ON THE DYNAMICS OF $e^{2\pi i\theta}\sin(z)$

GAOFEI ZHANG

ABSTRACT. We prove that for any bounded type irrational number $0 < \theta < 1$ the boundary of the Siegel disk of $e^{2\pi i \theta} \sin(z)$ is a quasi-circle which passes through exactly two critical points $\pi/2$ and $-\pi/2$.

1. Introduction

In this paper, we consider the Siegel entire function $f_{\theta}(z) = e^{2\pi i \theta} \sin(z)$, where $0 < \theta < 1$ is a bounded type irrational number. Here an irrational number $0 < \theta < 1$ is said to be of bounded type if $\sup\{a_n\} < \infty$, where $[a_1, \ldots, a_n, \ldots]$ is its continued fraction. Clearly, f_{θ} has a Siegel disk centered at the origin which has rotation number θ . This function was studied in [10], where it was shown that the boundary of the Siegel disk of f_{θ} must contain a critical point for every diophantine number θ . For bounded type rotation numbers θ , the existence of the critical points on the boundary of the Siegel disk also follows from a recent result of Graczyk and Swiatek [5]. There are still two unresolved questions:

- (1) Is the boundary of the Siegel disk of f_{θ} a Jordan curve?
- (2) Which critical point lies on the boundary of the Siegel disk?

In this paper, we will answer these two questions under the assumption that θ is of bounded type. We prove the following result:

MAIN THEOREM. Let $0 < \theta < 1$ be an irrational number of bounded type. Then the boundary of the Siegel disk of the entire function $f_{\theta}(z) = e^{2\pi i \theta} \sin(z)$ is a quasi-circle which passes through exactly two critical points $\pi/2$ and $-\pi/2$.

The main idea of our proof can be sketched as follows. We consider the map $g(z) = (\sin z)/2$. The map g(z) has an attracting fixed point at the origin. Let Ω be the maximal linearizable domain of g(z) which is centered at the origin. It will be proved that Ω is a bounded and simply connected domain, and, moreover, that the boundary $\partial\Omega$ is a quasi-circle which passes through

Received April 14, 2005; received in final form December 13, 2005. 2000 Mathematics Subject Classification. 34A20, 33E30. Partially supported by NJU-0203005116.

©2005 University of Illinois

exactly two critical points $\pi/2$ and $-\pi/2$. Let $\xi = g(-\pi/2)$ and Ω' be the unbounded component of $\widehat{\mathbb{C}} - g(\partial\Omega)$. Then for each $\eta \in \partial\Omega$, by the Riemann mapping theorem, there exists a unique conformal map $\mu_{\eta}: \Omega' \to \widehat{\mathbb{C}} - \overline{\Omega}$ such that $\mu_{\eta}(\xi) = \eta$ and $\mu_{\eta}(\infty) = \infty$ (see Figure 1). Let $F_{\eta} = \mu_{\eta} \circ g$. By Proposition 11.1.9 [6], it follows that there exists a unique $\eta \in \partial\Omega$ such that the map $F_{\eta}|_{\partial\Omega}: \partial\Omega \to \partial\Omega$ is a topological circle homeomorphism of rotation number θ (Lemma 5). Using the map F_{η} , we will construct a model map \tilde{f}_{θ} that, when restricted to Ω , is quasiconformally conjugate to the rigid rotation R_{θ} on the unit disk, and, moreover, satisfies $\tilde{f}_{\theta}(z+\pi) = -\tilde{f}_{\theta}(z)$. The proof is then completed by showing that the map f_{θ} is quasiconformally conjugate to \tilde{f}_{θ} .

We would like to mention that A. Cheritat had provided a similar construction in his Ph.D. thesis, by which one can construct Blascke fractions that serve as models for a certain class of maps with Siegel disks. The reader may refer to [4] for the details of his construction. The new feature of our construction in this case is that the model map \tilde{f}_{θ} preserves the periodicity, which plays a crucial role in the whole proof, but which does not hold for the Blaschke model constructed in [4].

