

---

# TOPOLOGY PROCEEDINGS



Volume 37, 2011

Pages 219–232

---

<http://topology.auburn.edu/tp/>

## THE SET OF PERIODS OF PERIODIC POINTS OF A TORAL AUTOMORPHISM

by

V. KANNAN, I. SUBRAMANIA PILLAI, K. ALI AKBAR, AND B.  
SANKARARAO

Electronically published on August 27, 2010

---

### Topology Proceedings

**Web:** <http://topology.auburn.edu/tp/>

**Mail:** Topology Proceedings  
Department of Mathematics & Statistics  
Auburn University, Alabama 36849, USA

**E-mail:** [topolog@auburn.edu](mailto:topolog@auburn.edu)

**ISSN:** 0146-4124

COPYRIGHT © by Topology Proceedings. All rights reserved.

## THE SET OF PERIODS OF PERIODIC POINTS OF A TORAL AUTOMORPHISM

V. KANNAN, I. SUBRAMANIA PILLAI, K. ALI AKBAR,  
AND B. SANKARARAO

**ABSTRACT.** In this article, subsets of  $\mathbb{N}$  that can arise as sets of periods of a continuous 2-dimensional toral automorphism are characterized. Here the torus  $\mathbb{T}^2$  is viewed as  $[0, 1) \times [0, 1)$  as a group under coordinatewise addition modulo 1.

### 1. INTRODUCTION

There have been a lot of papers characterizing the sets of periods for various classes of self maps, like (i) Continuous self maps of the real line  $\mathbb{R}$  (See [4], [5]), (ii) Polynomials on  $\mathbb{C}$  (See [1]), (iii) Totally transitive maps on  $I$  (See [1]) and (iv) Degree one maps on  $S^1$  (See [8]). In this paper, we determine the same for continuous 2-dimensional toral automorphisms.

A dynamical system is a pair  $(X, f)$ , where  $X$  is a metric space and  $f$  is a continuous map. We say that a point  $x \in X$  is *periodic* if  $f^n(x) = x$  for some  $n \in \mathbb{N}$ , where  $f^n$  is the composition of  $f$  with itself  $n - 1$  times. The smallest such positive integer  $n$  is called the *period* of  $x$ . Let  $\mathcal{P}_n = \{x \in X \mid x \text{ is a periodic point with period } n\}$ . Let  $Per(f) = \{n \in \mathbb{N} \mid \mathcal{P}_n \neq \emptyset\}$ , called the *set of periods* of periodic points of  $f$ .

---

2010 *Mathematics Subject Classification.* 54H20.

*Key words and phrases.* Hyperbolic, Minimal polynomial, Period sets, Toral automorphism.

The second author was supported by CSIR, INDIA.

The third author was supported by UGC, INDIA.

The fourth author was supported by CSIR, INDIA.

©2010 Topology Proceedings.

Our main results prove that the set of periods of a continuous 2-dimensional toral automorphism has to be one of the following eight subsets of  $\mathbb{N}$

- (1)  $\{1\}$
- (2)  $\{1, 2\}$
- (3)  $\{1, 3\}$
- (4)  $\{1, 2, 4\}$
- (5)  $\{1, 2, 3, 6\}$
- (6)  $2\mathbb{N} \cup \{1\}$
- (7)  $\mathbb{N} \setminus \{2\}$
- (8)  $\mathbb{N}$ .

Here the torus  $\mathbb{T}^2$  is viewed as  $[0, 1) \times [0, 1)$  as a group under coordinatewise addition modulo 1.

We now have an example. (For a proof, refer to proposition 3.6.)

*Example.* If  $T : \mathbb{T}^2 \rightarrow \mathbb{T}^2$  is defined as,

- (1)  $T(x, y) = (x, y) \pmod{1}$  then  $Per(T) = \{1\}$ .
- (2)  $T(x, y) = (x, x - y) \pmod{1}$  then  $Per(T) = \{1, 2\}$ .
- (3)  $T(x, y) = (-x + y, -x) \pmod{1}$  then  $Per(T) = \{1, 3\}$ .
- (4)  $T(x, y) = (x - 2y, x - y) \pmod{1}$  then  $Per(T) = \{1, 2, 4\}$ .
- (5)  $T(x, y) = (x - y, x) \pmod{1}$  then  $Per(T) = \{1, 2, 3, 6\}$ .
- (6)  $T(x, y) = (-x + y, -y) \pmod{1}$  then  $Per(T) = 2\mathbb{N} \cup \{1\}$ .
- (7)  $T(x, y) = (x + y, x) \pmod{1}$  then  $Per(T) = \mathbb{N} \setminus \{2\}$ .
- (8)  $T(x, y) = (x + 2y, x + y) \pmod{1}$  then  $Per(T) = \mathbb{N}$ .

Observe that, for any continuous toral automorphism  $T$ , we have  $1 \in Per(T)$ , as  $T(\mathbf{0}) = \mathbf{0}$ , where  $\mathbf{0} = (0, 0) \in \mathbb{T}^2$ .

We now discuss some basic known results which we use in the later sections. The proofs are given for the sake of completeness and self containment.

## 2. BASIC RESULTS

Let  $GL(2, \mathbb{Z})$  be the set of all  $2 \times 2$  matrices  $A = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$ , where  $a, b, c, d \in \mathbb{Z}$  and  $Det(A) = ad - bc = \pm 1$ .

