

# Parabolic bifurcation of area-preserving Hénon maps

(Period 5)

Shigehiro Ushiki  
Kyoto

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# Abstract

In the area preserving real Hénon maps, pair of a cycle of saddle type and a cycle of center type appears from a parabolic fixed point whose eigenvalues are prime fifth roots of unity.

## 1. Area-preserving complex Hénon map

$$H_\alpha : \mathbb{C}^2 \rightarrow \mathbb{C}^2, \quad \alpha \in \mathbb{C},$$

$$H_\alpha(x, y) = (y, y^2 + \alpha - x).$$

$$\det DH_\alpha = 1$$

If  $\alpha \in \mathbb{R}$ , then  $H_\alpha$  is a diffeomorphism of  $\mathbb{R}^2$ .

## Fixed point

Fixed point  $P_* = (y_*, y_*)$  given by

$$y_*^2 - 2y_* + \alpha = 0.$$

$$DH_\alpha|_{P_*} = \begin{pmatrix} 0 & 1 \\ -1 & 2y_* \end{pmatrix},$$

$$\text{trace } DH_\alpha|_{P_*} = 2y_*, \quad \det DH_\alpha = 1.$$

## Parabolic fixed point of order 5

$$\Omega = e^{\frac{2\pi i}{5}} \quad \text{or} \quad \Omega = e^{\frac{4\pi i}{5}}$$

Suppose eigenvalues at the fixed point  $P_*$  are

$$\Omega, \quad \bar{\Omega}.$$

$$\omega_1 = \Omega + \bar{\Omega} = \frac{\pm\sqrt{5} - 1}{2},$$

$$\omega_2 = \Omega^2 + \bar{\Omega}^2 = \frac{\mp\sqrt{5} - 1}{2},$$

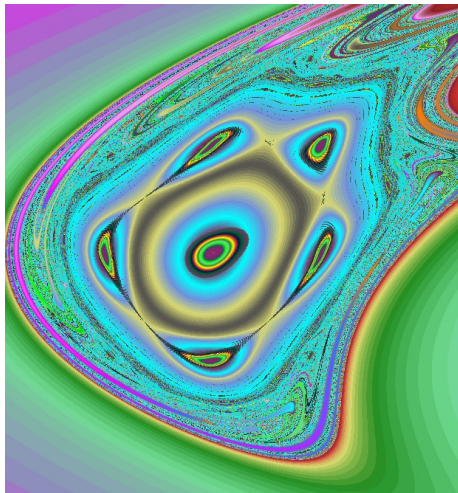
$$\omega_1\omega_2 = \omega_1 + \omega_2 = -1.$$

$$y_* = \frac{\Omega + \bar{\Omega}}{2}, \quad \alpha_0 = 2y_* - y_*^2 = \frac{-7 \pm \sqrt{5}}{8}.$$

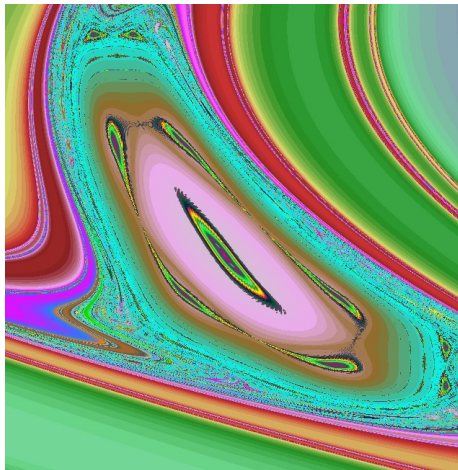
## Main Theorem

**THEOREM A**     A pair of cycles of period 5 bifurcates from the fixed point  $P_*$  for  $\alpha < \alpha_0$  near  $\alpha_0$ . One of the cycles is saddle type and the other is center type.