2. Proof of the Main Theorem

Notations and definitions. We use Δ , \mathbb{C} , $\widehat{\mathbb{C}}$ to denote the unit disk, complex plane, and the Riemann sphere, respectively. An irrational number $0 < \theta < 1$ is said to be of bounded type if $\sup\{a_n\} < \infty$, where $\theta = [a_1, a_2, \ldots,]$ is its continued fraction. For any entire function f(z) we say that β is an asymptotic value of f if there exists a continuous curve $\gamma(t) \subset \mathbb{C}$, $0 \le t < \infty$, such that $\gamma(t) \to \infty$ and $f(\gamma(t)) \to \beta$ as $t \to \infty$.

Let $g(z) = (\sin z)/2$. Then g(0) = 0 and g'(0) = 1/2. It follows that g has an attracting fixed point at the origin. Let Ω be the maximal linearizable domain of g at the origin and $\phi: \Omega \to \Delta$ be a holomorphic homeomorphism which conjugates g to the linear map $L_{1/2}: z \to z/2$ on Δ . We may assume that $\phi'(0) > 0$. It follows that ϕ must be unique.

LEMMA 1. $\sin z$ does not have any finite asymptotic value.

Proof. Assume β is a finite asymptotic value of $\sin z$. Then, by definition, there exists a continuous curve $\gamma(t) \subset \mathbb{C}$, $0 \le t < \infty$, such that $\gamma(t) \to \infty$ as $t \to \infty$ and $\sin(\gamma(t)) \to \beta$ as $t \to \infty$. Let $\gamma(t) = x(t) + iy(t)$. Since $|\sin(z)| \to \infty$ as $|\Im(z)| \to \infty$, it follows that $|y(t)| \le M$ for some constant M > 0. This implies that $x(t) \to \infty$. By a simple calculation, we have

$$\sin(\gamma(t)) = \sin x(t) \left[\frac{e^{y(t)} + e^{-y(t)}}{2} \right] + i \cos x(t) \left[\frac{e^{y(t)} - e^{-y(t)}}{2} \right].$$

Since $x(t) \to \infty$, there is a sequence $t_k \to \infty$ such that $x(t_k) = k\pi$, and it follows that $\Re(\beta) = 0$. On the other hand, there is a sequence $t_{k'} \to \infty$ such that $x(t_{k'}) = 2k'\pi + \pi/2$. Since

$$\Re \sin(\gamma(t_{k'})) = \frac{e^{y(t_{k'})} + e^{-y(t_{k'})}}{2} > 1,$$

it follows that $\Re \beta \geq 1$. This is a contradiction.

LEMMA 2. The domain Ω is bounded and symmetric about the origin. Moreover, $\partial\Omega$ contains exactly two critical points of g, $\pi/2$ and $-\pi/2$.

Proof. The fact that Ω is bounded follows from Lemma 1, since otherwise $g(\partial\Omega)$ would contain a finite asymptotic value of g and this would imply that $\sin z$ has a finite asymptotic value, a contradiction. By the uniqueness of the linearization map of g near the origin and the fact that g(-z) = -g(z), it follows that Ω is symmetric about the origin.

Now let us prove the second assertion of the lemma. Let $t(z) = \overline{\phi(\overline{z})}$ be defined in a small neighborhood of the origin. By the assumption that $\phi'(0) > 0$ we have $t'(0) = \phi'(0)$. Since in a small neighborhood of the origin,

$$t^{-1} \circ L_{1/2} \circ t(z) = g(z),$$

it follows that $t(z) = \phi(z)$. This implies that the restriction of ϕ to the real line is a real function, and so is ϕ^{-1} . Since Ω is bounded and g has no finite asymptotic value, there must be at least one critical point of g on $\partial\Omega$ (Theorem 2.4.1 in [9]). Let $\pi/2 + k\pi$ be a critical point of g on $\partial\Omega$, with k being some integer. Since $\phi^{-1}((-1,1)) \subset \mathbb{R}$, it follows that $[0,\pi/2+k\pi) \subset \Omega$. Since g is univalent on Ω , it follows that k=0 or k=-1. This implies that $\pi/2 \in \partial\Omega$ or $-\pi/2 \in \partial\Omega$. Since Ω is symmetric, it follows that $\partial\Omega$ contains both $\pi/2$ and $-\pi/2$, and, moreover, that these are the only critical points of g on $\partial\Omega$. This proves Lemma 2.

