

## ON THE CONSTRUCTION OF CONVERGENT ITERATIVE SEQUENCES OF POLYNOMIALS

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### Abstract

We answer two conjectures suggested by Zalman Rubinstein. We prove his Conjecture 1, that is, we construct convergent iterative sequences for  $f_m^{-1}(z)$  with an arbitrary initial point, where  $f_m(z) = z + z^m$  with  $m \geq 2$ . We also show by several counterexamples that Rubinstein's Conjecture 2 is generally false.

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### 1. Introduction

Zalman Rubinstein constructed convergent iterative sequences for the polynomials  $f(z) = z + z^m$ ,  $m \geq 2$ , with initial point in the lemniscate  $\{z \mid |f'(z)| \leq 1\}$  by variational methods. His main results showed that for every point  $z_0 \in \{z \mid |f'(z)| \leq 1\}$ , the iterative sequence  $z_{n+1} = f(z_n)$ ,  $n = 0, 1, \dots$ , converges to 0 as  $n \rightarrow \infty$ . In the particular case  $m = 2$ , convergent iterative sequences were constructed also for  $f^{-1}(z)$  with an arbitrary initial point. For the case  $m > 2$ , and more generally, for polynomials with positive real coefficients, the following two conjectures were mentioned in [1].

**CONJECTURE 1.** *Let  $f(z) = z + z^m$ ,  $m \geq 2$ . There exists a determination of  $f^{-1}(z)$  such that for every  $z_0 \in \mathbb{C}$  the sequence  $z_n = f^{-1}(z_{n-1})$  tends to zero as  $n \rightarrow \infty$ .*

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**CONJECTURE 2.** Let  $f(z) = z + a_2z^2 + \dots + a_mz^m$  be of degree  $m \geq 2$ , and assume that  $a_k \geq 0$  for all  $k$ . Then for every  $z_0$  such that  $|f'(z_0)| \leq 1$ , the sequence  $z_{n+1} = f(z_n)$  converges.

In this paper, we will discuss the above two problems. We will show that Conjecture 1 is true, while Conjecture 2 is generally false, by way of several counterexamples.

## 2. Definitions and lemmas

We need some results of the Fatou and Julia theory of iteration ([3], [4] and [5]; also see [2]). Let  $f(z)$  be a polynomial. Denote  $f^n = f \circ f \circ \dots \circ f$  as the  $n$ th order iteration of  $f$ . The *Fatou set*  $F$  of  $f$  is the maximal open set in which  $\{f^n\}$  is a normal family. The *Julia set*  $J$  of  $f$  is the complement of  $F$ . The point  $z$  is called an  *$n$ th order periodic point* if  $f^n(z) = z$  and  $f^k(z) \neq z$  for all  $0 < k < n$ . Such an  $n$ th order periodic point  $z$  is called *attractive* (*repulsive* or *rationally indifferent* respectively) if  $|(f^n)'(z)| < 1$  ( $|(f^n)'(z)| > 1$  or  $(f^n)'(z)$  is a root of unity respectively). We also call  $\{f^n(z)\}$  a *forward orbit* of  $f$  at  $z$ , and denote by  $f^{-n}(z)$  the inverse images of  $f^n$  at  $z$ , for  $n = 1, 2, \dots$ . Every branch of  $f^{-n}(z)$  on a domain is denoted by  $f_j^{-n}(z)$ .

The following results of Fatou and Julia will be used.

(1)  $F$  is open.  $J$  is perfect and non-empty.  $F$  and  $J$  are completely invariant under  $f$ , that is,  $f(F) = f^{-1}(F) = F$ , etc.

(2) The Julia set coincides with the closure of the set of repulsive periodic points.

(3) Every attractive periodic point is in  $F$  and every repulsive or rational indifferent periodic point in  $J$ .

(4) If  $f$  is a polynomial, then the unbounded component  $A(\infty)$  of  $F$  is exactly the set of all points whose iterative sequences tend to infinity.

(5) If  $z_0$  is not a limit point of the forward orbit of some point  $z \notin J$ , then every accumulation point of  $\{f^{-n}(z)\}$  belongs to  $J$ .

