

Weierstrass's function and chaos

By Masaya YAMAGUTI and Masayoshi HATA

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In this paper, we discuss the relationship between the famous Weierstrass's everywhere non-differentiable continuous function and the chaotic dynamical system. With this formulation, we can find an equation for which Weierstrass's function is a solution. This is a trial to combine two notions: Fractals and Chaos. B. B. Mandelbrot introduced the first object in his book [1] but he mentioned that he do not know how relate these two notions.* Of course, we owe many nice ideas to this Mandelbrot's book.

1. Introduction

It was proved by Weierstrass that the function :

$$(1.1) \quad W_{a,b}(x) = \sum_{n=0}^{\infty} a^n \cos(b^n \pi x)$$

where $0 < a < 1$, b is an odd integer and $ab > 1 + \frac{3}{2}\pi$, has no differential coefficient for any value of x . Weierstrass's result was generalized by G. H. Hardy [2], who has proved that $W_{a,b}(x)$ does not possess a finite differential coefficient at any point x in any case in which $0 < a < 1$, $b > 1$ and $ab \geq 1$.

Our starting point is just in the representation of $\Psi^n(x)$, which is an n -fold iteration by $\Psi(x) = 4x(1-x)$, that is,

$$(1.2) \quad \Psi^n(x) = \sin^2(2^n \text{Arcsin } \sqrt{x}).$$

This function $\Psi(x)$ is called chaotic in the sense of Li-Yorke [10].

Combining (1.1) and (1.2), we have

$$(1.3) \quad \sum_{n=0}^{\infty} t^n \Psi^n(x) = \frac{1}{2(1-t)} - \frac{1}{2} W_{t,2} \left(\frac{2}{\pi} \text{Arcsin } \sqrt{x} \right).$$

Perhaps one should think the left hand side of (1.3) as a generating function which generates the iterations of Ψ . More generally, it will be very interesting and important to investigate the function :

$$(1.4) \quad F(t, x) = \sum_{n=0}^{\infty} t^n g(\phi^n(x))$$