Let $c_1 = -\pi/2$ and $c_2 = \pi/2$. Let $\xi = g(c_1) = -1/2 \in g(\partial \Omega)$.

Let $\gamma \subset \mathbb{C}$ be an open curve segment. We say that γ is real-analytic if there exists a domain D such that $\gamma \subset D$ and a univalent map $h: D \to U$ such that $h(\gamma) \subset \mathbb{R}$. Now let $C_{1/2} = \{z \mid |z| = 1/2\}$ and

$$\gamma' = \partial g(\Omega) = \phi^{-1}(C_{1/2}).$$

It follows that any open subarc of $\gamma' = g(\partial \Omega)$ is real-analytic.

Lemma 3. $\partial\Omega$ is a quasi-circle.

Proof. In fact, $\partial\Omega$ is real-analytic everywhere except at the two critical points $\pi/2$ and $-\pi/2$, where $\partial\Omega$ has right angles up to a conformal coordinate transformation. The lemma then follows from Theorem 8.7 of [8].

Let Ω' be the unbounded component of $\widehat{\mathbb{C}} \setminus \gamma'$. Recall that $\xi = g(c_1) \in \gamma'$. By the Riemann mapping theorem, it follows that for each $\eta \in \partial \Omega$ there exists a unique conformal map $\mu_{\eta} : \Omega' \to \widehat{\mathbb{C}} \setminus \overline{\Omega}$ such that $\mu_{\eta}(\infty) = \infty$ and $\mu_{\eta}(\xi) = \eta$.

LEMMA 4. μ_{η} is odd.

Proof. Since g(z) is odd, it follows from Lemma 1 that both Ω' and $\widehat{\mathbb{C}} \setminus \overline{\Omega}$ are symmetric about the origin. Let $r(z) = -\mu_{\eta}(-z)$. Then $r: \Omega' \to \widehat{\mathbb{C}} \setminus \overline{\Omega}$ is a conformal isomorphism and $r'(\infty) = \mu'_{\eta}(\infty)$. It follows that $r(z) = \mu_{\eta}(z)$. This proves Lemma 4.

Note that for each $\eta \in \partial\Omega$, the restriction of $F_{\eta} = \mu_{\eta} \circ g$ to $\partial\Omega$ is a homeomorphism. Since $\{F_{\eta}\}_{\eta \in \partial\Omega}$ is a continuous and monotone family of topological circle homeomorphisms as η varies on $\partial\Omega$, by Proposition 11.1.9 [6] we have:

LEMMA 5. There exists a unique $\eta \in \partial \Omega$ such that the rotation number of $F_{\eta}: \partial \Omega \to \partial \Omega$ is θ .

The following lemma is a generalized version of the Schwarz symmetry principle (see [1]):

LEMMA 6. Let U be a domain such that $\gamma \subset \partial U$ is an open and real-analytic curve segment. Suppose f is a holomorphic function defined on U such that f can be continuously extended to γ and $f(\gamma)$ is a real-analytic curve segment. Then f can be holomorphically continued to a larger domain which contains γ in its interior.

Let $\psi : \widehat{\mathbb{C}} \setminus \Delta \to \widehat{\mathbb{C}} \setminus \Omega$ be the Riemann map such that $\psi(\infty) = \infty$ and $\psi(1) = c_1$. Using the same argument as in the proof of Lemma 4, we obtain:

Lemma 7. ψ is odd.

From Lemma 7 we get that $\psi(-1) = c_2$. The following lemma plays a key role in the proof of Theorem 1:

LEMMA 8. The circle homeomorphism $f = \psi^{-1} \circ F_{\eta} \circ \psi : \partial \Delta \to \partial \Delta$ can be analytically extended to an open neighborhood of $\partial \Delta$ such that f has two double critical points at 1 and -1.

Proof. Take $z \in \partial \Delta$. There are two cases.

