Chaotic Polynomial Automorphisms; counterexamples to several conjectures

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Abstract

We give a polynomial counterexample to a discrete version of the Markus-Yamabe Conjecture and a conjecture of Deng, Meisters and Zampieri, asserting that if $F : \mathbb{C}^n \to \mathbb{C}^n$ is a polynomial map with $\det(JF) \in \mathbb{C}^*$, then for all $\lambda \in \mathbb{R}$ large enough $\lambda F$ is global analytic linearizable. These counterexamples hold in any dimension $\geq 4$.

Introduction

In [4] a new approach to the Jacobian Conjecture is introduced. The authors conjecture that if $F : \mathbb{C}^n \to \mathbb{C}^n$ is a polynomial map with $F(0) = 0$ and $JF(0) = I$, then for all $\lambda > 1$, $\lambda$ large enough there exists an analytic automorphism $\varphi_\lambda : \mathbb{C}^n \to \mathbb{C}^n$ such that $\varphi_\lambda^{-1} \circ \lambda F \circ \varphi_\lambda = \lambda I$ i.e. $\varphi_\lambda$ conjugates $\lambda F$ to its linear part. We also say that $\lambda F$ is analytic linearisable to its linear part. We call this conjecture the DMZ-conjecture (after Deng, Meisters and Zampieri). Of course this conjecture, if true, would imply the Jacobian Conjecture since it follows readily that $\lambda F$ and hence $F$ is injective. The local existence of $\varphi_\lambda$ is guaranteed by the Poincaré-Siegel theorem (cf. [1, section 25, p. 193]) since if $\lambda > 1$ the eigenvalues of $\lambda I$ are non-resonant. Furthermore $\varphi_0(0) = 0$ and $\varphi_\lambda$ is unique if we assume that $J\varphi_\lambda(0) = I$, which we can do without loss of generality. It was shown in [4] that $\varphi_\lambda^{-1}$ is entire, however the convergence of $\varphi_\lambda$ could only be proved in some neighbourhood of 0. Meisters in [8] restricted the problem to polynomial maps of the form $F = X + H$ with $H$ cubic homogeneous and $\det(JF) = 1$ (or equivalently $JH$ nilpotent) and conjectured that for such maps $\lambda F$ can be conjugated to its linear part $\lambda I$ by means of polynomial automorphisms $\varphi_\lambda$, for almost all $\lambda \in \mathbb{C}$, except a finite number of roots of unity. In [5] the first author gave a
counterexample to this conjecture for any dimension \( \geq 4 \). On the other hand it was recently shown by Gorni and Zampieri in [7] that this example can be conjugated to its linear part for all \( \lambda \) with \( |\lambda| \neq 1 \) by means of an analytic automorphism \( \varphi_\lambda \). So the DMZ-conjecture remained open.

Another proof of the fact that the counterexample of [5] satisfies the DMZ-conjecture was even more recently given by Deng in [3]. In his very elegant and short paper he proves that an analytic map \( F : \mathbb{C}^n \to \mathbb{C}^n \) with \( F(0) = 0 \) can be analytically conjugated to its linear part if and only if \( F \) is an analytic automorphism of \( \mathbb{C}^n \) and 0 is a global attractor of \( F \) (i.e. for every \( x \in \mathbb{C} \) the sequence \( x, F(x), F^2(x), \ldots \) tends to 0). In the same paper he conjectured that if \( F = X + H \) with \( H \) cubic homogeneous and \( JH \) nilpotent then 0 is a global attractor of \( F \circ \lambda \) for all \( \lambda \) with \( |\lambda| < 1 \). (In fact in the argument he gave to motivate this conjecture he does not use that \( H \) is of degree 3.)

A similar kind of question was brought up independently by Cima, Gasull and Mañosas in [2]. They studied the problem that if \( \bar{F} : \mathbb{R}^n \to \mathbb{R}^n \) is a polynomial map with \( \bar{F}(0) = 0 \) and such that the eigenvalues of \( J\bar{F}(x) \) are smaller then 1 in absolute value for all \( x \in \mathbb{R}^n \), then 0 is a global attractor of \( \bar{F} \). They call it the discrete Markus-Yamabe Question and show that this problem implies the Jacobian Conjecture and that it is true for triangular maps.

