periodic orbits of  $F_A$  of period  $4k$  (may not be minimal) for every integer  $k \geq 4$ . In particular, the point  $A = 0$  is a left accumulation point of bifurcations of periodic orbits of  $F_A$  of period  $4m$  for infinitely many positive integers  $m$ .

### 3. The conservative orientation-reversing Hénon mapping.

In this section we consider the conservative orientation-reversing Hénon mapping  $G_A(x, y) = (A - x^2 + y, x)$ . This mapping is exactly the mapping  $K_A$  discussed in §1 with  $w(x) = x^2$ . For this mapping  $G_A$ , we have the following easy result which can be proved by direct computation.

**Theorem 3.1.** *For the mapping  $G_A$ , the following hold.*

- (1) *For any  $A < 0$ , the mapping  $G_A$  has no periodic point.*
- (2) *For  $A = 0$ , the point  $(0, 0)$  is a fixed point and there are no other periodic points for  $G_A$ .*
- (3) *For all  $A > 0$ ,  $(\sqrt{A}, \sqrt{A})$  and  $(-\sqrt{A}, -\sqrt{A})$  are the only fixed points of  $G_A$  and  $\{(\sqrt{A}, -\sqrt{A}), (-\sqrt{A}, \sqrt{A})\}$  is the only periodic orbit of  $G_A$  of minimal period 2.*
- (4) *For all  $A > 1$ ,  $\{(-1 + \sqrt{A-1}, 1 - \sqrt{A-1}), (1 + \sqrt{A-1}, -1 + \sqrt{A-1}), (-1 - \sqrt{A-1}, 1 + \sqrt{A-1}), (1 - \sqrt{A-1}, -1 - \sqrt{A-1})\}$  is a periodic orbit of  $G_A$  with minimal period 4 which is bifurcated from the period 2 orbit  $\{(\sqrt{A}, -\sqrt{A}), (-\sqrt{A}, \sqrt{A})\}$  of  $G_A$  at  $A = 1$ .*

For every positive integer  $n$ , let  $p_n(x) = p_{w,n}(x)$  with  $w(x) = x^2$ . As indicated in Theorem 1.2, the zeros of  $p_n$  are the bifurcation values of some periodic orbits of  $G_A$  of some even periods  $\geq 4$ . These periodic orbits are all symmetric with respect to the diagonal line  $y = -x$ . These mappings can also be obtained by some simple recurrence relation as is shown in the following result. This result also lists some relations and properties of  $p_n$ 's which can be easily proved (by induction).

**Theorem 3.2.** *Let  $p_1(x) \equiv 1$ ,  $p_2(x) = 2x + 2$ , and, for all integers  $n \geq 3$ , let  $p_n(x) = p_{n-1}(x)[(-1)^n(2x) + 2] - p_{n-2}(x)$ . Then the following*



hold.

(1) (a) For all odd integers  $n > 1$ , we have

$$p_n(x) = n \left\{ 1 + \sum_{j=1}^{(n-1)/2} (-1)^j \left( \left( \prod_{m=1}^j [n^2 - (2m-1)^2] \right) / [2^{2j} (2j+1)!] \right) x^{2j} \right\}$$

(b) For all even integers  $n > 0$ , we have

$$p_n(x) = [(x+2)n/2] \left\{ 1 + \sum_{j=1}^{n/2} (-1)^j \left( \left[ \prod_{m=1}^j (n^2 - 4m^2) \right] / [2^{2j} (2j+1)!] \right) x^{2j} \right\}.$$

(2) For all integers  $k \geq 2$ , we have

$$p_{2k}(x) = p_2(x) \sum_{j=1}^k (-1)^{j+1} p_{2k-2j+1}(x) \quad \text{and}$$

$$p_{2k+1}(x) = p_3(x) \sum_{j=1}^k (-1)^{j+1} p_{2k-2j+1}(x) - \sum_{j=2}^k (-1)^{j+1} p_{2k-2j+1}(x).$$

(3) For all integers  $k$  and  $m$  with  $1 \leq k < m$ , we have

$$p_{2m}(x) = p_{2k+1}(x) p_{2m-2k}(x) - p_{2k}(x) p_{2m-2k-1}(x) \quad \text{and}$$

$$p_{2m+1}(x) = p_{2k+1}(x) p_{2m-2k-1}(x) - (2-2x) p_{2m-2k}(x) \sum_{j=1}^k (-1)^{j+1} p_{2k-2j+1}(x).$$

Consequently, if  $m$  and  $n$  are positive integers with  $m$  dividing  $n$ , then  $p_m(x)$  divides  $p_n(x)$ .

(4) For every integer  $n \geq 2$ ,  $p_n(x)$  has exactly  $n - 1$  distinct real zeros. All these zeros lie in the interval  $[-1, 1)$  and those lying in the interval  $(-1, 1)$  are symmetric with respect to the origin. Furthermore, when  $n \geq 5$ , between any two consecutive positive zeros of  $p_n(x)$ , there is a positive zero of  $p_{n+1}(x)$ , and vice versa.