In the first case, $z \notin \{1, -1\}$. Then f is holomorphic in a half neighborhood N'_1 of z which is attached to the unit circle from the outside. We can take N'_1 small enough such that f maps N'_1 homeomorphically to a half neighborhood N'_2 of f(z) which is also attached to the unit circle from the outside. By the Schwarz reflection lemma, f can be holomorphically extended to an open

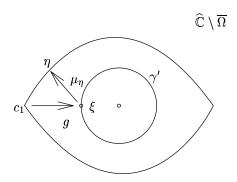


Figure 1. The construction of $F_{\eta} = \mu_{\eta} \circ g : \partial\Omega \to \partial\Omega$

neighborhood N_1 of z such that f maps N_1 homeomorphically to an open neighborhood N_2 of f(z). This proves Lemma 8 in the first case.

In the second case, we have z=1 or z=-1. Say z=1; the case for z=-1 can be proved by the same argument. Write $f=(\psi^{-1}\circ\mu_\eta)\circ(g\circ\psi)$. Take a small half neighborhood N_1' of 1 as in the first case. Note that if N_1' is small enough, the boundary segment of N_1' which lies on the unit circle is mapped by $g\circ\psi$ to a real-analytic curve segment on γ' . Applying Lemma 6 to $g\circ\psi$, we see that $g\circ\psi$ can be holomorphically extended to an open neighborhood N_1 of 1 such that $g\circ\psi$ maps N_1 3: 1 to an open neighborhood N_2 of $\xi=(g\circ\psi)(1)$. We may take N_1 small enough so that the following holomorphic continuation is valid. Let $N_2'\subset\Omega'$ be the half neighborhood of N_2 . Note that the boundary segment of N_2' which lies on γ' is real-analytic and is mapped by $\psi^{-1}\circ\mu_\eta$ to an Euclidean arc segment, so by Lemma 6 again $\psi^{-1}\circ\mu_\eta$ can be holomorphically continued to N_2 and maps N_2 homeomorphically to some neighborhood of $f(1)=\psi^{-1}\circ\mu_\eta(\xi)$. This proves the second case and Lemma 8 follows. \square

By Lemma 8 we know that f is a real-analytic critical circle homeomorphism with rotation number θ of bounded type. We now apply the Herman-Swiatek quasisymmetric linearization theorem to f (see [7], [11]).

LEMMA 9. Let $f: \partial \Delta \to \partial \Delta$ be a real-analytic critical circle homeomorphism of rotation number θ . Then f is quasisymmetrically conjugate to the rigid rotation R_{θ} if and only if θ is of bounded type.

It follows that $f = \psi^{-1} \circ F_{\eta} \circ \psi : \partial \Delta \to \partial \Delta$ is quasi-symmetrically conjugate to the rigid rotation R_{θ} . Let $h : \partial \Delta \to \partial \Delta$ be the quasi-symmetric

homeomorphism such that h(1) = 1, and $f = h \circ R_{\theta} \circ h^{-1}$. Note that h is unique.

Lemma 10. h is odd.

Proof. First let us show that h(-1) = -1. Let U(N) be the number of points in $\{f^k(1) \mid k = 1, \ldots, N\}$ which lie in the upper half circle. Let L(N) be the number of the points in $\{f^k(-1) \mid k = 1, \ldots, N\}$ which lie in the lower half circle. Since f is odd, it follows that U(N) = L(N). Since the angle length of the image of the upper half circle under h is equal to the limit of $2\pi U(N)/N$ as $N \to \infty$, and the angle length of the image of the lower half circle under h is equal to the limit of $2\pi L(N)/N$ as $N \to \infty$, it follows that the angle length of the images of the upper half circle and the lower half circle under h are equal to each other. This implies that h(-1) = -1.

To show that h is odd, let t(z) = -h(-z). We have t(1) = 1 = h(1). Since

$$t \circ R_{\theta} \circ t^{-1}(z) = -f(-z) = f(z),$$

it follows that t = h. This proves Lemma 10.

Lemma 11.

(1) μ_{η} can be extended to a quasiconformal homeomorphism $\tilde{\mu}_{\eta}: \widehat{\mathbb{C}} \to \widehat{\mathbb{C}}$ such that $\tilde{\mu}_{\eta}(-z) = -\tilde{\mu}_{\eta}(z)$.