In this paper we give a counterexample to the DMZ-conjecture of the form \( F = X + H \), where \( H \) is homogeneous of degree 5 in any dimension \( n \geq 4 \). Furthermore we show that if \( 0 < \lambda < 1 \) \( \lambda F \) is a counterexample to the discrete Markus-Yamabe Question.

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1  A counterexample to the discrete Markus-Yamabe Question

Let $n \geq 4$ and consider the polynomial ring $R[X] := R[X_1, \ldots, X_n]$. In $R[X]$ define the element 

$$d(X) := X_3X_1 + X_4X_2$$

**Theorem 1.1** Let $n \geq 4$ and $m \in \mathbb{N}, m \geq 1$. Define the polynomial automorphism 

$$F = (X_1 + X_4d(X)^2, X_2 - X_3d(X)^2, X_3 + X_4^m, X_4, \ldots, X_n).$$

Then for each $0 < \lambda < 1$ $\lambda F$ is a counterexample to the discrete Markus-Yamabe Question. More precisely, if $0 < \lambda < 1$ and $a \in \mathbb{R}$ is such that $a\lambda > 1$ then the first component of $(\lambda F)^k(a, a, \ldots, a)$ tends to infinity if $k$ tends to infinity.

**Definition 1.2** For each $\lambda > 0$ and $a > 0$ we put $(\lambda F)^k(a) := (\lambda F)^k(a, a, \ldots, a)$ and denote the first component of this vector by $f_k(\lambda, a)$. So 

$$f_k(\lambda, a) := ((\lambda F)^k(a))_1,$$

for all $k \geq 1$. Furthermore we put 

$$d_k(\lambda, a) := d((\lambda F)^k(a)),$$

for all $k \geq 1$.

**Lemma 1.3**  

i). $d(\lambda F(X)) = \lambda^2[X_4^{m+1}d(X)^2 + d(X) + X_4^mX_1]$ 

ii). $d_{k+1}(\lambda, a) \geq \lambda^2(\lambda^k a)^{m+1}(d_k(\lambda, a))^2$, for all $k \geq 1$. 

iii). $f_{k+1}(\lambda, a) \geq \lambda^{k+1}a(d_k(\lambda, a))^2$, for all $k \geq 1$.

**Proof.** i) is easy to verify. Consequently, since all monomials in $d(\lambda F(X))$ have positive coefficients, we get 

$$d_{k+1}(\lambda, a) = d((\lambda F)^k(\lambda F)^k(a))$$

$$\geq \lambda^2((\lambda F)^k(a))_{i+1}d((\lambda F)^k(a))^2$$

$$= \lambda^2(\lambda^k a)^{m+1}(d_k(\lambda, a))^2$$

3
since the fourth component of $(\lambda F)^k(a)$ equals $\lambda^k a$. This proves ii). Finally

$$f_{k+1}(\lambda, a) = (\lambda F)_{1}((\lambda F)^k(a)) \geq \lambda((\lambda F)^k(a)) \cdot d((\lambda F)^k(a))$$

(using that $(\lambda F)_1 = \lambda X d(X)^2 + \lambda X_1$). So $f_{k+1}(\lambda, a) \geq \lambda^{k+1} a(d_k(\lambda, a))^2$, which proves iii).

**Proposition 1.4** We have:

$$f_k(\lambda, a) \geq \lambda^{p_k} a^{p_k + (2m+1)(k-1)+4}$$
$$d_k(\lambda, a) \geq \lambda^{p_k + m(k-1)+1} a^{p_k + (2m+1)(k-1)+m+4}$$

for all $k \geq 1$, where $p_1 = 1$ and $p_{k+1} = 2p_k + (2m+1)(k-1)+4$ for all $k \geq 1$.

**Proof.** Use induction on $k$. Details are left to the reader. 

**Proof of theorem 1.1.** It follows immediately from the estimation of $f_k(\lambda, a)$ in proposition 1.4 that $\lim_{k \to \infty} f_k(\lambda, a) = \infty$ if $\lambda a > 1$. Furthermore one easily verifies that $\lambda F = \lambda X + H$ with $JH$ nilpotent. So for all $x \in \mathbb{R}^n$ the eigenvalues of $JF(x)$ are equal to $\lambda$.

**Corollary 1.5** Let $m = 5$ and $0 < \lambda < 1$. Put $\tilde{F} := \lambda F \lambda^{-1}$. Then $\tilde{F} = X + H$ with $H$ homogeneous of degree 5 and $JH$ is nilpotent. However $0$ is not a global attractor of $\tilde{F} \circ \lambda (= \lambda F)$.