Each such matrix  $A$  gives a linear map on  $\mathbb{R}^2$  by  $\begin{pmatrix} x_1 \\ x_2 \end{pmatrix} \mapsto A \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}$ .

We define an automorphism on the torus  $T_A : \mathbb{T}^2 \rightarrow \mathbb{T}^2$  by  $T_A(x_1, x_2) = (ax_1 + bx_2, cx_1 + dx_2)(\text{mod } 1)$ .

Now we have,

**Proposition 2.1.** (See [6], [9]) *Every automorphism  $T_A$  (as defined above) on the torus is a homeomorphism.*

*Proof.* The map  $T$  is clearly continuous, since if  $|x_1 - y_1|, |x_2 - y_2| < \epsilon$  then  $|(T_A(x_1, x_2))_1 - (T_A(y_1, y_2))_1| < (|a| + |b|)\epsilon$  and  $|(T_A(x_1, x_2))_2 - (T_A(y_1, y_2))_2| < (|c| + |d|)\epsilon$ . (Here suffix 1 refers to the first coordinate and 2 refers to the second coordinate.)

To see that  $T_A$  is invertible we note that if we write the inverse matrix  $A^{-1} = \begin{pmatrix} \frac{d}{ad-bc} & \frac{-b}{ad-bc} \\ \frac{-c}{ad-bc} & \frac{a}{ad-bc} \end{pmatrix}$  then since  $ad - bc = \pm 1$  we see that  $A^{-1} \in GL(2, \mathbb{Z})$ . The inverse to  $T_A$  is then the toral automorphism associated to  $A^{-1}$ , i.e.  $T_{A^{-1}}$ .  $\square$

On the other hand, in the following proposition we prove that every continuous automorphism on the torus is induced by a matrix from  $GL(2, \mathbb{Z})$ . Let  $Aut(\mathbb{T}^2)$  to denote the set of all continuous automorphisms on the torus.

**Proposition 2.2.** (see [9]) *The above map  $A \mapsto T_A$  from  $GL(2, \mathbb{Z})$  to  $Aut(\mathbb{T}^2)$  is surjective.*

*Proof.* Let  $\phi : \mathbb{T}^2 \rightarrow \mathbb{T}^2$  be any continuous toral automorphism. Since  $\phi$  is continuous at  $(0, 0)$  there exists  $0 < \delta < \frac{1}{2}$  such that  $\phi([0, \delta) \times [0, \delta)) \subset [0, \frac{1}{2}) \times [0, \frac{1}{2})$  and such that  $\phi(X + Y) = \phi(X) + \phi(Y)$  for all  $X, Y \in [0, \delta) \times [0, \delta)$ , where  $+$  denotes the usual addition in  $\mathbb{R}^2$ .

Note that, if  $X \in [0, \delta) \times [0, \delta)$  then  $\frac{1}{2^n}X \in [0, \delta) \times [0, \delta)$  for all  $n \in \mathbb{N}$ . For any  $X \in [0, \delta) \times [0, \delta)$ ,  $\phi(x) = \phi(\frac{X}{2} + \frac{X}{2}) = \phi(\frac{X}{2}) + \phi(\frac{X}{2}) = 2\phi(\frac{X}{2})$  and hence  $\phi(\frac{X}{2}) = \frac{1}{2}\phi(X)$ . By induction on  $n$ , we can prove that  $\phi(\frac{1}{2^n}X) = \frac{1}{2^n}\phi(X)$  for all  $n \in \mathbb{N}$  and then by using the additivity, we can show that  $\phi(\frac{m}{2^n}X) = \frac{m}{2^n}\phi(X)$  for all  $m \in \{1, 2, \dots, 2^n - 1\}$ . Since the set of all dyadic rationals is dense in  $[0, 1]$ , by the continuity of  $\phi$  we have  $\phi(\lambda X) = \lambda\phi(X)$  for all  $\lambda \in (0, 1)$ .

Hence  $\phi|_{[0, \delta) \times [0, \delta)} = L|_{[0, \delta) \times [0, \delta)}$  for some linear transformation  $L : \mathbb{R}^2 \rightarrow \mathbb{R}^2$ . This linear transformation induces an integer matrix  $A$  with determinant  $\pm 1$  such that  $Ax = \phi(x)$  for all  $x \in \mathbb{T}^2$

[The kernel of an endomorphism (different from the zero map), on a connected topological group cannot have nonempty interior]. Hence the proof.  $\square$

*Remark 2.3.* (See [2])

In fact the 1-1 correspondence in the above proposition is a group isomorphism.

Note that, for a toral automorphism  $T_A$ , the periodic points with period  $n$  are solutions of the congruent equation  $A^n x = x \pmod{1}$ . The following proposition is in this direction.

**Lemma 2.4.** (See [7]) *If  $T : \mathbb{R}^2 \rightarrow \mathbb{R}^2$  is an isomorphism then for every Riemann measurable set  $S \subset \mathbb{R}^2$ ,  $T(S)$  is Riemann measurable and*

$$\text{Area}(T(S)) = |\text{Det}(T)|\text{Area}(S).$$

**Proposition 2.5.** (See [3], [9])

Let  $A \in GL(2, \mathbb{Z})$ . Then

(1) *The number of solutions of  $A^n x = x$  in  $[0, 1) \times [0, 1)$ , is  $|\text{Det}(A^n - I)|$ , provided  $\text{Det}(A^n - I) \neq 0$ .*

(2) *If  $\text{Det}(A^n - I) = 0$  then  $A^n x = x$  has infinitely many solutions in  $[0, 1) \times [0, 1)$ .*

*Proof.* (1) Suppose  $\text{Det}(A^n - I) \neq 0$ . Then note that the number of solutions of the equation,  $A^n x = x$  in  $[0, 1) \times [0, 1)$  is equal to the number of integer points in the image of  $[0, 1) \times [0, 1)$  under  $A^n - I$ , treated as a linear map from  $\mathbb{R}^2$  to  $\mathbb{R}^2$ .