(6) Let  $\{f_j^{-n}(z)\}_{j,n}$  be any infinite set of inverse branches which are holomorphic in a domain  $D$ , and suppose that there exists an open subset of  $D$  containing no limit points of the forward orbit of any point  $z \notin J$ . Then  $\{f_j^{-n}(z)\}$  is normal in  $D$  and every convergent subsequence tends to a constant.

Now suppose that  $g(z) = z + a_m z^m + \dots$  is a power series analytic at the origin. For  $0 < \theta < \pi/2$  and sufficiently small  $\rho > 0$ , we define the domain

$$D(j, \theta, \rho) = \left\{ z \mid 0 < |z| < \rho, -\gamma - \frac{(2j-2)\pi}{m-1} - \frac{\pi-\theta}{m-1} < \arg z < -\gamma - \frac{(2j-2)\pi}{m-1} + \frac{\pi-\theta}{m-1} \right\}$$

for  $j = 1, 2, \dots, m-1$  and the “star domain”  $D(\theta, \rho) = \bigcup_{j=1}^{m-1} D(j, \theta, \rho)$ , where  $\gamma$  is a constant satisfying  $-a_m \exp\{-i\gamma(m-1)\} > 0$ .

**LEMMA 1** [6, Lemma 9]. *Let  $g(z) = z + a_m z^m + \dots$  be analytic at the origin. Then for given  $0 < \theta < \pi/2$  and sufficiently small  $\rho > 0$ , we have  $g(D(\theta, \rho)) \subset D(\theta, \rho)$  and the iteration  $g^n(z)$  converges to zero locally uniformly in  $D(\theta, \rho)$ .*

**LEMMA 2.** *Let  $f(z) = z + z^m$ . Then  $\{z \mid z^{m-1} \in \mathbf{R}\}$ , which we abbreviate to  $\{z^{m-1} \in \mathbf{R}\}$ , and  $\{z^{m-1} > 0\}$  are both invariant under  $f$ , and  $\{z^{m-1} > 0\} \subset A(\infty)$ .*

**PROOF.** If  $z = \rho e^{k\pi i/(m-1)} \in \{z^{m-1} \in \mathbf{R}\}$ ,  $0 \leq \rho < +\infty$ , then

$$f(z) = \rho e^{k\pi i/(m-1)} (1 \pm \rho^{m-1}) \in \{z^{m-1} \in \mathbf{R}\}.$$

If  $z = \rho e^{2k\pi i/(m-1)} \in \{z^{m-1} > 0\}$ ,  $0 < \rho < +\infty$ , then

$$(f(z))^{m-1} = ((\rho + \rho^m) e^{2k\pi i/(m-1)})^{m-1} = (\rho + \rho^m)^{m-1} > 0.$$

These show that  $\{z^{m-1} \in \mathbf{R}\}$  and  $\{z^{m-1} > 0\}$  are both invariant under  $f$ .

Because  $f(z) = (|z| + |z|^m) e^{2k\pi i/(m-1)}$  for  $z \in \{z^{m-1} > 0\}$ , and also  $|f(z)| = |z| + |z|^m \geq |z|$ , we have by induction that

$$\begin{aligned} f^n(z) &= |f^{n-1}(z)| (1 + |f^{n-1}(z)|^{m-1}) e^{2k\pi i/(m-1)} \\ &= f^{n-1}(z) (1 + |f^{n-1}(z)|^{m-1}) \\ &= z \prod_{k=0}^{n-1} (1 + |f^k(z)|^{m-1}). \end{aligned}$$

Hence

$$|f^n(z)| \geq |z| (1 + |z|^{m-1})^n = \rho (1 + \rho^{m-1})^n,$$

which tends to infinity as  $n \rightarrow \infty$ , that is  $\{z^{m-1} > 0\} \subset A(\infty)$ , from Result 4 above.