## 2 A counterexample to the DMZ-conjecture

Let $n \geq 4$ and consider the polynomial ring $\mathbb{C}[X] := \mathbb{C}[X_1, \ldots, X_n]$. In $\mathbb{C}[X]$ define the element $d(X) := X_3 X_1 + X_4 X_2$.

**Theorem 2.1** Let $n \geq 4$ and $m \geq 3$, $m$ odd. Define the polynomial automorphism

$$F = (X_1 + X_4 d(X))^2, X_2 - X_3 d(X)^2, X_3 + X_4^{m}, X_4, \ldots, X_n).$$

Then $F$ is a counterexample to the DMZ-conjecture. More precisely, for every $\lambda > 0$, $\lambda \neq 1$, $\lambda F$ is not global analytic linearisable to $\lambda X$. 

4
The proof of this theorem is based on the following observation which is due to Bo Deng (cf [3]).

**Lemma 2.2** Let \( F : \mathbb{C}^n \to \mathbb{C}^n \) be an analytic map with \( F(0) = 0 \). Put \( A := JF(0) \) and suppose that the eigenvalues of \( A \) are smaller than 1 in absolute value. If \( F \) is global analytic linearisable to its linear part \( A \) then 0 is a global attractor of \( F \).

**Proof.** Let \( x \in \mathbb{C}^n \) and let \( \varphi : \mathbb{C}^n \to \mathbb{C}^n \) be the analytic automorphism of \( \mathbb{C}^n \) such that \( \varphi^{-1}F\varphi = A \). Then \( F = \varphi A \varphi^{-1} \) and hence \( F^k(x) = \varphi A^k \varphi^{-1}(x) \), for all \( k \geq 1 \). By the hypothesis on the eigenvalues of \( A \) it follows that \( A^k \varphi^{-1}(x) \to 0 \) if \( k \to \infty \). Consequently \( F^k(x) = \varphi(A^k \varphi^{-1}(x)) \to 0 \) if \( k \to \infty \). \( \square \)

**Proof of theorem 2.1.** i). From lemma 2.2 and theorem 1.1 it follows that \( \lambda F \) is not analytic linearisable if \( 0 < \lambda < 1 \).

ii). Now let \( \lambda > 1 \). Suppose that \( \lambda F \) is analytic linearisable. We derive a contradiction. Then \( (\lambda F)^{-1} = F^{-1} \circ \lambda^{-1} \) is also analytic linearisable. Put \( \mu := \lambda^{-1} \) and \( G := F^{-1} \). So \( G \circ \mu \) is analytic linearisable. One easily verifies that

\[
G = (X_1 - X_4 \hat{d}(X))^2, X_2 + (X_3 - X_4^m) \hat{d}(X)^2, X_3 - X_4^m, X_4, \ldots, X_n) \quad (1)
\]

where

\[
\hat{d}(X) := d(X) - X_4^m X_1. \quad (2)
\]

Since \( 0 < \mu < 1 \) it follows from lemma 2.2 that 0 is a global attractor of \( G \circ \mu \). However we will show below (corollary 2.6) that for every \( 0 < \mu < 1 \) 0 is not a global attractor of \( G \circ \mu \). Hence we have derived a contradiction.

\( \square \)

So it remains to show that 0 is not a global attractor of \( G \circ \mu \). First we show that 0 is not a global attractor of \( \mu G \) if \( 0 < \mu < 1 \). To prove this we need some lemmas. So let \( G \) and \( \hat{d}(X) \) be as in (1) resp. (2).

For each \( a > 0 \) let \( a^* := (a, -a, a, -a, a, \ldots, a) \in \mathbb{R}^n \). Then we define for each \( a > 0 \) and \( \mu > 0 \):

\[
g_k(\mu, a) := ((\mu G)^k(a^*))_1 \]

\[
\hat{d}_k(\mu, a) := \hat{d}((\mu G)^k(a^*))
\]

for all \( k \geq 1 \).
Lemma 2.3  

i). \( d(G(X)) = \tilde{d}(X). \)

ii). \( \tilde{d}((\mu G)(X)) = \mu^2 \tilde{d}(X) - \mu^{m+1}X^m X_1 + \mu^{m+1}X_{d+1} \tilde{d}(X)^2. \)

iii). \( \tilde{d}_{k+1}(\mu, a) = (\mu^{k+1}a)^{m+1}(\tilde{d}_k(\mu, a))^2 + \mu^2 \tilde{d}_k(\mu, a) + \mu(\mu^{k+1}a)^m g_k(\mu, a) \) for all \( k \geq 1. \)

iv). \( g_{k+1}(\mu, a) = \mu^{k+1}a(\tilde{d}_k(\mu, a))^2 + \mu g_k(\mu, a) \) for all \( k \geq 1. \)