Note also that the image of  $[0, 1) \times [0, 1)$  under  $A^n - I$  is a parallelogram and hence the number of integer points in it is equal to its area, which is equal to  $|\text{Det}(A^n - I)|$  by previous lemma.

(2) Note that, when  $\text{Det}(A^n - I) = 0$ , the system  $(A^n - I) \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$  itself, has infinitely many solutions in  $[0, 1) \times [0, 1)$ .  $\square$

### 3. MAIN RESULTS

**3.1. Period sets of hyperbolic toral automorphisms.** A continuous toral automorphism  $T_A$ , (where  $A \in GL(2, \mathbb{Z})$ ) is said to be *hyperbolic* if  $A$  has no eigen values with absolute value 1.

**Proposition 3.1.** (See [3])

*For 2-dimensional hyperbolic toral automorphisms, the eigen values are real and irrational.*

*Proof.* Let  $A$  be the matrix of a toral automorphism and  $(x, y) (\neq (0, 0))$  be an eigenvector of  $A$ . If  $\lambda$  is the corresponding eigenvalue, we have

$$ax + by = \lambda x \dots(1)$$

$$cx + dy = \lambda y \dots(2).$$

First,  $x \neq 0$ ; for if  $x = 0$ , then  $b = 0$  from (1).  $Det(A) = \pm 1$  and  $b = 0$  implies  $ad = \pm 1$ . Therefore  $d = \pm 1$  (since  $y \neq 0$ ) and hence from (2) we obtain  $\lambda = \pm 1$ , contradiction to the hyperbolicity.

Next, letting  $t = \frac{y}{x}$  and using it to eliminate  $x$  and  $y$  from (1) and (2), we get  $a + bt = \lambda$  and  $c + dt = \lambda$ .

Now eliminating  $\lambda$ , we have a quadratic in  $t$ , namely  $bt^2 + (a - d)t - c = 0$ . The discriminant of this quadratic equation is  $(a + d)^2 \pm 4$ , never a perfect square unless  $a + d = 0$ . This is because the Diophantine equation  $X^2 - Y^2 = 4$  has no integer solution except when  $Y = 0$ . But  $a + d = 0$  implies the characteristic polynomial of  $A$  is equal to  $x^2 \pm 1$ . This is not possible since  $A$  is hyperbolic. Hence from equation (2) it follows that eigen values are irrational. □

Let  $p_n$  denote the number of solutions(in  $\mathbb{T}^2$ ) of the equation  $A^n X = X$  and let  $q_n = |Trace(A^n)|$ . Then it follows from proposition 2.5 that  $p_n = |Det(A^n - I)|$ . It is observed in the following lemma that the sequence  $(q_n)$  follows a nice pattern for hyperbolic automorphisms.

**Proposition 3.2.** *Let  $T_A$  be a hyperbolic toral automorphism induced by the matrix  $A \in GL(2, \mathbb{Z})$ . Let  $t$  denote the trace of  $A$  and let  $q_n = |Tr(A^n)|$ . Then  $q_{n+1} + Det(A)q_{n-1} = |t|q_n$  for all  $n \geq 2$ .*

*Proof.* Let  $\lambda \in \mathbb{R}$  be an eigen value of  $A$  such that  $|\lambda| > 1$ . (Which exists because  $T_A$  is hyperbolic.)

**Case 1:** When  $Det(A) = 1$

Here the eigen values are  $\lambda$  and  $\frac{1}{\lambda}$ . Now for any  $n \in \mathbb{N}$ , we have  $q_n = \lambda^n + \frac{1}{\lambda^n} > 1$  and hence  $\geq 2$  as trace is an integer.

**subcase 1:** Both the eigen values are positive

Here  $t = Trace(A) = \lambda + \frac{1}{\lambda} > 0$ .

$$\begin{aligned}
\text{Hence } |t|q_n = tq_n &= (\lambda + \frac{1}{\lambda})(\lambda^n + \frac{1}{\lambda^n}) \\
&= (\lambda^{n+1} + \frac{1}{\lambda^{n+1}}) + (\lambda^{n-1} + \frac{1}{\lambda^{n-1}}) \\
&= q_{n+1} + q_{n-1} \text{ for all } n \geq 2.
\end{aligned}$$

**subcase 2:** Both the eigen values are negative  
Here  $t = \text{Trace}(A) = \lambda + \frac{1}{\lambda} < 0$  and in this case,

$$q_n = \begin{cases} \lambda^n + \frac{1}{\lambda^n} & \text{if } n \text{ is even} \\ -(\lambda^n + \frac{1}{\lambda^n}) & \text{if } n \text{ is odd} \end{cases}$$

Now, when  $n(\geq 2)$  is even, we have

$$tq_n = (\lambda + \frac{1}{\lambda})(\lambda^n + \frac{1}{\lambda^n}) = (\lambda^{n+1} + \frac{1}{\lambda^{n+1}}) + (\lambda^{n-1} + \frac{1}{\lambda^{n-1}}) = -q_{n+1} - q_{n-1}.$$

Thus,  $q_{n+1} + q_{n-1} = -tq_n = |t|q_n$  for all  $n \geq 2$ .