## Island of period 5



## Island of period 5





## Notations

Let  $\gamma = \omega_2 - \omega_1 = \mp\sqrt{5}$  and

$$\rho_1(n) = \Omega^n + \bar{\Omega}^n = \begin{cases} 2 & (n \equiv 0, \text{ mod } 5) \\ \omega_1 & (n \equiv 1 \text{ or } 4) \\ \omega_2 & (n \equiv 2 \text{ or } 3) \end{cases},$$

$$\rho_2(n) = \Omega^{2n} + \bar{\Omega}^{2n} = \begin{cases} 2 & (n \equiv 0, \text{ mod } 5) \\ \omega_2 & (n \equiv 1 \text{ or } 4) \\ \omega_1 & (n \equiv 2 \text{ or } 3) \end{cases}.$$

## Bifurcation Theorem

THEOREM B There exists a function

$$\alpha(\varepsilon) = \alpha_0 + \gamma\omega_1\varepsilon^2 + \gamma\varepsilon^3 + \dots$$

and a family of periodic sequences

$$y_n(\varepsilon) = y_* - \frac{\gamma}{5}\varepsilon^2 + \rho_1(n)\left(\varepsilon - \frac{\gamma}{4}\varepsilon^2 + \dots\right) \\ + \rho_2(n)\left(\frac{\gamma}{5}\varepsilon^2 - \frac{1}{10}\varepsilon^3 + \dots\right)$$

holomorphic in  $\varepsilon$  near  $0 \in \mathbb{C}$ , such that for each  $\varepsilon$ ,  $H_{\alpha(\varepsilon)}$  has a cycle  $\{P_n(\varepsilon) = (y_n(\varepsilon), y_{n+1}(\varepsilon))\}$  of period 5.

## Trace Theorem

THEOREM C     The trace function of the cycle

$$\tau(\varepsilon) = \text{trace } DH_{\alpha(\varepsilon)}^{\circ 5} \Big|_{(y_0, y_1)}$$

is holomorphic in  $\varepsilon$  and not constant near  $\varepsilon = 0$ , with  $\tau(0) = 2$ . Moreover, if  $\varepsilon \in \mathbb{R}$ , then  $\alpha(\varepsilon) \in \mathbb{R}$  and  $\tau(\varepsilon) \in \mathbb{R}$ .

## Discrete Fourier expansion

$$y_n = u_0 + \Omega^n u_1 + \Omega^{2n} u_2 + \bar{\Omega}^{2n} u_3 + \bar{\Omega}^n u_4,$$

$$y_{n+1} + y_{n-1} = y_n^2 + \alpha.$$

We get a system of equations:

$$(F_0) \quad 2u_0 = u_0^2 + 2u_1u_4 + 2u_2u_3 + \alpha,$$

$$(F_1) \quad \omega_1 u_1 = 2u_0u_1 + u_3^2 + 2u_2u_4,$$

$$(F_2) \quad \omega_2 u_2 = 2u_0u_2 + u_1^2 + 2u_3u_4,$$

$$(F_3) \quad \omega_2 u_3 = 2u_0u_3 + u_4^2 + 2u_1u_2,$$

$$(F_4) \quad \omega_1 u_4 = 2u_0u_4 + u_2^2 + 2u_1u_3.$$

## Introduction of $\varepsilon$

$\alpha$  appears only in  $(F_0)$ .

Constant :  $\delta$  ( to be fixed as  $\delta = \frac{2}{\gamma}$  later).

$$u_0 = y_* - \frac{\delta}{2}\varepsilon^2 = \frac{\omega_1}{2} - \frac{\delta}{2}\varepsilon^2.$$

System of algebraic equations parametrized by  $\varepsilon$ :

$$(F_{\varepsilon,1}) \quad \delta\varepsilon^2 u_1 = u_3^2 + 2u_2 u_4,$$

$$(F_{\varepsilon,2}) \quad (\gamma + \delta\varepsilon^2)u_2 = u_1^2 + 2u_3 u_4,$$

$$(F_{\varepsilon,3}) \quad (\gamma + \delta\varepsilon^2)u_3 = u_4^2 + 2u_1 u_2,$$

$$(F_{\varepsilon,4}) \quad \delta\varepsilon^2 u_4 = u_2^2 + 2u_1 u_3.$$

## Algebraic variety

Family of polynomial mappings parametrized by  $\varepsilon$  :

$$F_\varepsilon : \mathbb{C}^4 \rightarrow \mathbb{C}^4.$$

Family of algebraic varieties parametrized by  $\varepsilon$  :

$$F_\varepsilon(\mathbf{u}) = \mathbf{0}, \quad \mathbf{u} = (u_1, u_2, u_3, u_4).$$

$\mathbf{u} = \mathbf{0}$  is a solution for all  $\varepsilon$  near 0.

