



General theorem for the existence of iterative roots of homeomorphisms with periodic points

Paweł Solarz

Pedagogical University, Institute of Mathematics, ul. Podchorążych 2, PL-30-084 Kraków, Poland

ARTICLE INFO

Article history:

Received 3 November 2011

Available online 13 April 2012

Submitted by Michael J. Schlosser

Keywords:

Iteration

Iterative root

Periodic point

Rotation number

Orientation-preserving mapping

Unit circle

ABSTRACT

We apply Zdun's factorization theorem (see Zdun (2008) [3]) to give the conditions for the existence and the form of continuous and orientation-preserving iterative roots of homeomorphisms of the circle with a rational rotation number. Our theorem generalizes the previous results given by Jarczyk (2003) in [2], Zdun (2008) in [3] and Solarz (2003, 2009) in [4] and [5].

© 2012 Elsevier Inc. All rights reserved.

1. Introduction

In this paper we prove the theorem concerning the existence of continuous and orientation-preserving solutions of the following functional equation

$$G^m(z) = F(z), \quad z \in S^1 := \{z \in \mathbb{C} : |z| = 1\}, \quad (1)$$

where $F: S^1 \rightarrow S^1$ is a given orientation-preserving homeomorphism with fixed or periodic points, G^m denotes m -th iterate of G and $m \geq 2$ is an integer. Every solution of (1) is called the *iterative root* of F and m is said to be the *order of iterative root*.

Recall also that $x \in X$ is a *periodic point* of order $n \in \mathbb{N}$, $n > 1$ of a mapping $f: X \rightarrow X$ if

$$f^n(x) = x \quad \text{and} \quad f^k(x) \neq x \quad \text{for } k \in \{1, \dots, n-1\}.$$

If $f(x) = x$ then x is said to be a *fixed point* of f . The set of all periodic (fixed) points of f will be denoted by $\text{Per } f$ ($\text{Fix } f$).

The theorem generalizes (see [1]) the results obtained and method used for finding solutions of (1) in some particular cases i.e., $\text{Fix } F = S^1$ (see [2]), $\emptyset \neq \text{Fix } F \neq S^1$ (see [3]), $\text{Per } F = S^1$ (see [4]), $\emptyset \neq \text{Per } F \neq S^1$ (see [5]).

We give the necessary and sufficient conditions under which there exist continuous and orientation-preserving iterative roots of an arbitrary orientation-preserving homeomorphism $F: S^1 \rightarrow S^1$ such that $\text{Per } F \cup \text{Fix } F \neq \emptyset$. We also give the description of these roots. It is worth pointing that in contrast to real homeomorphisms (see [6]), there may exist iterative roots for circle mappings with periodic points.

2. Preliminaries

We start with recalling some useful facts and notions. Firstly, set $\mathbb{Z}_n := \{0, 1, \dots, n-1\}$ and $\mathbb{Z}_n^* := \{1, \dots, n-1\}$ for a suitable natural n .

E-mail address: psolarz@up.krakow.pl.

Let $u, w \in S^1$ and $u \neq w$, then $u = e^{2\pi i t_1}$ and $w = e^{2\pi i t_2}$ for some $t_1, t_2 \in \mathbb{R}$ such that $t_1 < t_2 < t_1 + 1$. Put

$$\overrightarrow{(u, w)} := \{e^{2\pi i t}, t \in (t_1, t_2)\}, \quad \overrightarrow{[u, w]} := \overrightarrow{(u, w)} \cup \{u, w\}, \quad \overrightarrow{[u, w]} := \overrightarrow{(u, w)} \cup \{u\}.$$

If $u = w$ we set $\overrightarrow{(u, u)} = S^1 \setminus \{u\}$. We call these sets *arcs*.

For every homeomorphism $F: S^1 \rightarrow S^1$ there exists a unique (up to translation by an integer) homeomorphism $f: \mathbb{R} \rightarrow \mathbb{R}$, called the *lift* of F , such that

$$F(e^{2\pi i x}) = e^{2\pi i f(x)}$$

and

$$f(x+1) = f(x) + k$$

for all $x \in \mathbb{R}$, where $k \in \{-1, 1\}$. We call F *orientation-preserving* if f is strictly increasing, which is equivalent to the fact that $k = 1$. Moreover, for every continuous function $G: I \rightarrow J$, where $I = \{e^{2\pi i t}, t \in [a, b]\}$ and $J = \{e^{2\pi i t}, t \in [c, d]\}$ there exists a unique continuous function $g: [a, b] \rightarrow [c, d]$ such that

$$G(e^{2\pi i x}) = e^{2\pi i g(x)}, \quad x \in [a, b].$$

In this case we also call g the lift of G and we say that G preserves the orientation if g is strictly increasing.

Now assume that F is an orientation-preserving homeomorphism, then the limit

$$\alpha(F) := \lim_{n \rightarrow \infty} \frac{f^n(x)}{n} \pmod{1}, \quad x \in \mathbb{R}$$

always exists and does not depend on the choice of x and f . This number is called the *rotation number* of F (see [7]). It is known that $\alpha(F)$ is a rational number if and only if F has a periodic or fixed point (see for example [7]). If $F: S^1 \rightarrow S^1$ is an orientation-preserving homeomorphism such that $\alpha(F) = \frac{q}{n}$, where q, n are positive integers with $0 < q < n$ and $\gcd(q, n) = 1$, then $\text{Per } F$ contains only periodic points of order n (see [5,8]). Moreover, there exists a unique number $p \in \mathbb{Z}_n^*$ satisfying $pq \equiv 1 \pmod{n}$. This number will be called the *characteristic number* of F and denoted $\text{char } F := p$ (see [3]). If $\text{Fix } F \neq \emptyset$, then $\alpha(F) = 0$ and we define $\text{char } F := 1$.

The following result comes from [9] or [5].