Similarly, when  $n(\geq 2)$  is odd,

$$tq_n = -(\lambda + \frac{1}{\lambda})(\lambda^n + \frac{1}{\lambda^n}) = -(\lambda^{n+1} + \frac{1}{\lambda^{n+1}}) - (\lambda^{n-1} + \frac{1}{\lambda^{n-1}}) = -q_{n+1} - q_{n-1}.$$

Thus  $q_{n+1} + q_{n-1} = -tq_n = |t|q_n$  for all  $n \geq 2$ .

**Case 2:** When  $\text{Det}(A) = -1$

Here the eigen values are  $\lambda$  and  $-\frac{1}{\lambda}$ . In this case, either  $\lambda < -1$  or  $\lambda > 1$ .

**Subcase 1:** When  $\lambda > 1$

Then  $t = \lambda - \frac{1}{\lambda} > 0$ . Also, for any  $n \in \mathbb{N}$ , we have

$$q_n = \begin{cases} \lambda^n + \frac{1}{\lambda^n} & \text{if } n \text{ is even} \\ \lambda^n - \frac{1}{\lambda^n} & \text{if } n \text{ is odd} \end{cases}$$

When  $n(\geq 2)$  is odd,

$$|t|q_n = tq_n = (\lambda - \frac{1}{\lambda})(\lambda^n - \frac{1}{\lambda^n}) = \lambda^{n+1} - \frac{1}{\lambda^{n+1}} - \lambda^{n-1} + \frac{1}{\lambda^{n-1}} = q_{n+1} - q_{n-1}.$$

Similarly, When  $n(\geq 2)$  is even we get

$$|t|q_n = tq_n = (\lambda - \frac{1}{\lambda})(\lambda^n + \frac{1}{\lambda^n}) = \lambda^{n+1} + \frac{1}{\lambda^{n+1}} - \lambda^{n-1} - \frac{1}{\lambda^{n-1}} = q_{n+1} - q_{n-1}.$$

**Subcase 2:** When  $\lambda < -1$

Then  $t = \lambda - \frac{1}{\lambda} < 0$ .

Also, observe that

$$q_n = \begin{cases} \lambda^n + \frac{1}{\lambda^n} & \text{if } n \text{ is even} \\ \frac{1}{\lambda^n} - \lambda^n & \text{if } n \text{ is odd} \end{cases}$$

for all  $n$ .

When  $n(\geq 2)$  is odd,  
 $tq_n = (\lambda - \frac{1}{\lambda})(\lambda^n - \frac{1}{\lambda^n}) = \frac{1}{\lambda^{n-1}} - \lambda^{n+1} - \frac{1}{\lambda^{n+1}} + \lambda^{n-1} = q_{n-1} - q_{n+1}$ .  
 Thus  $q_{n+1} - q_{n-1} = -tq_n = |t|q_n$  for all  $n \geq 2$ .  
 Similarly, we can prove the case when  $n$  is even.  
 Hence the proposition. □

**Lemma 3.3.** For  $n \geq 3$ ,  $n^2 - 2 > 2n$ .

*Proof.* Proof follows by induction on  $n$ . □

**Theorem 3.4.** Let  $T_A$  be a hyperbolic toral automorphism. Then  $Per(T_A)$  is either  $\mathbb{N}$  or  $\mathbb{N} \setminus \{2\}$ .

*Proof.* Let  $T_A : \mathbb{T}^2 \rightarrow \mathbb{T}^2$  be hyperbolic. Note that, to prove  $n \in Per(T_A)$  it is enough to prove that  $p_n > p_1 + p_2 + \dots + p_{n-1}$ , where  $p_k$  = the number of solutions of the equation  $A^k X = X$  which is equal to  $|Det(A^k - I)|$ , by proposition 2.5.

In fact, it is enough to prove:  $p_n > p_1 + p_2 + \dots + p_{n-2}$ , because if  $x$  is a point of period  $n$  for  $T_A$  and  $T_A^m(x) = x$  then  $n$  must divide  $m$ .

Let  $\alpha$  be an eigen value of  $A$  with  $|\alpha| > 1$ . By proposition 3.1,  $\alpha \in \mathbb{R}$  and hence either  $\alpha < -1$  or  $\alpha > 1$ .

**Case(1) :**  $\alpha > 1$

**Subcase(1) :**  $Det(A) = 1$

Then the eigen values are  $\alpha, \frac{1}{\alpha}$ . Then  $t = \alpha + \frac{1}{\alpha} \geq 3$  as  $t$  is an integer and  $(\sqrt{\alpha} - \frac{1}{\sqrt{\alpha}})^2 > 0$ . By proposition 2.5,  $p_n = q_n - 2 \forall n \in \mathbb{N}$ . From proposition 3.2, we have  $q_{n+1} + q_{n-1} = tq_n \forall n \geq 2$ .