Solving process is essentially a resolution of singularities.

## Weighted scaling

$$u_1 = \varepsilon v_1, \quad u_2 = \varepsilon^2 v_2, \quad u_3 = \varepsilon^2 v_3, \quad u_4 = \varepsilon v_4,$$

and assuming  $\varepsilon \neq 0$  :

$$(G_{\varepsilon,1}) \quad \delta v_1 = 2v_2v_4 + \varepsilon v_3^2,$$

$$(G_{\varepsilon,2}) \quad (\gamma + \delta\varepsilon^2)v_2 = v_1^2 + 2\varepsilon v_3v_4,$$

$$(G_{\varepsilon,3}) \quad (\gamma + \delta\varepsilon^2)v_3 = v_4^2 + 2\varepsilon v_1v_2,$$

$$(G_{\varepsilon,4}) \quad \delta v_4 = 2v_1v_3 + \varepsilon v_2^2.$$

Equation  $G_\varepsilon(\mathbf{v}) = \mathbf{0}$ , with  $\mathbf{v}(\varepsilon) = (v_1, v_2, v_3, v_4)$ .

## Principal part

Let  $\mathbf{a} = \mathbf{v}(0)$ .

$$(G_{0,1}) \quad \delta a_1 = 2a_2 a_4,$$

$$(G_{0,2}) \quad \gamma a_2 = a_1^2,$$

$$(G_{0,3}) \quad \gamma a_3 = a_4^2,$$

$$(G_{0,1}) \quad \delta a_4 = 2a_1 a_3.$$



constant  $\delta$

Now, determine the constant  $\delta = \frac{2}{\gamma}$ , as noticed above, to obtain non-trivial solutions in a simple form. Suppose  $a_1 \neq 0$ . then we have

$$a_2 = \frac{a_1^2}{\gamma}, \quad a_3 = \frac{a_1^{-2}}{\gamma}, \quad a_4 = a_1^{-1}.$$

Here,  $\mathbf{a}$  is not uniquely determined.

## Second jet

$\mathbf{a}$  was not uniquely determined. Let  $a_1 = \sigma$ , and

$$\mathbf{a} = \mathbf{a}(\sigma) = \left( \sigma, \frac{\sigma^2}{\gamma}, \frac{\sigma^{-2}}{\gamma}, \sigma^{-1} \right).$$

$G_0(\mathbf{a}(\sigma)) = 0$  holds for  $\sigma \in \mathbb{C} \setminus \{0\}$ .

Let

$$\mathbf{v}(\varepsilon) = \mathbf{a} + \varepsilon \mathbf{w}(\varepsilon), \quad v_i(\varepsilon) = a_i + \varepsilon w_i(\varepsilon),$$

and rewrite the equation ( $G_\varepsilon$ ).

## Equation (M)

$$(M_{\varepsilon,1}) \quad \frac{2}{\gamma} w_1 = \frac{\sigma^{-4}}{\gamma^2} + \frac{2\sigma^2}{\gamma} w_4 + 2\sigma^{-1} w_2 + \varepsilon \left( \frac{2\sigma^{-2}}{\gamma} w_3 + 2w_2 w_4 \right) + \varepsilon^2 w_3^2,$$

$$(M_{\varepsilon,2}) \quad \gamma w_2 + \varepsilon \left( \frac{2\sigma^2}{\gamma^2} + \frac{2\varepsilon}{\gamma} w_2 \right) = 2\sigma w_1 + \frac{2\sigma^{-3}}{\gamma} \\ + \varepsilon \left( w_1^2 + \frac{2\sigma^{-2}}{\gamma} w_4 + 2\sigma^{-1} w_3 \right) + 2\varepsilon^2 w_3 w_4,$$