Lemma 1. *If $F: S^1 \rightarrow S^1$ is an orientation-preserving homeomorphism with periodic points of order n , then for every $z \in \text{Per } F$,*

$$\text{Arg} \frac{F^{k \text{char } F}(z)}{z} < \text{Arg} \frac{F^{(k+1) \text{char } F}(z)}{z}, \quad k \in \mathbb{Z}_{n-1}$$

and

$$F[I_k] = I_{(k+q) \pmod{n}}, \quad k \in \mathbb{Z}_n,$$

where $q = n\alpha(F)$ and

$$I_d = I_d(z) := \overrightarrow{[F^{d \text{char } F}(z), F^{(d+1) \text{char } F}(z)]}, \quad d \in \mathbb{Z}_n. \quad (2)$$

The starting point for our research was the so called factorization theorem proved by Zdun (see Theorem 5, [3]). In view of it, every orientation-preserving homeomorphism $F: S^1 \rightarrow S^1$ possessing periodic points of order n is of the form

$$F(z) = \begin{cases} T^q(F^n(z)), & z \in \overrightarrow{[z_0, F^{\text{char } F}(z_0)]}, \\ T^q(z), & z \in S^1 \setminus \overrightarrow{[z_0, F^{\text{char } F}(z_0)]}, \end{cases} \quad (3)$$

where $z_0 \in \text{Per } F$, $q = n\alpha(F)$ and $T: S^1 \rightarrow S^1$ is an orientation-preserving homeomorphism such that $\text{Per } T = S^1$, $\alpha(T) = \frac{1}{n}$ and $T[I_d] = I_{(d+1) \pmod{n}}$ for $d \in \mathbb{Z}_n$, where $I_d = I_d(z_0)$ for $d \in \mathbb{Z}_n$ are defined by (2). The function $T = T_{z_0}(F)$ is unique up to a periodic point of F and it is called the *Babbage function* of F (see [3]). Let us notice that if $\text{Per } F = S^1$, we get $T_{z_0}(F) = F^{\text{char } F}$ for every $z_0 \in \text{Per } F$, whereas if F is such that $\text{Fix } F \neq \emptyset$ we have $\overrightarrow{[z_0, F^{\text{char } F}(z_0)]} = S^1$ and we assume $T_{z_0}(F) = \text{id}_{S^1}$ for every $z_0 \in \text{Fix } F$.

In view of (3) and Lemma 1 we have the following property (see [3]).

Theorem 1. *Let $F: S^1 \rightarrow S^1$ be an orientation-preserving homeomorphism with periodic points of order n , $z \in \text{Per } F$, $T = T_z(F)$ be the Babbage function of F and let $\{I_d\}_{d \in \mathbb{Z}_n}$ be the family defined in (2). Then*

$$F_{|I_d}^{k+jn} = T^{\alpha(F)nk} \circ \begin{cases} T^d \circ (F^n)^{j+1} \circ T_{|I_d}^{-d}, & \text{if } -d \text{char } F \pmod{n} \leq k-1, \\ T^d \circ (F^n)^j \circ T_{|I_d}^{-d}, & \text{if } -d \text{char } F \pmod{n} > k-1, \end{cases}$$

for $d, k \in \mathbb{Z}_n$ and $j \in \mathbb{N}$.

We end this section by the following remark.

Remark 1. Let $q, n, q', n' \in \mathbb{N}$ be such that $0 \leq q < n$, $\gcd(q, n) = 1$ and $0 \leq q' < n'$, $\gcd(q', n') = 1$ and let

$$m \frac{q'}{n'} - \frac{q}{n} \in \mathbb{Z} \quad (4)$$

for some integer $m \geq 2$. Then there exists an integer $l \geq 1$ such that $n' = nl$, $l|m$, $q' \frac{m}{l} = q \pmod{n}$. If moreover $p \in \mathbb{Z}_n^*$ and $p' \in \mathbb{Z}_{n'}^*$ are such that $pq = 1 \pmod{n}$ and $p'q' = 1 \pmod{n'}$, then $p' = \frac{m}{l}p \pmod{n}$.

Proof. Assume that (4) holds for some integer $m \geq 2$. If $q = 0$, then $n = 1$, $\mathbb{Z}_n^* = \emptyset$ and $m \frac{q'}{n'} \in \mathbb{Z}$, thus $n' = l$ and since $\gcd(q', n') = 1$ we have $l|m$. Notice that $q' \frac{m}{n'} = 0 \pmod{1}$.

Now let $q \neq 0$, then $n > 1$. From (4) we get $q' \neq 0$ and

$$mnq' - n'q = knn' \quad (5)$$

for some integer k . Hence $n(mq' - kn') = n'q$ and since $\gcd(q, n) = 1$ we obtain $n|n'$. Put $l := \frac{n'}{n}$, then (5) yields $mq' = (kn + q)l$ and in consequence $q' \frac{m}{l} = q \pmod{n}$. Moreover, as $\gcd(q', l) = 1$ we also have $l|m$. Let $p \in \mathbb{Z}_n^*$ and $p' \in \mathbb{Z}_{n'}^*$ be such that $pq = 1 \pmod{n}$ and $p'q' = 1 \pmod{n'}$. Clearly $p'q' = 1 \pmod{n}$. The condition $q' \frac{m}{l} = q \pmod{n}$ now implies $pqq' \frac{m}{l} = qq'p' \pmod{n}$ which gives $\frac{m}{l}p = p' \pmod{n}$ as $\gcd(qq', n) = 1$. \square

3. Main results

We begin with some properties of homeomorphisms satisfying (1). The following lemma is a consequence of Eq. (1) and Remark 1.

Lemma 2. Let $F: S^1 \rightarrow S^1$ and $G: S^1 \rightarrow S^1$ be orientation-preserving homeomorphisms satisfying (1) for some integer $m \geq 2$ and such that $\alpha(F) = \frac{q}{n}$ and $\alpha(G) = \frac{q'}{n'}$ where $0 \leq q < n$, $0 \leq q' < n'$ and $\gcd(q, n) = \gcd(q', n') = 1$. Then

- (i) $n' = nl$ and $\frac{m}{l} := m' \in \mathbb{Z}$ for some unique integer $l \geq 1$,
- (ii) $q'm' = q \pmod{n}$,
- (iii) $\text{char } G = m' \text{char } F \pmod{n}$,
- (iv) $(G^{n'})^{m'} = F^n$.

Proof. Notice that (1) implies $m\alpha(G) = \alpha(F) \pmod{1}$, i.e., (4) holds true. From Remark 1 we have (i) and (ii). If $q = 0$, then $n = 1$, $\text{char } F = 1$ and (iii) is obvious. If $q \neq 0$, then taking $p := \text{char } F$ and $p' := \text{char } G$ we get (iii) from Remark 1. Finally, (iv) follows from (1) and (i). \square

The following lemma gives the rest of the necessary conditions for (1) to hold.