- (2) ψ can be extended to a quasiconformal homeomorphism $\tilde{\psi}: \widehat{\mathbb{C}} \to \widehat{\mathbb{C}}$ such that $\tilde{\psi}(-z) = -\psi(z)$.
- (3) h can be extended to a quasiconformal homeomorphism $H: \Delta \to \Delta$ such that H(-z) = -H(z).

In particular, $\tilde{\psi}(0) = \tilde{\mu}_{\eta}(0) = H(0) = 0$.

Proof. We only prove (1); (2) and (3) can be proved by the same argument. Let Ω'' be the bounded component of $\widehat{\mathbb{C}} \setminus \gamma'$. Clearly, Ω'' is symmetric about the origin. Let $\phi_1 : \Delta \to \Omega''$, $\phi_2 : \Delta \to \Omega$ be the conformal isomorphisms such that $\phi_1(0) = \phi_2(0) = 0$. Since both of Ω and Ω'' are symmetric about the origin, it follows that both of ϕ_1 and ϕ_2 are odd. Then the map $s = \phi_2^{-1} \circ \mu_\eta \circ \phi_1 : \partial \Delta \to \partial \Delta$ is a homeomorphism. Since μ_η is odd, we have

$$s(-z) = -s(z).$$

By the Douady-Earle extension [3] the map s can be quasiconformally extended to a homeomorphism $\tilde{s}: \Delta \to \Delta$ such that $\tilde{s}(-z) = -\tilde{s}(z)$. Now let $\tilde{\mu}_{\eta}(z) = \mu_{\eta}(z)$ for $z \in \widehat{\mathbb{C}} \setminus \Omega''$ and $\tilde{\mu}_{\eta}(z) = \phi_2 \circ \tilde{s} \circ \phi_1^{-1}(z)$ for $z \in \Omega''$. Clearly, $\tilde{\mu}_{\eta}$ is a desired extension.

Let $\Omega_k = \{z + k\pi \mid z \in \Omega\}$ for $k \in \mathbb{Z}$. Note that $\Omega_0 = \Omega$.

LEMMA 12. The sets $\Omega_k, k \in \mathbb{Z}$, are disjoint.

Proof. Assume this is not true. Then $\Omega_0 \cap \Omega_l \neq \emptyset$ for some $l \in \mathbb{Z}$. Take $x \in \Omega_0 \cap \Omega_l$. There are two cases. In the first case, l is even. It follows that $g(x) = g(x - l\pi)$. Since $x, x - l\pi \in \Omega_0$, and g is univalent on Ω_0 , we get a contradiction. In the second case, l is odd. Then $g(-x) = g(x - l\pi)$. Since Ω_0 is symmetric about the origin, it follows that $-x \in \Omega_0$. Since $x - l\pi \in \Omega_0$, this is again a contradiction to the fact that g is univalent on Ω_0 .

Define

$$\tilde{f}_{\theta}(z) = \begin{cases} (\tilde{\mu}_{\eta} \circ g)(z) & \text{for } z \in \mathbb{C} \setminus \bigcup_{k \in \mathbb{Z}} \Omega_{k}, \\ \tilde{\psi} \circ H \circ R_{\theta} \circ H^{-1} \circ \tilde{\psi}^{-1}(z - k\pi) & \text{for } z \in \Omega_{k}, k \text{ even}, \\ -\tilde{\psi} \circ H \circ R_{\theta} \circ H^{-1} \circ \tilde{\psi}^{-1}(z - k\pi) & \text{for } z \in \Omega_{k}, k \text{ odd.} \end{cases}$$

From the definition we obtain:

LEMMA 13. \tilde{f}_{θ} is odd and $\tilde{f}_{\theta}(z+\pi) = -\tilde{f}_{\theta}(z)$. Moreover, the set of the zeros of \tilde{f}_{θ} is $\{k\pi \mid k \in \mathbb{Z}\}$.