Adding these equations for  $n = 2, 3, \dots, k$  we get,

$$q_1 + q_2 + 2(q_3 + q_4 + \dots + q_{k-1}) + q_k + q_{k+1} = t(q_2 + q_3 + \dots + q_k)$$

i.e.,

$$\begin{aligned} q_{k+1} &= -q_1 + (t-1)q_2 + (t-2)[q_3 + q_4 + \dots + q_{k-1}] + (t-1)q_k \\ &\geq -q_1 + 2q_2 + q_3 + \dots + q_{k-1} + 2q_k, \text{ since } t \geq 3. \\ &= (-q_1 + 2q_2) + q_3 + \dots + q_{k-1} + 2q_k \\ &> q_1 + q_2 + \dots + q_{k-1} + q_k \text{ (since } t \geq 3, \text{ by lemma-3.3 we} \\ &\text{have } t^2 - 2 > 2t. \text{ Hence } q_2 = t^2 - 2 > 2t = 2q_1 \text{ and therefore} \\ &q_2 - q_1 > q_1.) \end{aligned}$$

Therefore,  $q_{k+1} - 2 > (q_1 - 2) + (q_2 - 2) + \dots + (q_{k-1} - 2) + (q_k - 2)$   
 i.e.,  $p_{k+1} > p_1 + p_2 + \dots + p_k$  for all  $k \geq 2$ .

Hence  $k \in Per(T_A)$  for all  $k \geq 3$  and hence  $Per(T_A) \supset \mathbb{N} \setminus \{2\}$ .



**Subcase 2 :**  $Det(A) = -1$

Then eigen values are  $\alpha, \frac{1}{\alpha}$ . Then  $t = \alpha - \frac{1}{\alpha} > 0$  and hence  $t \geq 1$ , as  $t$  is an integer. Using proposition 2.5,

$$p_n = \begin{cases} q_n - 2 & \text{if } n \text{ is even} \\ q_n & \text{if } n \text{ is odd} \end{cases}$$

From proposition 3.2, we have  $q_{n+1} - q_{n-1} = tq_n$  for all  $n \geq 2$ .

Adding these relations for  $n = 2, 3, \dots, k$ , we get,

$$q_{k+1} = q_1 + (t+1)q_2 + t(q_3 + q_4 + \dots + q_{k-1}) + (t-1)q_k \\ > q_1 + q_2 + \dots + q_{k-1} \text{ (since } t \geq 1.)$$

Hence  $p_{k+1} > p_1 + p_2 + \dots + p_{k-1}$ , for all  $k \geq 2$ .

Which implies that  $Per(T_A) \supset \mathbb{N} \setminus \{2\}$ .

**Case (2) :**  $\alpha < -1$

**Subcase 1 :**  $Det(A) = 1$

Therefore the eigen values are  $\alpha, \frac{1}{\alpha}$ . Then  $-t = -\alpha - \frac{1}{\alpha} \geq 3$  as  $(\sqrt{-\alpha} - \frac{1}{\sqrt{-\alpha}})^2 > 0$  and  $t$  is an integer. Using proposition 2.5, we get,

$$p_n = \begin{cases} q_n - 2 & \text{if } n \text{ is even} \\ q_n + 2 & \text{if } n \text{ is odd} \end{cases}$$

From proposition 3.2, we have  $q_{n+1} + q_{n-1} = -tq_n$  for all  $n \geq 2$ .

Adding these relations for  $n = 2, 3, \dots, k$ , we get,

$$q_1 + q_2 + 2(q_3 + q_4 + \dots + q_{k-1}) + q_k + q_{k+1} = -t(q_2 + q_3 + \dots + q_k).$$

Hence

$$q_{k+1} = -q_1 - (t+1)q_2 - (t+2)(q_3 + q_4 + \dots + q_{k-1}) - (t+1)q_k \\ \geq -q_1 + 2q_2 + q_3 + q_4 + \dots + q_{k-1} + 2q_k, \text{ as } -t \geq 3. \\ > q_1 + q_2 + \dots + q_k.$$

Therefore  $p_{k+1} > p_1 + p_2 + \dots + p_{k-1}$  for all  $k \geq 2$ . Hence  $Per(T_A) \supset \mathbb{N} \setminus \{2\}$ .

**Subcase 2 :**  $Det(A) = -1$

Here the eigen values are  $\alpha, \frac{-1}{\alpha}$ . Then  $t = \lambda - \frac{1}{\lambda} < 0$  and hence  $-t \geq 1$ , since  $t$  is an integer. Using proposition 2.5,

$$p_n = \begin{cases} q_n - 2 & \text{if } n \text{ is even} \\ q_n & \text{if } n \text{ is odd} \end{cases}$$

From proposition 3.2, we have  $q_{n-1} - q_{n+1} = tq_n$ , for all  $n \geq 2$ .

Adding these relations for  $n = 2, 3, \dots, k$ , we get,

$$q_{k+1} = q_1 + (1-t)q_2 - t(q_3 + q_4 + \dots + q_{k-1}) - (t+1)q_k \\ > q_1 + q_2 + \dots + q_{k-1} \text{ (Since } -t \geq 1, \text{ we have } 1-t > 1.)$$

Which implies that  $p_{k+1} > p_1 + p_2 + \dots + p_{k-1}$  for all  $k \geq 2$ .  
Hence  $Per(T_A) \supset \mathbb{N} \setminus \{2\}$ .  $\square$

*Remark 3.5.* From the above proposition, it is clear that for a hyperbolic automorphism  $T_A$ , the period set  $Per(T_A)$  is either  $\mathbb{N}$  or  $\mathbb{N} \setminus \{2\}$ . In proposition 3.6 we prove that for certain class of hyperbolic automorphisms  $Per(T_A)$  is  $\mathbb{N}$  and for some other class of automorphisms, it is  $\mathbb{N} \setminus \{2\}$ .