Lemma 3. Let $F: S^1 \rightarrow S^1$ and $G: S^1 \rightarrow S^1$ be orientation-preserving homeomorphisms satisfying (1) for some integer $m \geq 2$ and such that $\alpha(F) = \frac{q}{n}$ and $\alpha(G) = \frac{q'}{n'}$ where $0 \leq q < n$, $0 \leq q' < n'$ and $\gcd(q, n) = \gcd(q', n') = 1$. Then for every $z \in \text{Per } F \cup \text{Fix } F$ there exists a partition of $\overrightarrow{[z, F^{\text{char } F}(z)]}$ onto $l := \frac{n'}{n}$ pairwise disjoint, consecutive closed-open arcs J_0, J_1, \dots, J_{l-1} such that

$$F^n[J_k] = J_k, \quad k \in \mathbb{Z}_l$$

and if $l > 1$ there exist orientation-preserving homeomorphisms $V_k: J_k \rightarrow J_{k+1}$, $k \in \mathbb{Z}_{l-1}$ satisfying

$$F_{J_{k+1}}^n \circ V_k = V_k \circ F_{J_k}^n, \quad k \in \mathbb{Z}_{l-1}.$$

Proof. Fix $z \in \text{Per } F \cup \text{Fix } F$ (one of these sets must be empty). If $n = n'$ set $J_0 = \overrightarrow{[z, F^{\text{char } F}(z)]}$, then $F^n[J_0] = J_0$. Let us notice that $\overrightarrow{[z, F^{\text{char } F}(z)]} = S^1$ if $n = 1$. If $n' > n$, then $l > 1$ and we define

$$J_k = \overrightarrow{[G^{k \text{char } G}(z), G^{(k+1) \text{char } G}(z)]}, \quad k \in \mathbb{Z}_l.$$

This and Lemma 1 imply that J_0, \dots, J_{l-1} are disjoint and consecutive arcs. Moreover, by Lemma 2(iii) we get $l \text{char } G = m \text{char } F \pmod{n'}$, hence and by (1) we have

$$\bigcup_{k=0}^{l-1} J_k = \overrightarrow{[z, G^{l \text{char } G}(z)]} = \overrightarrow{[z, G^{m \text{char } F}(z)]} = \overrightarrow{[z, F^{\text{char } F}(z)]}. \quad (6)$$

Since $\text{Per } G = \text{Per } F \cup \text{Fix } F$ we have $z \in \text{Per } G$ and $G^{k\text{char } G}(z) \in \text{Per } G$ for $k \in \mathbb{Z}_{l+1}$. Thus $F^n(G^{k\text{char } G}(z)) = G^{k\text{char } G}(z)$, $k \in \mathbb{Z}_{l+1}$ and in consequence

$$F^n[J_k] = \overrightarrow{[F^n(G^{k\text{char } G}(z)), F^n(G^{(k+1)\text{char } G}(z))]} = J_k, \quad k \in \mathbb{Z}_l.$$

Now let $T_z(G)$ be the Babbage homeomorphism of G . Fix $k \in \mathbb{Z}_{l-1}$ and put $V_k := T_z(G)|_{J_k}$. Then by Theorem 1, $V_k: J_k \rightarrow J_{k+1}$ satisfies

$$G_{J_{k+1}}^{n'} \circ V_k = V_k \circ G_{J_k}^{n'}.$$

Hence

$$(G^{n'})_{J_{k+1}}^{m'} \circ V_k = V_k \circ (G^{n'})_{J_k}^{m'},$$

where $m' = \frac{m}{l}$, and in view of Lemma 2(iv) we have

$$F_{J_{k+1}}^n \circ V_k = V_k \circ F_{J_k}^n. \quad \square$$

Before the main theorem let us recall the following result (see [5]).

Lemma 4. Let $u, w \in S^1$, $u \neq w$ and $I := \overrightarrow{[u, w]}$. For every integer $m \geq 2$ and every orientation-preserving homeomorphism $F: I \rightarrow I$ with $\text{Fix } F \neq \emptyset$ there exist infinitely many orientation-preserving homeomorphisms $G: I \rightarrow I$ satisfying (1) and such that $\text{Fix } G \neq \emptyset$.

From Corollary 3 and Lemma 3 in [10] we also have

Lemma 5. If $F: S^1 \rightarrow S^1$ is an orientation-preserving homeomorphism with periodic points of order $n > 1$, $z \in \text{Per } F$, $\{z, F(z), \dots, F^{n-1}(z)\} = \{z_0, z_1, \dots, z_{n-1}\}$, where $z_0 = z$ and

$$\text{Arg} \frac{z_d}{z_0} < \text{Arg} \frac{z_{d+1}}{z_0} < 2\pi, \quad d \in \mathbb{Z}_{n-1}$$

and $F(z_0) = z_q$, then $\alpha(F) = \frac{q}{n}$.

Theorem 2. Let $m \geq 2$ and $l \geq 1$ be integers and let $F: S^1 \rightarrow S^1$ be an orientation-preserving homeomorphism such that $\alpha(F) = \frac{q}{n}$, where $0 \leq q < n$ and $\gcd(q, n) = 1$. F has continuous and orientation-preserving iterative root of order m with periodic points of order ln if and only if the following conditions are fulfilled:

- (i) $\frac{m}{l} := m' \in \mathbb{Z}$ and there is $q' \in \mathbb{Z}_{nl}$ such that $\gcd(q', ln) = 1$ and $q'm' = q \pmod{n}$;
- (ii) for some $z_0 \in \text{Per } F$ there is a partition of $\overrightarrow{[z_0, F^{\text{char } F}(z_0)]}$ onto l consecutive disjoint arcs J_0, \dots, J_{l-1} such that $F^n[J_i] = J_i$, $i \in \mathbb{Z}_l$ and if $l > 1$, then there exist orientation-preserving homeomorphisms $V_i: J_i \rightarrow J_{i+1}$, $i \in \mathbb{Z}_{l-1}$ satisfying

$$F_{J_{i+1}}^n = V_i \circ F_{J_i}^n \circ V_i^{-1}, \quad i \in \mathbb{Z}_{l-1}. \quad (7)$$