Now let us define a \tilde{f}_{θ} -invariant complex structure ν as follows. For $z \in \Omega$, define ν to be the complex structure given by $(\tilde{\psi} \circ H)^*(\nu_0)$, where ν_0 is the standard complex structure. For $z \in \mathbb{C} \setminus \Omega$, there are two cases. In the first case, there is an $m \geq 1$ such that $x = \tilde{f}_{\theta}^{\ m}(z) \in \Omega$. In this case, we define $\nu(z)$ to be the pull-back of the complex structure at x by $\tilde{f}_{\theta}^{\ m}$. In the second case, the forward orbit of z under \tilde{f}_{θ} does not enter Ω . In this case, we define $\nu(z) = 0$. Clearly, the complex structure ν defined in this way is \tilde{f}_{θ} -invariant with $\|\nu\|_{\infty} < 1$. By the measurable Riemann mapping theorem (see [2]), there exists a unique quasiconformal homeomorphism of the sphere $\omega: \widehat{\mathbb{C}} \to \widehat{\mathbb{C}}$ which fixes 0, 2π and ∞ and solves the Beltrami equation given by ν .

Since $\tilde{\psi} \circ H$ is odd, the infinitesimal ellipse field in Ω given by $\tilde{\psi} \circ H$ is symmetric about the origin. Since \tilde{f}_{θ} is odd and $\tilde{f}_{\theta}(z + \pi) = -\tilde{f}_{\theta}(z)$, we obtain:

LEMMA 14.
$$\nu(z) = \nu(-z) \text{ and } \nu(z + \pi) = \nu(z).$$

LEMMA 15.
$$\omega(z+\pi) = \omega(z) + \pi$$
.

Proof. Consider $r(z) = \omega(z+\pi)$. Let $\nu_r(z)$ be the Beltrami coefficient of r. It follows that $\nu_r(z) = \nu(z+\pi) = \nu(z)$. Since $r(\infty) = \omega(\infty) = \infty$, it follows that $r(z) = a\omega(z) + b$ for some constants a and b.

Let us first show that a=1. To see this, note that for |z| large enough, the annulus

$$A_z = \{ w \mid \pi < |w - (z + \pi/2)| < |z|/2 \}$$

separates $\{z, z + \pi\}$ and $\{0, \infty\}$, and $\mod(A_z) \to \infty$ as $z \to \infty$. It follows that the annulus $\omega(A_z)$ separates $\{\omega(z), \omega(z + \pi)\}$ and $\{0, \infty\}$. Moreover,

since $\|\nu\|_{\infty} = K < 1$, we have $\mod(\omega(A_z)) \to \infty$ as $z \to \infty$. This implies $\omega(z+\pi)/\omega(z) \to 1$ as $z \to \infty$. It follows that a=1. Since, by assumption, $\omega(2\pi) = 2\pi$ and $\omega(0) = 0$, we have $b=\pi$ and $\omega(z+\pi) = \omega(z) + \pi$.

Lemma 16. ω is odd.

Proof. Let $t(x) = -\omega(-x)$. Let ν_t be the Beltrami coefficient of t. From Lemma 14 it follows that $\nu_t = \nu$. Since $t(0) = \omega(0)$, it follows that $t(x) = a\omega(x)$. On the other hand, by Lemma 15 we have $\omega(-\pi) = -\pi$. It follows that $t(\pi) = -\omega(-\pi) = \pi = \omega(\pi)$. This implies that a = 1 and Lemma 16 follows.

LEMMA 17. $\omega(\pi/2) = \pi/2$, and $\omega(-\pi/2) = -\pi/2$.

Proof. By Lemma 16 we have $\omega(-\pi/2) = -\omega(\pi/2)$. By Lemma 15, we have $\omega(\pi/2) = \omega(-\pi/2 + \pi) = \omega(-\pi/2) + \pi$. It follows that $\omega(\pi/2) = \pi/2$ and $\omega(-\pi/2) = -\pi/2$.

LEMMA 18. $T = \omega \circ \tilde{f}_{\theta} \circ \omega^{-1}$ is odd and periodic of period 2π .

Proof. From Lemmas 13 and 16 it follows that T is odd. From Lemmas 13 and 15 it follows that T is periodic of period 2π .

LEMMA 19. The set of the zeros of T is $\{k\pi \mid k \in \mathbb{Z}\}$.