**LEMMA 3.** *Let  $l_k = \{z \mid z = \rho e^{(2k+1)\pi i/(m-1)}, -\infty < \rho < +\infty\}$ ,  $k = 1, 2, \dots, m-1$ , be a straight line in  $\{z^{m-1} \in \mathbf{R}\}$ , and let  $h_k$  be the subset of  $l_k$ ,*

$$h_k = \{z \mid z = \rho e^{(2k+1)\pi i/(m-1)}, \rho > \rho_0\},$$

where  $\rho_0 = ((m - 1)/m)(1/m)^{1/(m-1)}$ . Then if  $m$  is even, all  $m$  branches of  $f^{-1}(h_k)$  are disjoint from  $\{z^{m-1} \in \mathbb{R}\}$ . If  $m$  is odd, there is a branch of  $f^{-1}(h_k)$ :

$$\{z \mid z = re^{(2k+1)\pi i/(m-1)}, -\infty < r < r_0 < -(1/m)^{1/(m-1)}\},$$

which is contained in  $l_k$ . The other  $m - 1$  branches of  $f^{-1}(h_k)$  are disjoint from  $\{z^{m-1} \in \mathbb{R}\}$ .

**PROOF.** We first prove that  $f^{-1}(h_k) \cap \{z^{m-1} \in \mathbb{R}\} \subset l_k$ . In fact, if  $z = re^{i\theta} \in f^{-1}(h_k) \cap \{z^{m-1} \in \mathbb{R}\}$ , we have  $e^{i(m-1)\theta} = \pm 1$  and there is  $\rho > \rho_0$  such that  $z^m + z = \rho e^{(2k+1)\pi i/(m-1)}$ , that is,

$$re^{i\theta}(1 \pm r^{m-1}) = \rho e^{(2k+1)\pi i/(m-1)}.$$

Now  $\rho \neq 0$  implies  $r \neq 0$  and  $(1 \pm r^{m-1}) \neq 0$ . Thus, the above equality shows that  $z = re^{i\theta}$  and  $f(z) = \rho e^{(2k+1)\pi i/(m-1)}$  lie on the same straight line  $l_k$ .

However, if  $z = re^{(2k+1)\pi i/(m-1)} \in l_k$  with  $r$  real and  $z \in f^{-1}(h_k)$ , then we have

$$r - r^m = \rho \quad \text{where } \rho > \rho_0$$

or

$$\varphi_\rho(r) = r^m - r + \rho = 0.$$

It is easy to check that when  $m$  is even and  $\rho > \rho_0$ , the equation has no real root, so  $f^{-1}(h_k) \cap \{z^{m-1} \in \mathbb{R}\} = \emptyset$ .

If  $m$  is odd, there is a unique real root  $r_\rho$  of equation  $\varphi_\rho(r) = 0$  and  $r_\rho$  belongs to the interval  $(-\infty, r_1)$ , where  $r_1 = -(1/m)^{1/(m-1)}$ . We now want to prove that the real root  $r_\rho$  is a one-to-one continuous function of  $\rho$  when  $\rho > \rho_0$ . Suppose  $\rho_0 < \rho, \rho'$ . Then  $r_\rho - r_\rho^m = \rho$  and  $r_{\rho'} - r_{\rho'}^m = \rho'$ . We have

$$r_{\rho'} - r_\rho - (r_{\rho'}^m - r_\rho^m) = \rho' - \rho,$$

or

$$(r_{\rho'} - r_\rho) \left( 1 - \sum_{k=0}^{m-1} r_{\rho'}^k r_\rho^{m-1-k} \right) = \rho' - \rho.$$

Since  $r_\rho, r_{\rho'}$  are both less than  $r_1 = -(1/m)^{1/(m-1)}$ , we have that  $r_{\rho'}^k r_\rho^{m-1-k}$  is more than  $1/m$  for  $k = 0, 1, \dots, m-1$ . This means that  $\sum_{k=0}^{m-1} r_{\rho'}^k r_\rho^{m-1-k} > 1$  or  $1 - \sum_{k=0}^{m-1} r_{\rho'}^k r_\rho^{m-1-k} < 0$ . Hence  $\rho' > \rho$  implies  $r_{\rho'} < r_\rho$ . We have thus shown that  $r_\rho$  is a strictly monotone function for  $\rho > \rho_0$ . If we fix  $\rho > \rho_0$  and let  $\rho'$  be sufficiently close to  $\rho$ , we can be sure that  $r_\rho$  and  $r_{\rho'}$  are all less than a constant  $c < r_1$ . Then  $\sum_{k=0}^{m-1} r_{\rho'}^k r_\rho^{m-1-k} - 1$  will be greater than a positive constant  $\delta$  (dependent only on  $\rho$ ). Hence, from the equality