For any $z_0 \in \text{Per } F \cup \text{Fix } F$, m, l, q' , arcs J_0, \dots, J_{l-1} and homeomorphisms $V_i: J_i \rightarrow J_{i+1}$, $i \in \mathbb{Z}_{l-1}$ satisfying (7) the iterative root $G: S^1 \rightarrow S^1$ of F is of the form:

$$G(z) := \begin{cases} V^{q'}(G_0(z)), & z \in J_0, \\ V^{q'}(z), & z \in S^1 \setminus J_0, \end{cases} \quad (8)$$

where $G_0: J_0 \rightarrow J_0$ is an orientation-preserving homeomorphism such that $\text{Fix } G_0 \neq \emptyset$ and $G_0^{m'} = F_{J_0}^n$ and $V = \Psi^{\text{char } F}$ if $l = 1$ or

$$V(z) := \begin{cases} V_i(z), & z \in J_i, i \in \mathbb{Z}_{l-1}, \\ V_{l-1}^{\text{char } F}(z) := \Psi^{\text{char } F} \circ V_0^{-1} \circ \dots \circ V_{l-2}^{-1}(z), & z \in J_{l-1}, \\ \Psi^{d\text{char } F} \circ V_i \circ \Psi^{-d\text{char } F}(z), & z \in F^{d\text{char } F}[J_i], i \in \mathbb{Z}_l, d \in \mathbb{Z}_n^* \end{cases} \quad (9)$$

if $l > 1$, where $\Psi: S^1 \rightarrow S^1$ is given by

$$\Psi(z) := T^q \circ T^d \circ G_j^{\beta_{j,d}} \circ T^{-d}(z), \quad z \in F^{d\text{char } F}[J_j], d \in \mathbb{Z}_n, j \in \mathbb{Z}_l, \quad (10)$$

where

$$G_j := V_j \circ G_{j-1} \circ V_j^{-1}, \quad j \in \mathbb{Z}_l^*, \quad (11)$$

$T = T_{z_0}(F)$ denotes the Babbage homeomorphism of F and

$$\beta_{i,d} := \begin{cases} m' - \left\lfloor \frac{m}{nl} \right\rfloor - 1, & \text{if } d = 0, i'_i \leq m - \left\lfloor \frac{m}{nl} \right\rfloor nl - 1, \\ m' - \left\lfloor \frac{m}{nl} \right\rfloor, & \text{if } d = 0, i'_i > m - \left\lfloor \frac{m}{nl} \right\rfloor nl - 1, \\ -\left\lfloor \frac{m}{nl} \right\rfloor - 1, & \text{if } d \in \mathbb{Z}_n^*, i'_{i+dl} \leq m - \left\lfloor \frac{m}{nl} \right\rfloor nl - 1, \\ -\left\lfloor \frac{m}{nl} \right\rfloor, & \text{if } d \in \mathbb{Z}_n^*, i'_{i+dl} > m - \left\lfloor \frac{m}{nl} \right\rfloor nl - 1 \end{cases} \quad (12)$$

for $i \in \mathbb{Z}_l$ with $i'_k \in \mathbb{Z}_{nl}$ uniquely determined by $(k + i'_k q') \pmod{nl} = 0$ for $k \in \mathbb{Z}_{nl}$.

Moreover, every orientation-preserving iterative root of order m of F with periodic points of order nl (if exists) may be expressed by (8)–(12).

Proof. Clearly, if Eq. (1) holds true then (i) follows from conditions (i) and (ii) of Lemma 2 and (ii) follows from Lemma 3.

Now assume that $m, l \in \mathbb{Z}, m \geq 2, l \geq 1, m' = \frac{m}{l}$ and $F: S^1 \rightarrow S^1$ is an orientation-preserving homeomorphism such that $\alpha(F) = \frac{q}{n}$, where $0 \leq q < n$ and $\gcd(q, n) = 1$. Let conditions (i) and (ii) of Theorem 1 be fulfilled. We give the proof only for the case $l > 1$, the case $l = 1$ was proved in [5] (let us mention that if $l = 1$ condition (ii) is not the case and (i) is equivalent to the fact that $\gcd(m, n) = 1$). Notice that as $l > 1$ we have $nl > 1$ and therefore $q' > 0$. The proof is divided into four steps.

Firstly, we show that the function Ψ given by (10)–(12) is an orientation-preserving homeomorphism such that $\alpha(\Psi) = \frac{q}{n}$ and $\Psi^n = \text{id}_{S^1}$. To see this set, if $n > 1$,

$$J_{j+dl} := F^{d \text{char } F} [J_j], \quad d \in \mathbb{Z}_n^*, j \in \mathbb{Z}_l. \quad (13)$$

Since F preserves the orientation, J_j for $j \in \mathbb{Z}_{nl}$ are pairwise disjoint and consecutive arcs. Moreover,

$$F^{\text{char } F} [J_{j+(n-1)l}] = F^{\text{char } F} [F^{(n-1) \text{char } F} [J_j]] = J_j, \quad j \in \mathbb{Z}_l \quad (14)$$

and

$$F^n [J_{j+dl}] = F^n [F^{d \text{char } F} [J_j]] = F^{d \text{char } F} [F^n [J_j]] = F^{d \text{char } F} [J_j] = J_{j+dl} \quad (15)$$

for $d \in \mathbb{Z}_n^*$ and $j \in \mathbb{Z}_l$. Let $z_1, z_2, \dots, z_{nl-1}$ be such that $J_k = [z_k, z_{k+1})$ for $k \in \mathbb{Z}_{nl-1}$. From (15) since F preserves the orientation we have $F^n [z_k] = z_k$ for $k \in \mathbb{Z}_{nl}$, thus z_k for $k \in \mathbb{Z}_{nl}$ are periodic or fixed (if $n = 1$) points of F . Hence and by (13) and (14) we get

$$z_{(k+l) \pmod{nl}} = F^{\text{char } F} [z_k], \quad k \in \mathbb{Z}_{nl}$$

and as a consequence

$$F[z_k] = F^{q \text{char } F} [z_k] = z_{(k+q) \pmod{nl}}, \quad k \in \mathbb{Z}_{nl}.$$