**Remark.** It seems that the zeros of all the  $p_n$ 's are dense in the interval  $(-1, 1)$ . However, we are unable to show this. Instead, we show in

the following that  $A = 0$  and  $A = 1$  are limit points of the set of the zeros of all the  $p_n$ 's.

**Theorem 3.3.** *For the one-parameter family  $G_A(x, y) = (A - x^2 + y, x)$  with  $A$  as the parameter, the following hold.*

- (a)  $A = 0$  is a left accumulation point of bifurcations of periodic orbits of  $G_A$  with period  $4m + 2$  for infinitely many positive integers  $m$ .
- (b)  $A = 1$  is a right accumulation point of bifurcations of periodic orbits of  $G_A$  with minimal period  $4m$  for infinitely many positive integers  $m$ .

*Proof.* (a) For every odd integer  $n$ , we have

$$p_n(x) = n \left\{ 1 + \sum_{j=1}^{(n-1)/2} (-1)^j \left( \prod_{k=1}^j [n^2 - (2k-1)^2] \right) / [2^{2j} (2j+1)!] x^{2j} \right\}.$$

So, if  $x = 2\epsilon / \sqrt{(n-1)(n+1)}$ , then

$$\begin{aligned} p_n(x) &= n \left\{ 1 - \frac{\epsilon^2}{3!} + \frac{(m^2-9)\epsilon^4}{(m^2-1)5!} - \frac{(m^2-9)(m^2-25)\epsilon^6}{(m^2-1)(m^2-1)7!} + \dots \right\} \\ &< n \left\{ 1 - \frac{\epsilon^2}{3!} + \frac{\epsilon^4}{5!} - \frac{(m^2-9)(m^2-25)\epsilon^6}{(m^2-1)(m^2-1)7!} + \dots \right\} < -0.00041 \end{aligned}$$

for  $\epsilon = 3.2$  and all odd integers  $n > 20$ . Therefore  $p_n(6.4/\sqrt{(n-1)(n+1)}) < 0$  for all odd integers  $n > 20$ . Consequently, if  $n > 20$  is a fixed odd integer, then there is a bifurcation in  $(0, 6.4/\sqrt{(n-1)(n+1)})$  of periodic orbit of  $G_A$  of period  $4k + 2$  (may not be minimal) for every odd integer  $k \geq n$ . In particular, the point  $A = 0$  is a left accumulation point of bifurcations of periodic orbits of  $G_A$  of period  $4m + 2$  for infinitely many positive integers  $m$ .

(b) For every positive integer  $k$ , let  $q_k(x) = p_{2k}(x)/(x+2)$ . Then it is easy to see that  $q_k(x)$  satisfies the following recursive formula:  $q_1(x) \equiv 1$ ,  $q_2(x) = -x^2 + 2$  and  $q_{k+1}(x) = (-x^2 + 2)q_k(x) - q_{k-1}(x)$ . Therefore, if  $0 < \epsilon < 4$  and  $x = \sqrt{4 - \epsilon}$ , then  $q_1(\sqrt{4 - \epsilon}) = 1$ ,  $q_2(\sqrt{4 - \epsilon}) = -2 + \epsilon$  and

$q_{k+1}(\sqrt{4-\epsilon}) = (-2+\epsilon)q_k(\sqrt{4-\epsilon}) - q_{k-1}(\sqrt{4-\epsilon})$ . Consequently, we have

$$\begin{aligned} q_n(\sqrt{4-\epsilon}) &= (-1)^{n-1}q_n(\sqrt{\epsilon}) \\ &= (-1)^{n-1}n\left(1 + \sum_{j=1}^{n-1}(-1)^j\left\{\prod_{i=1}^j(n^2-i^2)/[(2j+1)!]\right\}\epsilon^j\right). \end{aligned}$$

Let  $\epsilon = x^2/(n^2-1)$ . Then

$$\begin{aligned} &1 - \frac{x^2}{3!} + \frac{(n^2-4)x^4}{(n^2-1)5!} - \frac{(n^2-4)(n^2-9)x^6}{(n^2-1)(n^2-1)7!} + \dots \\ &\leq 1 - \frac{x^2}{3!} + \frac{x^4}{5!} - \frac{(n^2-4)(n^2-9)x^6}{(n^2-1)(n^2-1)7!} + \dots \\ &< -0.00041 \text{ for } x = 3.2 \text{ and all integers } n \geq 10. \end{aligned}$$

Therefore,  $q_n(\sqrt{4-(3.2)^2/(n^2-1)})q_n(2) < 0$  for all integers  $n \geq 10$ . Consequently, if  $n \geq 10$  is a fixed integer, then there is a bifurcation in  $(1 - 2.56/(n^2-1), 1)$  of periodic orbit of  $G_A$  of period (may not be minimal)  $4m$  for every integer  $m \geq n$ . In particular, the point  $A = 1$  is a right accumulation point of bifurcations of periodic orbits of  $G_A$  of period  $4m$  for infinitely many positive integers  $m$ .

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