

Contents

PREFACE	xiii
0. INTRODUCTION	1
1. Principal branches of dynamics	1
2. Flows, vector fields, differential equations	6
3. Time-one map, section, suspension	8
4. Linearization and localization	10
Part 1 Examples and fundamental concepts	
1. FIRST EXAMPLES	15
1. Maps with stable asymptotic behavior Contracting maps; Stability of contractions; Increasing interval maps	15
2. Linear maps	19
3. Rotations of the circle	26
4. Translations on the torus	28
5. Linear flow on the torus and completely integrable systems	32
6. Gradient flows	35
7. Expanding maps	39
8. Hyperbolic toral automorphisms	42
9. Symbolic dynamical systems Sequence spaces; The shift transformation; Topological Markov chains; The Perron–Frobenius theorem for positive matrices	47
2. EQUIVALENCE, CLASSIFICATION, AND INVARIANTS	57
1. Smooth conjugacy and moduli for maps Equivalence and moduli; Local analytic linearization; Various types of moduli	57
2. Smooth conjugacy and time change for flows	64
3. Topological conjugacy, factors, and structural stability	68
4. Topological classification of expanding maps on a circle Expanding maps; Conjugacy via coding; The fixed-point method	71
5. Coding, horseshoes, and Markov partitions Markov partitions; Quadratic maps; Horseshoes; Coding of the toral automor- phism	79
6. Stability of hyperbolic toral automorphisms	87
7. The fast-converging iteration method (Newton method) for the con- jugacy problem Methods for finding conjugacies; Construction of the iteration process	90
8. The Poincaré–Siegel Theorem	94
9. Cocycles and cohomological equations	100
3. PRINCIPAL CLASSES OF ASYMPTOTIC TOPOLOGICAL INVARIANTS	105
1. Growth of orbits Periodic orbits and the ζ -function; Topological entropy; Volume growth; Topo- logical complexity: Growth in the fundamental group; Homological growth	105

2. Examples of calculation of topological entropy	119
Isometries; Gradient flows; Expanding maps; Shifts and topological Markov chains; The hyperbolic toral automorphism; Finiteness of entropy of Lipschitz maps; Expansive maps	
3. Recurrence properties	128
4. STATISTICAL BEHAVIOR OF ORBITS AND INTRODUCTION TO ERGODIC THEORY	133
1. Asymptotic distribution and statistical behavior of orbits	133
Asymptotic distribution, invariant measures; Existence of invariant measures; The Birkhoff Ergodic Theorem; Existence of asymptotic distribution; Ergodicity and unique ergodicity; Statistical behavior and recurrence; Measure-theoretic isomorphism and factors	
2. Examples of ergodicity; mixing	146
Rotations; Extensions of rotations; Expanding maps; Mixing; Hyperbolic toral automorphisms; Symbolic systems	
3. Measure-theoretic entropy	161
Entropy and conditional entropy of partitions; Entropy of a measure-preserving transformation; Properties of entropy	
4. Examples of calculation of measure-theoretic entropy	173
Rotations and translations; Expanding maps; Bernoulli and Markov measures; Hyperbolic toral automorphisms	
5. The Variational Principle	179
5. SYSTEMS WITH SMOOTH INVARIANT MEASURES AND MORE EXAMPLES	183
1. Existence of smooth invariant measures	183
The smooth measure class; The Perron–Frobenius operator and divergence; Criteria for existence of smooth invariant measures; Absolutely continuous invariant measures for expanding maps; The Moser Theorem	
2. Examples of Newtonian systems	196
The Newton equation; Free particle motion on the torus; The mathematical pendulum; Central forces	
3. Lagrangian mechanics	200
Uniqueness in the configuration space; The Lagrange equation; Lagrangian systems; Geodesic flows; The Legendre transform	
4. Examples of geodesic flows	205
Manifolds with many symmetries; The sphere and the torus; Isometries of the hyperbolic plane; Geodesics of the hyperbolic plane; Compact factors; The dynamics of the geodesic flow on compact hyperbolic surfaces	
5. Hamiltonian systems	219
Symplectic geometry; Cotangent bundles; Hamiltonian vector fields and flows; Poisson brackets; Integrable systems	
6. Contact systems	229
Hamiltonian systems preserving a 1-form; Contact forms	
7. Algebraic dynamics: Homogeneous and affine systems	233