This and the fact that F preserves the orientation yield

$$F[J_k] = J_{(k+q) \pmod{nl}}, \quad k \in \mathbb{Z}_{nl}. \quad (16)$$

Now assume that $T = T_{z_0}(F)$, then from (3) one can obtain

$$T^q(z) = \begin{cases} F^{1-n}(z), & z \in \overrightarrow{[z_0, z_l)}, \\ F(z), & z \in S^1 \setminus \overrightarrow{[z_0, z_l)}, \end{cases}$$

hence in view of (16),

$$T^q[J_k] = F[J_k] = J_{(k+q) \pmod{nl}}, \quad k \in \mathbb{Z}_{nl}.$$

This and the equalities $T = T^{q \text{char } F}$ and $q \text{char } F = 1 \pmod{n}$ give

$$T[J_k] = T^{q \text{char } F} [J_k] = J_{(k+q \text{char } F) \pmod{nl}} = J_{(k+l) \pmod{nl}}, \quad k \in \mathbb{Z}_{nl}. \quad (17)$$

On the other hand, if $G_0: J_0 \rightarrow J_0$ is an orientation-preserving homeomorphism such that $\text{Fix } G_0 \neq \emptyset$ and $G_0^{m'} = F_{J_0}^n$, then by (11),

$$G_j[J_j] = J_j, \quad j \in \mathbb{Z}_l. \quad (18)$$

Finally, by (10), (17) and (18) we get

$$\begin{aligned}\Psi[J_{j+dl}] &= T^q \circ T^d \circ G_j^{\beta_{j,d}} \circ T^{-d}[J_{j+dl}] \\ &= T^q \circ T^d \circ G_j^{\beta_{j,d}}[J_j] = T^q \circ T^d[J_j] \\ &= J_{(j+(q+d)l)(\text{mod } nl)}, \quad j \in \mathbb{Z}_l, \quad d \in \mathbb{Z}_n.\end{aligned}$$

Thus

$$\Psi[J_k] = J_{(k+ql)(\text{mod } nl)}, \quad k \in \mathbb{Z}_{nl}. \quad (19)$$

Let us notice that as a composition of orientation-preserving homeomorphisms, $\Psi|_{J_k}$ is an orientation-preserving homeomorphism. Hence $\Psi: S^1 \rightarrow S^1$ is an orientation-preserving homeomorphism.

To show that $\alpha(\Psi) = \frac{q}{n}$ observe that from (19) and (16) it follows that

$$F^k(z_0) = \Psi^k(z_0), \quad k \in \mathbb{Z},$$

so by the definition of the rotation number $\alpha(\Psi) = \alpha(F) = \frac{q}{n}$ and hence $\text{char } \Psi = \text{char } F$.

Now we are in the position to show that $\Psi^n = \text{id}_{S^1}$. Fix $j \in \mathbb{Z}_l$ and $d \in \mathbb{Z}_n$. From (19), (10) and (17), in view of the fact that $T^p = T^{p(\text{mod } n)}$ for $p \in \mathbb{N}$, we obtain

$$\begin{aligned}\Psi_{J_{j+dl}}^n &= (T^q \circ T^{d+(n-1)q} \circ G_j^{\beta_{j,(j+(n-1)q)(\text{mod } n)}} \circ T^{-(d+(n-1)q)}) \circ \dots \circ (T^q \circ T^{d+q} \circ G_j^{\beta_{j,(d+q)(\text{mod } n)}} \circ T^{-(d+q)}) \\ &\quad \circ (T^q \circ T^d \circ G_j^{\beta_{j,d}} \circ T_{J_{j+dl}}^{-d}) \\ &= T^q \circ T^{d+(n-1)q} \circ G_j^{\beta_{j,(d+(n-1)q)(\text{mod } n)} + \dots + \beta_{j,d}} \circ T_{J_{j+dl}}^{-d}.\end{aligned}$$

Moreover, since $\gcd(q, n) = 1$ we get

$$\{d, (d+q)(\text{mod } n), \dots, (d+(n-1)q)(\text{mod } n)\} = \{0, 1, \dots, n-1\}.$$

We thus have

$$\Psi_{J_{j+dl}}^n = T^q \circ T^{d+(n-1)q} \circ G_j^{\beta_{j,n-1} + \dots + \beta_{j,0}} \circ T_{J_{j+dl}}^{-d}. \quad (20)$$

We finish the proof of this step by showing $\beta_{j,n-1} + \dots + \beta_{j,0} = 0$. In order to do this we examine the properties of the mapping $\mathbb{Z}_{nl} \ni k \mapsto i'_k \in \mathbb{Z}_{nl}$ defined by $(k + i'_k q')(\text{mod } nl) = 0$ for $k \in \mathbb{Z}_{nl}$. As $q' > 0$ there is a unique $p' \in \mathbb{Z}_{nl}^*$ such that $q'p' \equiv 1(\text{mod } nl)$. Hence $i'_k = -p'k(\text{mod } nl)$ for $k \in \mathbb{Z}_{nl}$. If we had $i'_{k_1} = i'_{k_2}$ for some distinct $k_1, k_2 \in \mathbb{Z}_{nl}$ we would get $k_1 - k_2 = cnl$ for some integer $c \neq 0$, a contradiction. Thus the mapping is an injection, and in consequence a bijection. Moreover,

$$i'_{i+tl} = -p'(i+tl)(\text{mod } nl) = -p'i - p'tl(\text{mod } nl), \quad t \in \mathbb{Z}_n, \quad i \in \mathbb{Z}_l. \quad (21)$$

Now turn to the definition (12) and put $b := \left\lfloor \frac{m}{nl} \right\rfloor$ and $c := m' - bn$, then $b \geq 0$, $c \in \mathbb{Z}_n$ and $m - \left\lfloor \frac{m}{nl} \right\rfloor nl = cl$. On the other hand, by (21) we get that $A_i := \{i + tl : t \in \mathbb{Z}_n\}$ is mapped onto $A_{-p'i(\text{mod } l)}$ for $i \in \mathbb{Z}_l$. Thus $i'_k \leq cl - 1$ for exactly c elements $k \in A_i$ for $i \in \mathbb{Z}_l$. Consider two cases

(a) $i'_j \leq cl - 1$, then by (12),

$$\beta_{j,n-1} + \dots + \beta_{j,0} = (n-c)(-b) + (c-1)(-b-1) + m' - b - 1 = 0.$$

(b) $i'_j > cl - 1$, then again by (12),

$$\beta_{j,n-1} + \dots + \beta_{j,0} = (n-c-1)(-b) + c(-b-1) + m' - b = 0.$$

This finishes the proof that $\Psi^n = \text{id}_{S^1}$.