**3.2. The Nonhyperbolic Case.** Note that  $1 \in Per(T_A), \forall A \in GL(2, \mathbb{Z})$ . Suppose that  $T_A : \mathbb{T}^2 \rightarrow \mathbb{T}^2$  is a non-hyperbolic toral automorphism with eigen values  $\alpha$  and  $\beta$ . Then  $Trace(A) = |\alpha + \beta| \leq |\alpha| + |\beta| \leq 2$ . That is  $Trace(A) \in \{-2, -1, 0, 1, 2\}$  and  $Det(A) = \pm 1$ . Thus, any  $A \in GL(2, \mathbb{Z})$  which is nonhyperbolic will fall under one of these 10 cases. For  $A \in GL(2, \mathbb{Z})$ , let  $ch(A)$  denote the characteristic polynomial of  $A$ .

**Proposition 3.6.** *Let  $A \in GL(2, \mathbb{Z})$ .*

- (i) *If  $Det(A) = -1$  and  $Trace(A) = 0$  then  $Per(T_A) = \{1, 2\}$*
- (ii) *If  $Det(A) = 1$  and  $Trace(A) = 0$  then  $Per(T_A) = \{1, 2, 4\}$*
- (iii) *If  $Det(A) = 1$  and  $Trace = -1$  then  $Per(T_A) = \{1, 3\}$*
- (iv) *If  $Det(A) = 1$  and  $Trace(A) = 1$  then  $Per(T_A) = \{1, 2, 3, 6\}$*
- (v) *If  $Det(A) = -1$  and  $Trace(A) = \pm 1$  then  $Per(T_A) = \mathbb{N} \setminus \{2\}$*
- (vi) *If  $Det(A) = -1$  and  $Trace(A) = \pm 2$  then  $Per(T_A) = \mathbb{N}$*
- (vii) *If  $Det(A) = 1$  and  $Trace(A) = 2$  then  $Per(T_A) = \mathbb{N}$ , provided  $A \neq I$ , in which case  $Per(T_A) = \{1\}$*
- (viii) *If  $Det(A) = 1$  and  $Trace(A) = -2$  then  $Per(T_A) = 2\mathbb{N} \cup \{1\}$ , provided  $A \neq -I$ , in which case  $Per(T_A) = \{1, 2\}$ .*

*Proof.* (i) Here  $ch(A) = x^2 - 1$ . Then by Cayley-Hamilton theorem  $A^2 = I$  and  $A \neq I$ . Hence  $Per(T_A) = \{1, 2\}$ .

(ii) Here  $ch(A) = x^2 + 1$ . Then  $A = \begin{pmatrix} a & b \\ c & -a \end{pmatrix}$  with  $a^2 + bc = -1$ .

Then by Cayley-Hamilton theorem,  $A^2 = -I$  and hence  $A^4 = I$ . Note that  $p_1 = |Det(A - I)| = 2$  and  $p_2 = |Det(A^2 - I)| = |Det(-2I)| = 4$ . Hence  $2 \in Per(T_A)$ . Hence  $Per(T_A) = \{1, 2, 4\}$ .

(iii) Here  $ch(A)$  is  $x^2 + x + 1$ . Then  $A = \begin{pmatrix} a & b \\ c & -1 - a \end{pmatrix}$  with  $a^2 + a + bc = -1$ . Now  $p_1 = |Det(A - I)| = 3$  and  $p_2 = |Det(A^2 - I)| = 3$ . Hence  $2 \notin Per(T_A)$ . Note that  $A^3 = I$ . This implies  $3 \in Per(T_A)$  and hence  $Per(T_A) = \{1, 3\}$ .

(iv) Here  $ch(A)$  is  $x^2 - x + 1$ . Then  $A = \begin{pmatrix} a & b \\ c & 1-a \end{pmatrix}$  with  $a - a^2 - bc = 1$ . By Cayley-Hamilton theorem,  $A^2 - A + I = 0$ .

Now  $p_1 = |Det(A - I)| = 1$ . Hence  $A$  has unique fixed point namely  $\mathbf{0}$ ,  $p_2 = |Det(A^2 - I)| = 3 > p_1 = 1$  showing that  $2 \in Per(T_A)$ ,  $p_3 = |Det(A^3 - I)| = 4 > p_1 = 1$  showing that  $3 \in Per(T_A)$ . Again,  $p_4 = |Det(A^4 - I)| = 3$  is not greater than  $p_2 = 3$  and hence  $4 \notin Per(T_A)$ .  $p_5 = |Det(A^5 - I)| = 1$  is not greater than  $p_1 = 1$  and hence  $5 \notin Per(T_A)$ . Now,  $A^6 = I$ . This implies that  $6 \in Per(T_A)$  and hence  $Per(T_A) = \{1, 2, 3, 6\}$ .

(v) **Case 1:** When  $Det(A) = -1$  and  $Trace(A) = 1$ .

Then  $ch(A)$  is  $x^2 - x - 1$  and hence the eigen values are  $\frac{1}{2} \pm \frac{\sqrt{5}}{2}$ , showing that  $A$  is hyperbolic. Therefore, by theorem 3.4 we have  $Per(T_A) \supset \mathbb{N} \setminus \{2\}$ .