$$(M_{\varepsilon,3}) \quad \gamma w_3 + \varepsilon \left( \frac{2\sigma^{-2}}{\gamma^2} + \frac{2\varepsilon}{\gamma} w_3 \right) = 2\sigma^{-1} w_4 + \frac{2\sigma^3}{\gamma} \\ + \varepsilon \left( w_4^2 + \frac{2\sigma^2}{\gamma} w_1 + 2\sigma w_2 \right) + 2\varepsilon^2 w_1 w_2,$$

$$(M_{\varepsilon,4}) \quad \frac{2}{\gamma} w_4 = \frac{\sigma^4}{\gamma^2} + \frac{2\sigma^{-2}}{\gamma} w_1 + 2\sigma w_3 + \varepsilon \left( \frac{2\sigma^2}{\gamma} w_2 + 2w_1 w_3 \right) + \varepsilon^2 w_2^2.$$

## Principal part

Here,  $\mathbf{w}$  is supposed to be an analytic function of  $\varepsilon$ , and let  $\mathbf{w} = \mathbf{b} + O(\varepsilon)$ ,  $\mathbf{b} = (b_1, b_2, b_3, b_4)$ , with  $w_i = b_i + O(\varepsilon)$ . The principal part of  $(M_\varepsilon)$  is obtained by letting  $\varepsilon \rightarrow 0$ .

$$(M_{0,1}) \quad \frac{2}{\gamma} b_1 = \frac{\sigma^{-4}}{\gamma^2} + \frac{2\sigma^2}{\gamma} b_4 + 2\sigma^{-1} b_2,$$

$$(M_{0,2}) \quad \gamma b_2 = 2\sigma b_1 + \frac{2\sigma^{-3}}{\gamma},$$

$$(M_{0,3}) \quad \gamma b_3 = 2\sigma^{-1} b_4 + \frac{2\sigma^3}{\gamma},$$

$$(M_{0,4}) \quad \frac{2}{\gamma} b_4 = \frac{\sigma^4}{\gamma^2} + \frac{2\sigma^{-2}}{\gamma} b_1 + 2\sigma b_3.$$

## Equation for $\mathbf{b}$

Rewrite this system of equations as follows.

$$\begin{pmatrix} -\frac{2}{\gamma} & 2\sigma^{-1} & 0 & \frac{2\sigma^2}{\gamma} \\ 2\sigma & -\gamma & 0 & 0 \\ 0 & 0 & -\gamma & 2\sigma^{-1} \\ \frac{2\sigma^{-2}}{\gamma} & 0 & 2\sigma & -\frac{2}{\gamma} \end{pmatrix} \begin{pmatrix} b_1 \\ b_2 \\ b_3 \\ b_4 \end{pmatrix} = \begin{pmatrix} -\frac{\sigma^{-4}}{\gamma^2} \\ -\frac{2\sigma^{-3}}{\gamma} \\ -\frac{2\sigma^3}{\gamma} \\ -\frac{\sigma^4}{\gamma^2} \end{pmatrix}.$$

$$\text{rank } A = 3,$$

$$\text{rank } A = \text{rank } (A \mathbf{b}) \Rightarrow \sigma^5 - \sigma^{-5} = 0.$$

$\mathbf{b}$  is not uniquely determined, here.

$$\sigma = 1$$

PROPOSITION. Without loss of generalities, we can choose  $\sigma = 1$ . Other choices of  $\sigma$  give the same family of cycles.

PROOF.  $a_1 \rightarrow \Omega^k a_1$  : choice of initial point of the periodic orbit.

Let  $\sigma' = -\sigma$ ,  $\varepsilon' = -\varepsilon$ , and

$$w'_1(\varepsilon') = w_1(-\varepsilon'), \quad w'_2(\varepsilon') = -w_2(-\varepsilon'),$$

$$w'_3(\varepsilon') = -w_3(-\varepsilon'), \quad w'_4(\varepsilon') = w_4(-\varepsilon').$$

Equations  $(M_\varepsilon^\sigma)$  and  $(M_{\varepsilon'}^{\sigma'})$  give same solutions for  $\mathbf{u}$ .