In the next step we show that $V^l = \Psi^{\text{char } F}$. Immediately from (9) we get that V is an orientation-preserving homeomorphism such that

$$V[J_k] = J_{(k+1)(\text{mod } nl)}, \quad k \in \mathbb{Z}_{nl}. \quad (22)$$

Fix $j \in \mathbb{Z}_l$, $d \in \mathbb{Z}_n$ and $z \in J_{j+dl}$, then since $\Psi^n = \text{id}_{S^1}$ we get

$$\begin{aligned}V^l(z) &= \Psi^{(d+1)\text{char } F} \circ V_{j-1} \circ \Psi^{-(d+1)\text{char } F} \circ \dots \circ \Psi^{(d+1)\text{char } F} \circ V_0 \circ \Psi^{-(d+1)\text{char } F} \circ \Psi^{d\text{char } F} \circ V_{l-1} \circ \Psi^{-d\text{char } F} \\ &\quad \circ \Psi^{d\text{char } F} \circ V_{l-2} \circ \Psi^{-d\text{char } F} \circ \dots \circ \Psi^{d\text{char } F} \circ V_{j+1} \circ \Psi^{-d\text{char } F} \circ \Psi^{d\text{char } F} \circ V_j \circ \Psi^{-d\text{char } F}(z) \\ &= \Psi^{(d+1)\text{char } F} \circ V_{j-1} \circ \dots \circ V_0 \circ \Psi^{-\text{char } F} \circ V_{l-1} \circ V_{l-2} \circ \dots \circ V_{j+1} \circ V_j \circ \Psi^{-d\text{char } F}(z) \\ &= \Psi^{(d+1)\text{char } F} \circ V_{j-1} \circ \dots \circ V_0 \circ \Psi^{-\text{char } F} \circ \Psi^{\text{char } F} \circ V_0^{-1} \circ \dots \circ V_{l-2}^{-1} \circ V_{l-1} \\ &\quad \circ \dots \circ V_{j+1} \circ V_j \circ \Psi^{-d\text{char } F}(z) = \Psi^{(d+1)\text{char } F} \circ \Psi^{-d\text{char } F}(z) = \Psi^{\text{char } F}(z).\end{aligned}$$

In the third step we show that the function G given by (8) satisfies (1). Since $V^l = \Psi^{\text{char } F}$ and $\Psi^n = \text{id}_{S^1}$ we get $V^{nl} = \Psi^{n \text{char } F} = \text{id}_{S^1}$. Moreover, in view of (22) and (8),

$$G(Z_k) = Z_{(k+q') \pmod{nl}}, \quad k \in \mathbb{Z}_{nl},$$

where $z_0, z_1, z_2, \dots, z_{nl-1}$ are such that $J_k = [z_k, z_{k+1})$ for $k \in \mathbb{Z}_{nl-1}$. As $\gcd(q', nl) = 1$ we get that G has periodic points of order nl . Lemma 5 implies now that $\alpha(G) = \frac{q'}{nl}$. Thus $V = T_{z_0}(G)$ is the Babbage homeomorphism of G .

Equations $V^l = \Psi^{\text{char } F}$, $\Psi^n = \text{id}_{S^1}$ and equality $q \text{char } F = 1 \pmod{n}$ yield also $V^{lq} = \Psi^{q \text{char } F} = \Psi$, which together with (10) result in

$$V_{lj+dl}^{lq} = T^q \circ T^d \circ G_j^{\beta_{j,d}} \circ T_{lj+dl}^{-d}, \quad d \in \mathbb{Z}_n, j \in \mathbb{Z}_l. \quad (23)$$

In virtue of the fact that $T^p = T^{p \pmod{n}}$ for $p \in \mathbb{Z}$ Eq. (23) is equivalent to

$$V_{lj+(p) \pmod{nl}}^{lq} = T^q \circ T^p \circ G_j^{\beta_{j,p \pmod{n}}} \circ T_{lj+(p) \pmod{nl}}^{-p}, \quad p \in \mathbb{N}, j \in \mathbb{Z}_l. \quad (24)$$

Thus

$$\begin{aligned} V_{lj}^{klq} &= T^q \circ T^{(k-1)q} \circ G_j^{\beta_{j,q(k-1) \pmod{n}}} \circ T^{-((k-1)q)} \circ \dots \circ T^q \circ T^q \circ G_j^{\beta_{j,q \pmod{n}}} \circ T^{-q} \circ T^q \circ G_j^{\beta_{j,0}} \\ &= T^{kq} \circ G_j^{(\beta_{j,q(k-1) \pmod{n}} + \beta_{j,q(k-2) \pmod{n}} + \dots + \beta_{j,q} + \beta_{j,0})}, \end{aligned}$$

which gives

$$T_{lj}^{kq} = V_{lj}^{klq} \circ G_j^{-(\beta_{j,q(k-1) \pmod{n}} + \beta_{j,q(k-2) \pmod{n}} + \dots + \beta_{j,q} + \beta_{j,0})}, \quad (25)$$

for $k \in \{1, \dots, n\}$ and $j \in \mathbb{Z}_l$. Now if $n > 1$, fix $d \in \mathbb{Z}_n^*$ and $j \in \mathbb{Z}_l$. Since $\gcd(q, n) = 1$ there is a unique $t \in \mathbb{Z}_n^*$ such that $tq = d \pmod{n}$. Hence by (24) we have

$$V_{lj+dl}^{lq} = V_{lj+tlq \pmod{nl}}^{lq} = T^q \circ T^{tq} \circ G_j^{\beta_{j,tq \pmod{n}}} \circ T_{lj+tlq \pmod{nl}}^{-tq}.$$

By substituting (25) twice to the above equation we obtain

$$V_{lj+dl}^{lq} = T^q \circ (V^{tlq} \circ G_j^{-(\beta_{j,q(t-1) \pmod{n}} + \dots + \beta_{j,q} + \beta_{j,0})}) \circ G_j^{\beta_{j,tq \pmod{n}}} \circ (G_j^{(\beta_{j,q(t-1) \pmod{n}} + \dots + \beta_{j,q} + \beta_{j,0})} \circ V_{lj+dl}^{-tlq}).$$