We now prove that  $2 \notin Per(T_A)$ .

From the hypothesis, it is clear that  $A = \begin{pmatrix} a & b \\ c & 1-a \end{pmatrix}$  for some integers  $a, b, c$  with  $a^2 - a + bc = 1$ .

$$\begin{aligned} \text{Therefore, } p_2 &= |Det(A^2 - I)| \\ &= |Det(A - I)||Det(A + I)| \\ &= p_1 |Det(A + I)| \\ &= p_1 \text{ ( Since } |Det(A + I)| = |a^2 + a - bc| = 1. ) \end{aligned}$$

Hence  $2 \notin Per(T_A)$ .

**Case 2:** When  $Det(A) = -1$  and  $Trace(A) = -1$ .

Proof of this is similar to that of Case 1.

(vi) **Case 1:** When  $Det(A) = -1$  and  $Trace(A) = 2$ .

Then  $ch(A)$  is  $x^2 - 2x - 1$  and hence the eigen values are  $1 \pm \sqrt{2}$ , showing that  $A$  is hyperbolic. Therefore, by theorem 3.4 we have  $Per(T_A) \supset \mathbb{N} \setminus \{2\}$ .

We now prove that  $2 \in Per(T_A)$ .

From the hypothesis, it is clear that  $A = \begin{pmatrix} a & b \\ c & 2-a \end{pmatrix}$  for some integers  $a, b, c$  with  $a^2 - 2a + bc = 1$ .

$$\begin{aligned} \text{Therefore, } p_2 &= |Det(A^2 - I)| \\ &= |Det(A - I)||Det(A + I)| \\ &= p_1 |Det(A + I)| \\ &= p_1 \cdot 2 \text{ ( Since } |Det(A + I)| = 2. ) \end{aligned}$$

Hence  $2 \in Per(T_A)$ .

**Case 2:** When  $Det(A) = -1$  and  $Trace(A) = -2$ .

Proof of this is similar to that of Case 1.

(vii) Here  $Ch(A)$  is  $x^2 - 2x + 1$ . Then  $A = \begin{pmatrix} a & b \\ c & 2-a \end{pmatrix}$  with  $-a^2 + 2a - bc = 1$ .

Now  $Det(A - I) = 0$  and therefore  $A$  has infinitely many fixed points.

By induction on  $n$ , we have  $A^n - I = n(A - I)$  for all  $n \in \mathbb{N}$  and hence the system  $A^n X = X$  has infinitely many solutions in  $\mathbb{T}^2$ .

To prove  $Per(T_A) = \mathbb{N}$ , it is enough to prove that for every  $k (> 1) \in \mathbb{N}$  there exists a point  $X = (x, y) \in \mathbb{T}^2$  such that  $A^k X = X$  and  $A^i X \neq X \forall 1 \leq i < k$ . This is evident from the fact that the equation  $A^n X = X$  is equivalent to the following conditions:

$$(3.1) \quad \left. \begin{aligned} n[(a-1)x + by] &\in \mathbb{Z} \\ n[cx + (1-a)y] &\in \mathbb{Z} \end{aligned} \right\}$$

Suppose  $k \in \mathbb{N}$  and  $k > 1$ .

**Case 1:** When  $b \neq 0$  and  $1 - a \neq 0$ .

Then  $X = (0, \frac{1}{k \cdot gcd(b, 1-a)}) \in \mathbb{T}^2$  satisfies our requirement and hence it is a point of period  $k$ .

**Case: 2** When  $b = 0$  and  $1 - a \neq 0$ .

In this case,  $X = (0, \frac{1}{k(1-a)}) \in \mathbb{T}^2$  is a point of period  $k$ .

**Case 3:** When  $b \neq 0$  and  $1 - a = 0$ .

Let

$$X = \begin{cases} (\frac{1}{kc}, 0) & \text{if } c \neq 0 \\ (0, \frac{1}{kb}) & \text{if } c = 0 \end{cases}$$

Then  $X$  is a point of period  $k$ .

**Case 4:** When  $b = 0$  and  $1 - a = 0$ .

If  $c \neq 0$  then take  $X = (\frac{1}{kc}, 0)$ . If  $c = 0$  then  $A = I$ , in which case  $Per(T_A) = \{1\}$ .

(viii) Here,  $ch(A) = x^2 + 2x + 1$ . Then  $A = \begin{pmatrix} a & b \\ c & -2-a \end{pmatrix}$  with  $a^2 + 2a + bc = -1$ .