In the following, we treat only the case of  $\sigma = 1$ .

## Equations with $\sigma = 1$

$$(M'_1) \quad 0 = \frac{1}{\gamma^2} - \frac{2}{\gamma} w_1 + 2w_2 + \frac{2}{\gamma} w_4 + \varepsilon \left( \frac{2}{\gamma} w_3 + 2w_2 w_4 \right) + \varepsilon^2 w_3^2,$$

$$(M'_2) \quad 0 = \frac{2}{\gamma} + 2w_1 - \gamma w_2 + \varepsilon \left( -\frac{2}{\gamma^2} + w_1^2 + 2w_3 + \frac{2}{\gamma} w_4 \right) \\ + \varepsilon^2 \left( -\frac{2}{\gamma} w_2 + 2w_3 w_4 \right),$$

$$(M'_3) \quad 0 = \frac{2}{\gamma} - \gamma w_3 + 2w_4 + \varepsilon \left( -\frac{2}{\gamma^2} + \frac{2}{\gamma} w_1 + 2w_2 + w_4^2 \right) \\ + \varepsilon^2 \left( -\frac{2}{\gamma} w_3 + 2w_1 w_2 \right),$$

$$(M'_4) \quad 0 = \frac{1}{\gamma^2} + \frac{2}{\gamma} w_1 + 2w_3 - \frac{2}{\gamma} w_4 + \varepsilon \left( \frac{2}{\gamma} w_2 + 2w_1 w_3 \right) + \varepsilon^2 w_2^2.$$

## Change of variables and equations

$$p = w_1 + w_4, \quad q = w_2 + w_3, \quad r = w_2 - w_3, \quad s = w_1 - w_4,$$

$$(P) = (M'_1) + (M'_4), \quad (Q) = (M'_2) + (M'_3),$$

$$(R) = (M'_2) - (M'_3), \quad (S) = (M'_1) - (M'_4),$$

$$(P) \quad \frac{2}{\gamma^2} + 2q + O(\varepsilon) = 0,$$

$$(Q) \quad \frac{4}{\gamma} + 2p - \gamma q + O(\varepsilon) = 0,$$

$$(R) \quad 2s - \gamma r + \varepsilon(ps - 2r - \frac{2}{\gamma}s) + O(\varepsilon^2) = 0,$$

$$(S) \quad -\frac{4}{\gamma}s + 2r + \varepsilon(-\frac{2}{\gamma}r + pr - qs) + O(\varepsilon^2) = 0.$$



## Principal part

Now, let  $\varepsilon \rightarrow 0$ , to have:

$$\frac{2}{\gamma^2} + 2q_0 = 0, \quad \frac{4}{\gamma} + 2p_0 - \gamma q_0 = 0,$$

$$2s_0 - \gamma r_0 = 0, \quad -\frac{4}{\gamma}s_0 + 2r_0 = 0.$$

We have:

$$q_0 = -\frac{1}{\gamma^2}, \quad p_0 = -\frac{5}{2\gamma}, \quad \text{and} \quad 2s_0 - \gamma r_0 = 0.$$

Here,  $s_0$  and  $r_0$  are not uniquely determined. Remember that  $b_1, \dots, b_4$  were not uniquely determined.

$$p_0 = b_1 + b_4, \quad q_0 = b_2 + b_3, \quad r_0 = b_2 - b_3, \quad s_0 = b_1 - b_4.$$

## Cokernel equation

From  $(U) = (2(R) + \gamma(S))/\varepsilon$ , we have

$$(U) \quad (\gamma p - 6)r + \left(2p - \gamma q - \frac{4}{\gamma}\right)s + O(\varepsilon) = 0.$$

We suppose, by letting  $\varepsilon \rightarrow 0$ ,

$$(\gamma p_0 - 6)r_0 + \left(2p_0 - \gamma q_0 - \frac{4}{\gamma}\right)s_0 = 0$$

holds, *i.e.*,

$$-\frac{17}{2}r_0 - \frac{8}{\gamma}s_0 = 0.$$

Together with  $2s_0 - \gamma r_0 = 0$ , we determine  
 $r_0 = s_0 = 0$ .