Thus

$$T_{lj+dl}^q = V_{lj+dl}^{lq} \circ V^{tlq} \circ G_j^{-\beta_{j,tq \pmod{n}}} \circ V_{lj+dl}^{-tlq}$$

and

$$T_{lj+dl}^q = V_{lj+dl}^{lq} \circ V^{dl} \circ G_j^{-\beta_{j,d}} \circ V_{lj+dl}^{-dl}, \quad (26)$$

as $tql = dl \pmod{nl}$ and $V^{tql} = V^{dl}$. In view of (11) we finally obtain

$$T_{lj+dl}^q = V_{lj+dl}^{lq} \circ V^{j+dl} \circ G_0^{-\beta_{j,d}} \circ V_{lj+dl}^{-(j+dl)}. \quad (27)$$

Now notice that since T is a Babbage homeomorphism of F and $\alpha(F) = \frac{q}{n}$, then by (27) and (3) we get

$$F_{lj+dl} = V_{lj+dl}^{lq} \circ \begin{cases} V^j \circ G_0^{-\beta_{j,0}} \circ V^{-j} \circ F_{lj}^n & \text{for } j \in \mathbb{Z}_l, \\ V^{j+dl} \circ G_0^{-\beta_{j,d}} \circ V^{-(j+dl)} & \text{for } j \in \mathbb{Z}_l, d \in \mathbb{Z}_n^*. \end{cases}$$

This, (7) and the facts that $V_{lj} = V_j$, $j \in \mathbb{Z}_l$ and $G_0^{m'} = F_{l_0}^n$ yield

$$F_{lj+dl} = V_{lj+dl}^{lq} \circ \begin{cases} V^j \circ G_0^{-\beta_{j,0}+m'} \circ V_{lj}^{-j} & \text{for } j \in \mathbb{Z}_l, \\ V^{j+dl} \circ G_0^{-\beta_{j,d}} \circ V_{lj+dl}^{-(j+dl)} & \text{for } j \in \mathbb{Z}_l, d \in \mathbb{Z}_n^*. \end{cases} \quad (28)$$

We may write $m = i + bnl$, where $b = \left\lfloor \frac{m}{nl} \right\rfloor$ and $i \in \mathbb{Z}_{nl}$, hence $m'q' = q \pmod{n}$ and $q'i = q'(i + bnl) \pmod{nl}$ give $q'i = ql \pmod{nl}$ and in consequence

$$V^{ql} = V^{q'i}. \quad (29)$$

Furthermore, according to (12),

$$-\beta_{j,0} + m' = \begin{cases} b+1, & i'_j \leq i-1, \\ b, & i'_j > i-1 \end{cases}$$

for $j \in \mathbb{Z}_l$ and

$$-\beta_{j,d} = \begin{cases} b+1, & i'_{j+dl} \leq i-1, \\ b, & i'_{j+dl} > i-1 \end{cases}$$

for $j \in \mathbb{Z}_l$ and $d \in \mathbb{Z}_n^*$. Putting these and (29) to (28) we have

$$F_{\mathbb{U}_k} = V^{q'i} \circ \begin{cases} V^k \circ G_0^{b+1} \circ V_{\mathbb{U}_k}^{-k}, & i'_k \leq i-1, \\ V^k \circ G_0^b \circ V_{\mathbb{U}_k}^{-k}, & i'_k > i-1 \end{cases} \quad (30)$$

for every $k \in \mathbb{Z}_{nl}$.

On the other hand, by Theorem 1 we obtain for all $k \in \mathbb{Z}_{nl}$.

$$G_{\mathbb{U}_k}^{i+bnl} = V^{q'i} \circ \begin{cases} V^k \circ G_0^{b+1} \circ V_{\mathbb{U}_k}^{-k}, & \text{if } -kp'(\bmod nl) \leq i-1, \\ V^k \circ G_0^b \circ V_{\mathbb{U}_k}^{-k}, & \text{if } -kp'(\bmod nl) > i-1, \end{cases} \quad (31)$$

where $p' = \text{char } G$ is such that $q'p' = 1(\bmod nl)$. Recall that $i'_k = -p'k(\bmod nl)$ for $k \in \mathbb{Z}_{nl}$, thus (30) and (31) result in $G^m = F$ and the proof of the third step is completed.

What is left is to show that every orientation-preserving iterative root of order m of F with periodic points of order nl (if exists) may be expressed by (8)–(12). Suppose that F, G are orientation-preserving homeomorphisms satisfying (1) for some integer $m \geq 2$ and such that $\alpha(F) = \frac{q}{n}, \alpha(G) = \frac{q'}{n'}$, where $\gcd(q, n) = \gcd(q', n') = 1$. Let moreover $z_0 \in \text{Per } F = \text{Per } G, V = T_{z_0}(G), T = T_{z_0}(F)$. By (i) of Lemma 2, $n' = nl$ for some integer l . Put

$$J_k = \overrightarrow{[G^{k\text{char } G}(z_0), G^{(k+1)\text{char } G}(z_0)]}, \quad k \in \mathbb{Z}_{nl}^*,$$

then we get (6) with $z = z_0$. Moreover, by Lemma 2(iii) and (1) we obtain

$$\begin{aligned} J_{j+dl} &= \overrightarrow{[G^{(j+dl)\text{char } G}(z_0), G^{(j+dl+1)\text{char } G}(z_0)]} \\ &= G^{d\text{char } G} \left[\overrightarrow{[G^{j\text{char } G}(z_0), G^{(j+1)\text{char } G}(z_0)]} \right] \\ &= G^{d\text{char } G} [J_j] = G^{md\text{char } F} [J_j] = F^{d\text{char } F} [J_j], \quad d \in \mathbb{Z}_n^*, j \in \mathbb{Z}_l. \end{aligned}$$