$$|r_{\rho'} - r_\rho| = \frac{|\rho' - \rho|}{\left| 1 - \sum_{k=0}^{m-1} r_{\rho'}^k r_\rho^{m-1-k} \right|}$$

it follows that  $r_\rho$  is continuous for  $\rho > \rho_0$ . We now know that the ray line  $\{r_\rho e^{(2k+1)\pi i/(m-1)} | \rho > \rho_0\}$  is a branch of  $f^{-1}(h_k)$  contained in  $\{z | z = r e^{(2k+1)\pi i/(m-1)}, -\infty < r < r_1\}$ . By the monotonicity and continuity of  $r_\rho$ , that branch is

$$\{z | z = r e^{(2k+1)\pi i/(m-1)}, -\infty < r < r_0 < r_1\},$$

with endpoint  $r_0$ , the negative root of the equation  $r - r^m = \rho_0$ . And the other branches of  $f^{-1}(h_k)$  are disjoint from  $\{z^{m-1} \in \mathbb{R}\}$ .

**LEMMA 4.** *The figure of  $f^{-1}(h_k)$  is symmetrical about the straight line  $l_k$ :*

**PROOF.** Let  $z_1 = r e^{((2k+1)\pi/(m-1))+\theta)i} \in f^{-1}(h_k)$ . We will prove that  $z_2 = r e^{((2k+1)\pi/(m-1))-\theta)i} \in f^{-1}(h_k)$ , where  $r, \theta$  are real. In fact, there is  $\rho > \rho_0$  such that

$$z_1^m + z_1 = r e^{((2k+1)\pi/(m-1))+\theta)i} (1 + r^{m-1} e^{(m-1)\theta i}) = \rho e^{(2k+1)\pi i/(m-1)}.$$

That is

$$(r \cos \theta + r^m \cos m\theta) + i(r \sin \theta + r^m \sin m\theta) = \rho,$$

or

$$r \sin \theta + r^m \sin m\theta = 0.$$

Hence

$$\begin{aligned} z_2^m + z_2 &= r e^{((2k+1)\pi/(m-1))-\theta)i} (1 + r^{m-1} e^{-(m-1)\theta i}) \\ &= ((r \cos \theta + r^m \cos m\theta) - i(r \sin \theta + r^m \sin m\theta)) e^{(2k+1)\pi i/(m-1)} \\ &= \rho e^{(2k+1)\pi i/(m-1)} = z_1^m + z_1. \end{aligned}$$

This shows the symmetry of the figure of  $f^{-1}(h_k)$ .

### 3. Theorem and its proof

Let  $f(z) = z + z^m, m \geq 2$ . The critical points (singularities) of  $f^{-1}(z)$  are

$$c_k = \rho_0 e^{(2k+1)\pi i/(m-1)}, \quad k = 1, 2, \dots, m - 1,$$

where  $\rho_0 = ((m-1)/m)(1/m)^{1/(m-1)}$ , and  $\infty$ . Let  $L = \{z | z = \rho e^{(2k+1)\pi i/(m-1)}, \rho_0 < \rho < +\infty, k = 1, 2, \dots, m - 1\}$ . Then we can choose a single-value analytic branch of  $f^{-1}$  on the domain  $\mathbb{C} \setminus \bar{L}$ . We have

**THEOREM.** *Let  $f(z) = z + z^m, m \geq 2$ . Then there exists an analytic determination of  $f^{-1}(z)$  in  $\mathbb{C} \setminus \bar{L}$  which satisfies  $f^{-1}(0) = 0$ , is continuous to*

$\bar{L}$  one sidedly, and is such that for every  $z_0 \in \mathbb{C}$  the sequence  $z_n = f^{-1}(z_{n-1})$  tends to zero as  $n \rightarrow \infty$ .