Proof. From the definition of T and Lemma 13 it follows that T(z) = 0 if and only if $\omega(z) \in \{k\pi \mid k \in \mathbb{Z}\}$. So the set of the zeros of T is $\{\omega^{-1}(k\pi) \mid k \in \mathbb{Z}\}$, and this set is equal to $\{k\pi \mid k \in \mathbb{Z}\}$ by Lemma 15.

Proof of the Main Theorem. Applying Mori's theorem to T(z) in a neighborhood of ∞ , we get

$$|T(\omega(z))| \le Ce^{|\omega(z)|^K},$$

where C and K are some constants dependent only on $\|\nu\|_{\infty}$. It follows that T is of finite order. From Lemma 19 we have

$$T(z) = Ce^{P(z)}\sin z,$$

where P(z) is some polynomial and C is some constant. Since T(z) is periodic of period 2π , for each z there is an integer k such that

$$P(z+2\pi) - P(z) = 2k\pi i.$$

Since T(z) varies continuously as z varies, there is a fixed k such that for all z,

$$P(z+2\pi) - P(z) = 2k\pi i.$$

This can only hold when P(z) = ikz + b for some constant b. On the other hand, Lemma 18 implies that e^{ikz+b} is even. This can be true only when k=0.

The above observations imply that $T(z) = C \sin z$. Since T(z) has a Siegel disk centered at the origin which has rotation number θ , it follows that $C = \lambda = e^{2\pi i\theta}$. Therefore, $T(z) = \lambda \sin z$. It follows that the boundary of the Siegel disk of $\lambda \sin z$ is a quasi-circle, and by Lemmas 17 and 2 it passes through exactly two critical points $\pi/2$, and $-\pi/2$. This finishes the proof of the Main Theorem.

Acknowledgements. The author would like to thank the referee for his or her many helpful suggestions on an earlier version of the paper.

References

- L. V. Ahlfors, Complex Analysis, McGraw-Hill, New York, 1953. MR 0054016 (14,857a)
- [2] ______, Lectures on quasiconformal mappings, Manuscript prepared with the assistance of Clifford J. Earle, Jr. Van Nostrand Mathematical Studies, No. 10, D. Van Nostrand Co., Inc., Toronto, Ont.-New York-London, 1966. MR 0200442 (34 #336)
- [3] A. Douady and C. J. Earle, Conformally natural extension of homeomorphisms of the circle, Acta Math. 157 (1986), 23–48. MR 857678 (87j:30041)
- [4] A. Cheritat, Ghys-like models providing trick for a class of simple maps, preprint, arXiv:math:DS/0410003.
- [5] J. Graczyk and G. Światek, Siegel disks with critical points in their boundaries, Duke Math. J. 119 (2003), 189–196. MR 1991650 (2005d:37098)
- [6] A. Katok and B. Hasselblatt, Introduction to the modern theory of dynamical systems, Encyclopedia of Mathematics and its Applications, vol. 54, Cambridge University Press, Cambridge, 1995. MR 1326374 (96c:58055)
- [7] M. Herman, Conjugais on quasisymetrique des homeomorphisms analytique des cercle a des rotations, manuscript.
- [8] O. Lehto and K. I. Virtanen, Quasiconformal mappings in the plane, Springer-Verlag, New York, 1973. MR 0344463 (49 #9202)
- [9] S. Morosawa, Y. Nishimura, M. Taniguchi, and T. Ueda, Holomorphic dynamics, Cambridge Studies in Advanced Mathematics, vol. 66, Cambridge University Press, Cambridge, 2000. MR 1747010 (2002c:37064)
- $[10] \ \text{L. Rempe}, \textit{Siegel disks and periodic rays of entire functions}, \textit{preprint}, 2004.$
- [11] G. Światek, On critical circle homeomorphisms, Bol. Soc. Brasil. Mat. (N.S.) 29 (1998), 329–351. MR 1654840 (2000a:37023)

DEPARTMENT OF MATHEMATICS, NANJING UNIVERSITY, 210093, NANJING, P. R. CHINA E-mail address: zhanggf@hotmail.com