Proof. The proofs of i) and ii) are straightforward and left to the reader. From ii) we deduce that

\[
\tilde{d}_{k+1}(\mu, a) = \tilde{d}((\mu G)^{k+1}(a^*)) \\
= \tilde{d}((\mu G)((\mu G)^k(a^*))) \\
= \mu^2 \tilde{d}((\mu G)^k(a^*)) - \mu^{m+1}((\mu G)^k(a^*))_4 + \mu^{m+1}((\mu G)^k(a^*))_1 
+ \mu^{m+1}((\mu G)^k(a^*))_4 \tilde{d}((\mu G)^k(a^*))^2 
\]

Now observe that \( ((\mu G)^k(a^*))_4 = \mu^k(-a) \), hence since \( m \) is odd \( ((\mu G)^k(a^*))_4 = -((\mu G)^k(a^*))_4 \). So we get

\[
\tilde{d}_{k+1}(\mu, a) = \mu^2 \tilde{d}_k(\mu, a) + \mu^{m+1}(\mu^k a)^m g_k(\mu, a) + \mu^{m+1}(\mu^k a)^{m+1}(\tilde{d}_k(\mu, a))^2 \\
= (\mu^{k+1}a)^{m+1}(\tilde{d}_k(\mu, a))^2 + \mu(\mu^{k+1}a)^m g_k(\mu, a) + \mu^2 \tilde{d}_k(\mu, a) 
\]

which proves iii). Finally

\[
g_{k+1}(\mu, a) = ((\mu G)^{k+1}(a^*))_1 \\
= (\mu G)_1((\mu G)^k(a^*)) \\
= \mu((\mu G)^k(a^*))_1 - \mu((\mu G)^k(a^*))_4(\tilde{d}((\mu G)^k(a^*))^2 \\
= \mu g_k(\mu, a) - \mu \cdot \mu^k(-a)(\tilde{d}_k(\mu, a))^2 \\
= \mu g_k(\mu, a) + \mu^{k+1}a(\tilde{d}_k(\mu, a))^2 
\]

which proves iv). \( \square \)

Corollary 2.4  

i). \( \tilde{d}_{k+1}(\mu, a) \geq (\mu^{k+1}a)^m(\tilde{d}_k(\mu, a))^2 \) for all \( k \geq 1. \)

ii). \( g_{k+1}(\mu, a) \geq \mu^{k+1}a(\tilde{d}_k(\mu, a))^2 \) for all \( k \geq 1. \)

Proof. By induction on \( k \) one readily verifies that for all \( k \geq 1 \) both \( \tilde{d}_k(\mu, a) \) and \( g_k(\mu, a) \) are polynomials in \( \mu \) and \( a \) with coefficients in \( \mathbb{N} \). Then the result follows from lemma 2.3 iii) an iv). \( \square \)
Proposition 2.5  We have:

\[
g_k(\mu, a) \geq \mu^{q_k(m+1)+k}a^{q_k+2k(m+1)+1}
\]
\[
d_k(\mu, a) \geq \mu^{q_k+k(m+1)}a^{q_k+2k+1(m+1)}
\]

for all \(k \geq 1\), where \(q_1 = 0\) and \(q_{k+1} = 2q_k + 2k\) for all \(k \geq 1\).

Proof. Use induction on \(k\).

\[\square\]

Corollary 2.6  If \(\mu a > 1\) and \(a > 1\) then \(\lim_{k \to \infty}((G \circ \mu)^k(G(a^*)))_1 = \infty\). So 0 is not a global attractor of \(G \circ \mu\).

Proof. Observe that \((G\mu)^k(G(a^*)) = \mu^{-1}(\mu G)^{k+1}(a^*)\). Then apply proposition 2.5.

\[\square\]

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