**PROOF.** We choose  $f^{-1}(z)$  in  $\mathbb{C} \setminus \bar{L}$  that is an inverse analytic branch of  $f$  satisfying  $f^{-1}(0) = 0$ , and choose  $f^{-1}$  on  $\bar{L} = \bigcup_{k=1}^{m-1} \bar{h}_k$  that maps  $h_k$  onto one of the inverse branches of  $h_k$  ending at  $z_k = (1/m)^{1/(m-1)} e^{(2k+1)\pi i/(m-1)}$  and  $f^{-1}(c_k) = z_k$  for  $k = 1, 2, \dots, m - 1$ . Thus  $f^{-1}(z)$  is well defined on  $\mathbb{C}$ . We have  $f^{-1}(z)$  is continuous when  $z$  tends to  $\bar{L}$  from one side of  $\bar{h}_k$ . In fact, there two inverse branches of  $h_k$  ending at  $z_k$ . By Lemma 3, they do not lie on  $l_k$  and are disjoint from  $\{z^{m-1} \in \mathbb{R}\}$ . By Lemma 4, they are symmetrical about  $l_k$ . so they, when  $z_k$  is added, form a curve through the point  $z_k$  which is symmetrical about  $l_k$  and separates  $\mathbb{C}$  into two regions. For  $k = 1, 2, \dots, m - 1$ , there are  $m - 1$  such curves separating  $\mathbb{C}$  into  $m$  regions, only one of them containing the origin. Then the region containing the origin is the image domain of  $\mathbb{C} \setminus \bar{L}$  under  $f^{-1}$  as  $f^{-1}(0) = 0$ . Also  $f^{-1}(z)$  constructed as above is continuous to  $\bar{L}$  one sidedly. Moreover,  $f^{-1}(L) \cap \{z^{m-1} \in \mathbb{R}\} = \emptyset$ .

Obviously,  $f^{-1}(z)$  is analytic at  $z = 0$  with an expansion

$$f^{-1}(z) = z - z^m + \dots$$

Let  $G = \mathbb{C} \setminus \{z^{m-1} \in \mathbb{R}\}$ , which is such that  $G \subset \mathbb{C} \setminus \bar{L}$ . By Lemma 2,  $f^{-1}(G) \subset G \subset \mathbb{C} \setminus \bar{L}$ . Now  $G$  is the union of  $2(m - 1)$  components  $G_j$ ,  $j = 1, 2, \dots, 2(m - 1)$ , each  $G_j$  being a simply connected unbounded sector. Given  $G_j$  for some  $j$ ,  $f^{-n}(z)$  is analytic in  $G_j$  for all  $n > 0$ . Since  $f^n(z)$  tends to infinity uniformly for  $z$  sufficiently large, there exists a region in  $G_j$  containing no limit points of the forward orbit of any  $z \in \mathbb{C}$ . By Result 6 of Fatou and Julia,  $\{f^{-n}\}$  is normal in  $G_j$  and every convergent subsequence tends to a constant. By Lemma 1, with  $0 < \theta < \pi/2$  and sufficiently small  $\rho > 0$ ,  $f^{-n}(z)$  tends to 0 locally uniformly in the domain  $D(\theta, \rho) = \bigcup_{j=1}^{m-1} D(j, \theta, \rho)$  where

$$D(j, \theta, \rho) = \left\{ z \mid 0 < |z| < \rho, -\frac{(2j - 2)\pi}{m - 1} - \frac{\pi - \theta}{m - 1} < \arg z < -\frac{(2j - 2)\pi}{m - 1} + \frac{\pi - \theta}{m - 1} \right\}.$$

Since the intersection between  $G_j$  and  $D(\theta, \rho)$  is nonempty, every convergent subsequence of  $\{f^{-n}(z)\}$  tends to zero in  $D(\theta, \rho) \cap G_j$  and so tends to zero in  $G_j$  for  $j = 1, 2, \dots, 2(m - 1)$ . This shows that  $\{f^{-n}(z)\}$  tends to zero in  $G = \bigcup_{j=1}^{2(m-1)} G_j$ .

Next, we consider the convergence of  $f^{-n}(z)$  in the set  $\{z^{m-1} \in \mathbb{R}\}$ . If  $z \in L$ , then  $f^{-1}(z) \in G$  from Lemmas 3, 4 and the construction of  $f^{-1}$ .

The above discussion shows that  $f^{-n}(z)$  tends to zero as  $n \rightarrow \infty$ . If  $z = 0$  then  $f^{-n}(0) \equiv 0$  for all  $n > 0$ . We will prove that  $\{z^{m-1} \in \mathbf{R}\} \setminus (L \cup \{0\}) = \{z^{m-1} > 0\} \cup \{z^{m-1} < 0\} \setminus L$  lies in the Fatou set of  $f$ .