Now let $G_j := G_{\mathbb{U}_j}^{n'}$ and $V_j := V_{\mathbb{U}_j}$ for $j \in \mathbb{Z}_l$, then from Lemma 2(iv) we get

$$(G_j^{nl})^{m'} = F_{\mathbb{U}_j}^n, \quad j \in \mathbb{Z}_l, \quad (32)$$

where $m' = \frac{m}{l}$. By Theorem 1 we also get that $V_j: J_j \rightarrow J_{j+1}$ for $j \in \mathbb{Z}_{l-1}$ satisfy

$$G_{\mathbb{U}_{j+1}}^{n'} \circ V_j = V_j \circ G_{\mathbb{U}_j}^{n'}, \quad j \in \mathbb{Z}_{l-1},$$

which is equivalent to (11). By Theorem 5 from [3], functions G and F are of the form (8) and (3), respectively. Write $m = i + bnl$, where $b = \left\lfloor \frac{m}{nl} \right\rfloor$ and $i \in \mathbb{Z}_{nl}$, then Theorem 1 gives (31) with $p' = \text{char } G$. Put $i'_k := -kp'(\bmod nl)$ for $k \in \mathbb{Z}_{nl}$ and let $\beta_{j,d}$ for $j \in \mathbb{Z}_l$ and $d \in \mathbb{Z}_n$ be defined by (12). As (1) is satisfied, (3), (31) and (11) give

$$T^q \circ F_{\mathbb{U}_j}^n = V^{q'i} \circ G_j^{-\beta_{j,0}+m'}, \quad j \in \mathbb{Z}_l \quad (33)$$

and

$$T_{\mathbb{U}_{j+dl}}^q = V^{q'i} \circ V^{dl} \circ G_j^{-\beta_{j,d}} \circ V_{\mathbb{U}_{j+dl}}^{-dl}, \quad j \in \mathbb{Z}_l, d \in \mathbb{Z}_n^*. \quad (34)$$

In view of (32), Eqs. (33) and (34) may be written as

$$T_{\mathbb{U}_{j+dl}}^q = V^{q'i} \circ V^{dl} \circ G_j^{-\beta_{j,d}} \circ V_{\mathbb{U}_{j+dl}}^{-dl}, \quad j \in \mathbb{Z}_l, d \in \mathbb{Z}_n. \quad (35)$$

From Lemma 2(ii) we get $mq' = ql(\bmod nl)$ thus $q'i = ql(\bmod nl)$ and we have (29), which together with (35) give (26) for $j \in \mathbb{Z}_l, d \in \mathbb{Z}_n$. If $n > 1$, for every $d \in \mathbb{Z}_n$ there is a unique $t \in \mathbb{Z}_n$ such that $tq = d(\bmod n)$. Hence by (26),

$$T_{\mathbb{U}_{j+tlq(\bmod nl)}}^q = V^{q'l} \circ V^{tq'l} \circ G_j^{-\beta_{j,tq(\bmod n)}} \circ V_{\mathbb{U}_{j+tlq(\bmod nl)}}^{-tq'l} \quad (36)$$

for $j \in \mathbb{Z}_l$ and $t \in \mathbb{Z}_n^*$. This implies

$$\begin{aligned} T_{V_j}^{kq} &= V^{ql} \circ V^{(k-1)ql} \circ G_j^{-\beta_j, (k-1)q(\bmod n)} \circ V^{-(k-1)ql} \circ \dots \circ V^{ql} \circ V^{ql} \circ G_j^{-\beta_j, q(\bmod n)} \circ V^{-ql} \circ V^{ql} \circ G_j^{-\beta_j, 0} \\ &= V^{kql} \circ G_j^{-(\beta_j, (k-1)q(\bmod n) + \dots + \beta_j, q(\bmod n) + \beta_j, 0)}, \quad j \in \mathbb{Z}_l \end{aligned}$$

and as a result

$$V_{V_j}^{kql} = T^{kq} \circ G_j^{\beta_j, (k-1)q(\bmod n) + \dots + \beta_j, q(\bmod n) + \beta_j, 0}, \quad j \in \mathbb{Z}_l \quad (37)$$

for $k \in \mathbb{Z}_n$. Putting (37) with $k = t$ into (36) we get

$$T_{V_j + tql(\bmod nl)}^q = V^{ql} \circ T^{tq} \circ G_j^{-\beta_j, tq(\bmod n)} \circ T_{V_j + tql(\bmod nl)}^{-tq}, \quad j \in \mathbb{Z}_l, \quad t \in \mathbb{Z}_n$$

which yields (23), with $tq = d(\bmod n)$. Let Ψ be defined by (10), then Ψ is an orientation-preserving homeomorphism such that $\Psi^n = \text{id}_{S^1}$, $\alpha(\Psi) = \frac{q}{n}$ and $\text{char } \Psi = \text{char } F$ (see the first step of this proof). By (10) we obtain $V^{ql} = \Psi$, thus $V^{ql \text{char } F} = \Psi^{\text{char } F}$ which yields

$$V^l = \Psi^{\text{char } F}, \quad (38)$$

as $ql \text{char } F = l(\bmod nl)$ and $V^{nl} = \text{id}_{S^1}$. From (38) we have

$$V \circ \Psi^{\text{char } F} = \Psi^{\text{char } F} \circ V.$$

This and the fact that $V_j = V_{V_j}$ for $j \in \mathbb{Z}_l$ give (9). \square

References

- [1] P. Solarz, Some remarks on the general theorem of the existence of iterative roots of homeomorphisms with a rational rotation number, ESAIM: Proceedings (in press).
- [2] W. Jarczyk, Babbage equation on the circle, Publ. Math. Debrecen 63 (3) (2003) 389–400.
- [3] M.C. Zdun, On a factorization of homeomorphisms of the circle possessing periodic points, J. Math. Anal. Appl. 342 (2008) 340–348.
- [4] P. Solarz, On some iterative roots, Publ. Math. Debrecen 63 (4) (2003) 677–692.
- [5] P. Solarz, A note on some iterative roots, Ann. Univ. Paedagog. Crac. Stud. Math. 8 (2009) 57–66.
- [6] M. Kuczma, B. Choczewski, R. Ger, Iterative Functional Equations, in: Encyclopaedia Math. Appl., vol. 32, Cambridge Univ. Press, Cambridge, 1990.
- [7] I.P. Cornfeld, S.V. Fomin, Y.G. Sinai, Ergodic Theory, in: Grundlehren Math. Wiss., vol. 245, Springer-Verlag, Berlin, Heidelberg, New York, 1982.
- [8] W. de Melo, S. van Strien, One-Dimensional Dynamics, in: Ergeb. Math. Grenzgeb. (3), vol. Band 25, Springer-Verlag, Berlin, 1993.
- [9] M.C. Zdun, On conjugacy of homeomorphisms of the circle possessing periodic points, J. Math. Anal. Appl. 330 (2007) 51–65.
- [10] P. Solarz, On some properties of orientation-preserving surjections on the circle, Math. Slovaca 57 (6) (2007) 547–560.