It can be shown by induction, with the use of Cayley-Hamilton's theorem that

$$A^n = \begin{cases} \begin{pmatrix} -na - n + 1 & -nb \\ -nc & na + n + 1 \end{pmatrix} & \text{if } n \text{ is even} \\ \begin{pmatrix} na + n - 1 & nb \\ nc & -na - n - 2 \end{pmatrix} & \text{if } n \text{ is odd} \end{cases}$$

Now ,

$$|Det(A^n - I)| = \begin{cases} 4 & \text{if } n \text{ is odd} \\ 0 & \text{if } n \text{ is even} \end{cases}$$

It is immediate that, if  $n \neq 1$  is odd then  $n \notin Per(T_A)$ . Also, when  $n$  is even, the equation  $A^n X = X$  has infinitely many solutions. Now, the equation  $A^n X = X$  is equivalent to

$$(3.2) \quad \left. \begin{array}{l} n[(a+1)x + by] \in \mathbb{Z} \\ n[cx - (a+1)y] \in \mathbb{Z} \end{array} \right\}$$

Now, we argue as in the previous proposition to show that  $2\mathbb{N} \subset Per(T_A)$ , except the case when  $a+1 = b = c = 0$ , in which case  $A = -I$ , for which  $Per(T_A) = \{1, 2\}$ . Thus  $Per(T_A) = 2\mathbb{N} \cup \{1\}$ .  $\square$

Thus we have proved,

**Theorem 3.7.** *Let  $T_A$  be a nonhyperbolic toral automorphism. Then  $Per(T_A)$  is one of the following 7 subsets of  $\mathbb{N}$ .*

- (1)  $\{1\}$
- (2)  $\{1, 2\}$
- (3)  $\{1, 3\}$
- (4)  $\{1, 2, 4\}$
- (5)  $\{1, 2, 3, 6\}$
- (6)  $2\mathbb{N} \cup \{1\}$
- (7)  $\mathbb{N}$

### 3.3. Main theorem.

**Theorem 3.8.** *Let  $T$  be a continuous toral automorphism. Then  $Per(T)$  is one of the following 8 subset of  $\mathbb{N}$*

- (1)  $\{1\}$
- (2)  $\{1, 2\}$
- (3)  $\{1, 3\}$
- (4)  $\{1, 2, 4\}$
- (5)  $\{1, 2, 3, 6\}$
- (6)  $2\mathbb{N} \cup \{1\}$
- (7)  $\mathbb{N} \setminus \{2\}$
- (8)  $\mathbb{N}$

*Proof.* Proof follows from proposition 3.6, theorems 3.4 and 3.7.  $\square$

#### 4. SUMMARY

For each self map  $f$  on a set  $X$ , we associate a subset of  $\mathbb{N}$  as follows:

$\text{Per}(f) = \{n \in \mathbb{N} : \text{There exists } x \in X \text{ such that } f^n(x) = x \text{ and } f^m(x) \neq x \text{ for all } m < n\}$ , where  $f$  is arbitrary, but belongs to a certain nice class of function, then not all subsets of  $\mathbb{N}$  may arise as the set of periods.

It is natural to ask: Which subsets of  $\mathbb{N}$  arise as  $\text{Per}(f)$ , for some  $f$  in that class? We answer this question, for continuous 2-dimensional toral automorphisms. For a hyperbolic toral automorphism the set  $\text{Per}(T_A)$  is either  $\mathbb{N} \setminus \{2\}$  or  $\mathbb{N}$ . In the following table the set  $\text{Per}(T_A)$  is listed in terms of the minimal polynomial of the induced matrix  $A$  for nonhyperbolic automorphisms.

Minimal polynomial of $A$	$\text{Per}(T_A)$
$x^2 - 1, x + 1$	$\{1, 2\}$
$x^2 + 1$	$\{1, 2, 4\}$
$x^2 + x + 1$	$\{1, 3\}$
$x^2 - x + 1$	$\{1, 2, 3, 6\}$
$x^2 - 2x + 1$	$\mathbb{N}$
$x^2 + 2x + 1$	$2\mathbb{N} \cup \{1\}$
$x - 1$	$\{1\}$

**Acknowledgment** The authors are thankful to the referee for his valuable suggestions.

#### REFERENCES

- [1] I.N. Baker, *Fixpoints of polynomials and rational functions*, J. London Math. Soc., **39** (1964), 615–622.
- [2] Bodil Branner and Poul Hjorth, *Real and complex dynamical systems*, NATO Advanced Science Institutes Series C: Mathematical and Physical Sciences, 464, Kluwer Academic Publishers, Dordrecht, 1995.
- [3] M. Brin, G. Stuck, *Introduction to dynamical systems*, Cambridge university press, 2002.

- [4] R.L. Devaney, *An Introduction to chaotic dynamical systems*, Second ed., Addison-wesley Publishing Company Advanced Book Program, Redwood City, CA, 1989.
- [5] S.N. Elaydi, *Discrete Chaos*, CHAPMAN-HALL/CRC, 2000.
- [6] M. Pollicott and M. Yuri, *Dynamical systems and ergodic theory*, London Math. Society, 1998.
- [7] Charles Chapman Pugh, *Real Mathematical Analysis*, Springer-Verlag, Newyork, 2002.
- [8] Sesa Sai, Ph.D thesis, *Symbolic dynamics for complete classification*, University of Hyderabad, 2000.
- [9] I. Subramania Pillai et al., *Set of all periodic points of a toral automorphism*, Journal of Mathematical Analysis and Applications, **366** (2010) 367–371.

DEPARTMENT OF MATHEMATICS AND STATISTICS, UNIVERSITY OF HYDERABAD, HYDERABAD-500046, INDIA.

*E-mail address:* `vksm@uohyd.ernet.in`

*E-mail address:* `mm05pp03@uohyd.ernet.in`, `aliakbar.pkd@gmail.com`

*E-mail address:* `sankararao.b@gmail.com`

MATHEMATICS GROUP, BIRLA INSTITUTE OF TECHNOLOGY AND SCIENCE - PILANI, GOA CAMPUS, GOA-403726, INDIA.

*E-mail address:* `ispillai@gmail.com`