By Lemma 2,  $\{z^{m-1} > 0\} \subset A(\infty) \subset F$ . Let  $R = \{z^{m-1} < 0\} \setminus L = \{z \mid z = re^{(2k+1)\pi i/(m-1)}, 0 < r \leq \rho_0, k = 1, 2, \dots, m-1\}$ . For  $z = re^{(2k+1)\pi i/(m-1)} \in \bar{R}$ ,  $f'(z) = 1 + mz^{m-1} = 1 - mr^{m-1}$  so  $|f'(z)| < 1$  as  $0 < r \leq \rho_0$ . This implies that  $|f'(z)| < 1$  as  $z \in \bar{R}$  except for  $z = 0$ . By [1, Lemma 2 and Theorem 1], we get  $R \subset F$ ,  $\bar{R} \cap J = \{0\}$  and  $R$  contains no limit points of forward orbits of points in  $\mathbf{C}$ . Also  $\{z^{m-1} > 0\} \subset A(\infty)$  contains no limit points of forward orbits. From Result 5 above the accumulation points of  $\{f^{-n}(z)\}$  belong to the Julia set, for every  $z \in \{z^{m-1} \in \mathbf{R}\} \setminus (L \cup \{0\})$ . If  $\overline{f^{-n}(z)} \in \{z^{m-1} \in \mathbf{R}\} \setminus L$  for all  $n > 0$ ,  $f^{-n}(z) \rightarrow 0$  as  $n \rightarrow \infty$  since  $\{z^{m-1} \in \mathbf{R}\} \setminus L \cap J = \{0\}$ . Otherwise, there exists an integer  $n > 0$  such that  $w = f^{-n}(z) \notin \{z^{m-1} \in \mathbf{R}\} \setminus L$ . But we have shown, for  $w \notin \{z^{m-1} \in \mathbf{R}\} \setminus L$ , that is, for  $w \in G$  or  $w \in L$ , that  $f^{-n}(w)$  tends to zero as  $n \rightarrow \infty$ . Hence  $f^{-n}(z)$  also tends to zero as  $n \rightarrow \infty$ .

**COROLLARY.** *Let  $f(z) = z + z^m, m \geq 2$ . Then for every  $z_0 \in \{z \mid |f'(z)| \leq 1\}$ , there exists a sequence  $\{z_n\}$  such that  $z_{n+1} = f(z_n)$  and  $z_n \rightarrow 0, z_{-n} \rightarrow 0$  as  $n \rightarrow \infty$ .*

**PROOF.** This is a direct consequence of the above theorem and [1, Theorem 1].

#### 4. Counterexamples

In this section we will give two examples to show that Conjecture 2 is false.

**EXAMPLE 1.** Let  $f(z) = z(1 + az)^2, a > 1$ , be a polynomial with positive real coefficients. Now  $f(-1/a) = 0 \in J$  (since  $f(0) = 0$  and  $f'(0) = 1$  is a root of unity, from Result 3) and  $-1/a \in J$  (since the Julia set is completely invariant, from Result 1). It is easy to see that  $f'(-1/a) = 0$ , so that  $-1/a$  is in  $D$ , one of the components of  $\{z \mid |f'(z)| < 1\}$ . But  $J$  is a perfect set and the repulsive periodic points of  $f$  are dense in  $J$  from Results 1 and 2. There exists at least one repulsive periodic point  $p \in D$  with period not less than 2. Thus  $f^n(p)$  does not converge.

Since  $-1/2 \leq f'(z) < 1$  when  $z \in [-1/a, 0)$ , we have  $D \supset [-1/a, 0)$ . So the origin is a boundary point of  $D$ . If we restrict the initial point to be in the component of  $\{z \mid |f'(z)| < 1\}$  with boundary point 0, the result is also not true.

In this example, we showed that for a polynomial with positive real coefficients  $f(z)$ , the set  $\{z \mid |f'(z)| < 1\}$  may contains some points in  $J$ . The

next example shows that there exists such a polynomial for which there is a region in  $\{z \mid |f'(z)| < 1\} \cap F$  in which iterative sequences of all points are divergent.