Part 2 Local analysis and orbit growth

6. LOCAL HYPERBOLIC THEORY AND ITS APPLICATIONS	237
1. Introduction	237
2. Stable and unstable manifolds	239
Hyperbolic periodic orbits; Exponential splitting; The Hadamard–Perron Theorem; Proof of the Hadamard–Perron Theorem; The Inclination Lemma	

3.	Local stability of a hyperbolic periodic point The Hartman–Grobman Theorem; Local structural stability	260
4.	Hyperbolic sets Definition and invariant cones; Stable and unstable manifolds; Closing Lemma and periodic orbits; Locally maximal hyperbolic sets	263
5.	Homoclinic points and horseshoes General horseshoes; Homoclinic points; Horseshoes near homoclinic points	273
6.	Local smooth linearization and normal forms Jets, formal power series, and smooth equivalence; General formal analysis; The hyperbolic smooth case	278
7.	TRANSVERSALITY AND GENERICITY	287
1.	Generic properties of dynamical systems Residual sets and sets of first category; Hyperbolicity and genericity	287
2.	Genericity of systems with hyperbolic periodic points Transverse fixed points; The Kupka–Smale Theorem	290
3.	Nontransversality and bifurcations Structurally stable bifurcations; Hopf bifurcations	298
4.	The theorem of Artin and Mazur	304
8.	ORBIT GROWTH ARISING FROM TOPOLOGY	307
1.	Topological and fundamental-group entropies	308
2.	A survey of degree theory Motivation; The degree of circle maps; Two definitions of degree for smooth maps; The topological definition of degree	310
3.	Degree and topological entropy	316
4.	Index theory for an isolated fixed point	318
5.	The role of smoothness: The Shub–Sullivan Theorem	323
6.	The Lefschetz Fixed-Point Formula and applications	326
7.	Nielsen theory and periodic points for toral maps	330
9.	VARIATIONAL ASPECTS OF DYNAMICS	335
1.	Critical points of functions, Morse theory, and dynamics	336
2.	The billiard problem	339
3.	Twist maps Definition and examples; The generating function; Extensions; Birkhoff periodic orbits; Global minimality of Birkhoff periodic orbits	349
4.	Variational description of Lagrangian systems	365
5.	Local theory and the exponential map	367
6.	Minimal geodesics	372
7.	Minimal geodesics on compact surfaces	376
Part 3 Low-dimensional phenomena		
10.	INTRODUCTION: WHAT IS LOW-DIMENSIONAL DYNAMICS? Motivation; The intermediate value property and conformality; Very low-dimensional and low-dimensional systems; Areas of low-dimensional dynamics	381
11.	HOMEOMORPHISMS OF THE CIRCLE	387
1.	Rotation number	387

2. The Poincaré classification	393
Rational rotation number; Irrational rotation number; Orbit types and measurable classification	
12. CIRCLE DIFFEOMORPHISMS	401
1. The Denjoy Theorem	401
2. The Denjoy example	403
3. Local analytic conjugacies for Diophantine rotation number	405
4. Invariant measures and regularity of conjugacies	410
5. An example with singular conjugacy	412
6. Fast-approximation methods	415
Conjugacies of intermediate regularity; Smooth cocycles with wild coboundaries	
7. Ergodicity with respect to Lebesgue measure	419
13. TWIST MAPS	423
1. The Regularity Lemma	424
2. Existence of Aubry–Mather sets and homoclinic orbits	425
Aubry–Mather sets; Invariant circles and regions of instability	
3. Action functionals, minimal and ordered orbits	434
Minimal action; Minimal orbits; Average action and minimal measures; Stable sets for Aubry–Mather sets	
4. Orbits homoclinic to Aubry–Mather sets	441
5. Nonexistence of invariant circles and localization of Aubry–Mather sets	447
14. FLOWS ON SURFACES AND RELATED DYNAMICAL SYSTEMS	451
1. Poincaré–Bendixson theory	452
The Poincaré–Bendixson Theorem; Existence of transversals	
2. Fixed-point-free flows on the torus	457
Global transversals; Area-preserving flows	
3. Minimal sets	460
4. New phenomena	464
The Cherry flow; Linear flow on the octagon	
5. Interval exchange transformations	470
Definitions and rigid intervals; Coding; Structure of orbit closures; Invariant measures; Minimal nonuniquely ergodic interval exchanges	
6. Application to flows and billiards	479
Classification of orbits; Parallel flows and billiards in polygons	
7. Generalizations of rotation number	483
Rotation vectors for flows on the torus; Asymptotic cycles; Fundamental class and smooth classification of area-preserving flows	
15. CONTINUOUS MAPS OF THE INTERVAL	489
1. Markov covers and partitions	489
2. Entropy, periodic orbits, and horseshoes	493
3. The Sharkovsky Theorem	500
4. Maps with zero topological entropy	505
5. The kneading theory	511
6. The tent model	514