Let  $z_0 \in \mathbb{C}$  be a fixed point of polynomial  $f(z)$ , and suppose that  $\lambda = f'(z_0) = e^{2\pi i\omega}$ . Then we have

**LEMMA 5 (Siegel [7]).** *Let  $\omega$  be an irrational. Suppose there are positive constants  $a$  and  $b$  satisfying  $|\omega - (m/n)| > a/n^b$  for all integers  $m, n$  with  $n \geq 1$ . Then there exists a neighbourhood  $U$  of  $z_0$  and a homeomorphism  $\varphi: U \rightarrow D_r = \{\zeta \mid |\zeta| < r\}$ ,  $\varphi(z_0) = 0$ , such that  $\varphi \circ f \circ \varphi^{-1}(\zeta) = e^{2\pi i\omega}\zeta$ .*

The set of  $\omega$  satisfying the condition of Lemma 5 is dense in interval  $[0, 1]$ .

We will construct a polynomial  $f(z)$  satisfying the condition of Conjecture 2, which has a fixed point  $z_0$  different from 0 and is such that  $\lambda = f'(z_0) = e^{2\pi i\omega}$ , where  $\omega$  satisfies the condition of Lemma 5. For  $g(\zeta) = e^{2\pi i\omega}\zeta: D_r \rightarrow D_r$ , when  $\zeta_1 \in D_r$  and  $\zeta_1 \neq 0$ , its iterative sequence  $\{\zeta_n\}$ ,  $\zeta_n = g(\zeta_{n-1}) = e^{2\pi i\omega}\zeta_1$  is dense on circle  $\{|\zeta| = |\zeta_1|\}$ . Thus  $\zeta_n$  does not converge as  $n \rightarrow \infty$ , and therefore, for  $z_1 = \varphi^{-1}(\zeta_1)$ ,  $z_1 \neq z_0$ ,  $z_{n+1} = f(z_n)$  is also not convergent as  $n \rightarrow \infty$ . Since  $|f'(z_0)| = 1$ , we deduce, using the minimum principle, that there is a region  $V$  in  $U$  disjoint from  $z_0$  such that for all  $z \in V$ ,  $|f'(z)| < 1$ . This is all we need.

**EXAMPLE 2.** Choose  $\omega \in [0, 1]$ , satisfying the condition of Lemma 5. Let  $\theta = (2 + \omega)/4$ . Then  $\pi < 2\pi\theta < 3\pi/2$  or  $\cos 2\pi\theta < 0$ . Let  $r = (|e^{2\pi i\omega} - 1|/|e^{4\pi i\theta} - 1|)^{1/3}$ . Let

$$\begin{aligned} f(z) &= z + z^2(z - re^{2\pi i\theta})(z - re^{-2\pi i\theta}) \\ &= z + r^2z^2 - 2r \cos(2\pi\theta)z^3 + z^4. \end{aligned}$$

Then  $f(z)$  is a polynomial with positive real coefficients having nonzero fixed point  $z_0 = re^{2\pi i\theta}$ .

$$\begin{aligned} f'(z_0) &= 1 + 2r^2z_0 - 3r(e^{2\pi i\theta} + e^{-2\pi i\theta})z_0^2 + 4z_0^3 \\ &= 1 + r^3e^{2\pi i\theta}(e^{4\pi i\theta} - 1). \end{aligned}$$

Since  $e^{i\alpha} - 1 = |e^{i\alpha} - 1|e^{(\pi+\alpha)i/2}$  for real  $\alpha$ ,

$$r^3e^{2\pi i\theta}(e^{4\pi i\theta} - 1) = r^3e^{2\pi i\theta}|e^{4\pi i\theta} - 1|e^{(4\pi\theta+\pi)i/2}.$$

when  $\theta = (2 + \omega)/4$  and  $r = (|e^{2\pi i\omega} - 1|/|e^{4\pi i\theta} - 1|)^{1/3}$ , we get

$$\begin{aligned} f'(z_0) &= 1 + |e^{2\pi i\omega} - 1|e^{(8\pi((2+\omega)14)+\pi)i/2} \\ &= 1 + |e^{2\pi i\omega} - 1|e^{(2\pi\omega+\pi)i/2} = e^{2\pi i\omega}. \end{aligned}$$



This completes the construction of our example.

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### References

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