16. SMOOTH MAPS OF THE INTERVAL	519
1. The structure of hyperbolic repellers	519
2. Hyperbolic sets for smooth maps	520
3. Continuity of entropy	525
4. Full families of unimodal maps	526
Part 4 Hyperbolic dynamical systems	
17. SURVEY OF EXAMPLES	531
1. The Smale attractor	532
2. The DA (derived from Anosov) map and the Plykin attractor The DA map; The Plykin attractor	537
3. Expanding maps and Anosov automorphisms of nilmanifolds	541
4. Definitions and basic properties of hyperbolic sets for flows	544
5. Geodesic flows on surfaces of constant negative curvature	549
6. Geodesic flows on compact Riemannian manifolds with negative sectional curvature	551
7. Geodesic flows on rank-one symmetric spaces	555
8. Hyperbolic Julia sets in the complex plane Rational maps of the Riemann sphere; Holomorphic dynamics	559
18. TOPOLOGICAL PROPERTIES OF HYPERBOLIC SETS	565
1. Shadowing of pseudo-orbits	565
2. Stability of hyperbolic sets and Markov approximation	571
3. Spectral decomposition and specification Spectral decomposition for maps; Spectral decomposition for flows; Specification	574
4. Local product structure	581
5. Density and growth of periodic orbits	583
6. Global classification of Anosov diffeomorphisms on tori	587
7. Markov partitions	591
19. METRIC STRUCTURE OF HYPERBOLIC SETS	597
1. Hölder structures The invariant class of Hölder-continuous functions; Hölder continuity of conjugacies; Hölder continuity of orbit equivalence for flows; Hölder continuity and differentiability of the unstable distribution; Hölder continuity of the Jacobian	597
2. Cohomological equations over hyperbolic dynamical systems The Livschitz Theorem; Smooth invariant measures for Anosov diffeomorphisms; Time change and orbit equivalence for hyperbolic flows; Equivalence of torus extensions	608
20. EQUILIBRIUM STATES AND SMOOTH INVARIANT MEASURES	615
1. Bowen measure	615
2. Pressure and the variational principle	623
3. Uniqueness and classification of equilibrium states Uniqueness of equilibrium states; Classification of equilibrium states	628

4. Smooth invariant measures	637
Properties of smooth invariant measures; Smooth classification of Anosov diffeomorphisms on the torus; Smooth classification of contact Anosov flows on 3-manifolds	
5. Margulis measure	643
6. Multiplicative asymptotic for growth of periodic points	651
Local product flow boxes; The multiplicative asymptotic of orbit growth	
Supplement	
S. DYNAMICAL SYSTEMS WITH NONUNIFORMLY HYPERBOLIC BEHAVIOR BY ANATOLE KATOK AND LEONARDO MENDOZA	659
1. Introduction	659
2. Lyapunov exponents	660
Cocycles over dynamical systems; Examples of cocycles; The Multiplicative Ergodic Theorem; Osedelec–Pesin ϵ -Reduction Theorem; The Ruelle inequality	
3. Regular neighborhoods	672
Existence of regular neighborhoods; Hyperbolic points, admissible manifolds, and the graph transform	
4. Hyperbolic measures	678
Preliminaries; The Closing Lemma; The Shadowing Lemma; Pseudo-Markov covers; The Livschitz Theorem	
5. Entropy and dynamics of hyperbolic measures	693
Hyperbolic measures and hyperbolic periodic points; Continuous measures and transverse homoclinic points; The Spectral Decomposition Theorem; Entropy, horseshoes, and periodic points for hyperbolic measures	
Appendix	
A. BACKGROUND MATERIAL	703
1. Basic topology	703
Topological spaces; Homotopy theory; Metric spaces	
2. Functional analysis	711
3. Differentiable manifolds	715
Differentiable manifolds; Tensor bundles; Exterior calculus; Transversality	
4. Differential geometry	727
5. Topology and geometry of surfaces	730
6. Measure theory	731
Basic notions; Measure and topology	
7. Homology theory	735
8. Locally compact groups and Lie groups	738
NOTES	741
HINTS AND ANSWERS TO THE EXERCISES	765
REFERENCES	781
INDEX	793