## Regularization

System of algebraic equations

$\{(P), (Q), (R), (U)\}$ , in variables  $(p, q, r, s)$  and analytically parametrized by  $\varepsilon$ , has a solution

$$(p_0, q_0, r_0, s_0) = \left(-\frac{5}{2\gamma}, -\frac{1}{\gamma^2}, 0, 0\right), \text{ for } \varepsilon = 0.$$

Jacobian at  $(p_0, q_0, r_0, s_0)$ :

$$\det \begin{pmatrix} 0 & 2 & 0 & 0 \\ 2 & -\gamma & 0 & 0 \\ 0 & 0 & -\gamma & 2 \\ 0 & 0 & -\frac{17}{2} & -\frac{8}{\gamma} \end{pmatrix} = -100 \neq 0.$$

## Analytic family of solutions

PROPOSITION      System of equations  $\{(P), (Q), (R), (S)\}$  has a family of solutions  $(p(\varepsilon), q(\varepsilon), r(\varepsilon), s(\varepsilon))$ , analytic near  $\varepsilon = 0$ , satisfying  $p(0) = p_0$ ,  $q(0) = q_0$ , and  $r(\varepsilon) \equiv 0$ ,  $s(\varepsilon) \equiv 0$ .

PROOF      System of equations  $\{(P), (Q), (R), (S)\}$  is equivalent to the system of equations  $\{(P), (Q), (R), (U)\}$ , which has the solution. System of equations  $\{(P), (Q), (R), (U)\}$  has a family of solutions  $(p(\varepsilon), q(\varepsilon), r(\varepsilon), s(\varepsilon))$ , analytic near  $\varepsilon = 0$ , satisfying  $p(0) = p_0$ ,  $q(0) = q_0$ ,  $r(0) = 0$ ,  $s(0) = 0$ . The terms  $O(\varepsilon^2)$  in equations  $(R)$  and  $(S)$  are computed as follows.

$$-\varepsilon^2(pr + qs + \frac{1}{\gamma}r), \quad -\varepsilon^2(qr).$$

Hence,  $(R)$  and  $(S)$  always hold if  $r = s = 0$ .

...

By assuming  $r = s = 0$ , we see our system of equations reduces to the following system of equation in  $p$  and  $q$  only.

$$(P_0) \quad \frac{2}{\gamma^2} + 2q + \varepsilon\left(\frac{2}{\gamma}q + pq\right) + \varepsilon^2\frac{q^2}{2} = 0,$$

$$(Q_0) \quad \frac{4}{\gamma} + 2p - \gamma q + \varepsilon\left(\frac{1}{2}p^2 + \frac{2}{\gamma}p + 2q - \frac{4}{\gamma^2}\right) + \varepsilon^2\left(pq - \frac{1}{\gamma}q\right) = 0,$$

which has a family of solutions  $p(\varepsilon)$  and  $q(\varepsilon)$ , near  $\varepsilon = 0$ , satisfying  $p(0) = p_0$  and  $q(0) = q_0$ .

By the uniqueness of the solutions given by the implicit function theorem, these solutions are the same.

## Proof of theorem B

As stated in the above, our system of equations has a family of solutions parametrized by  $\varepsilon$ . Obviously, our solutions give the followings.

$$a_1 = a_4 = 1, \quad a_2 = a_3 = \frac{1}{\gamma},$$

$$b_1 = b_4 = -\frac{5}{4\gamma}, \quad b_2 = b_3 = -\frac{1}{2\gamma^2}.$$

$$u_0 = y_* - \frac{\varepsilon^2}{\gamma},$$

$$u_1 = u_4 = \varepsilon - \frac{5}{4\gamma}\varepsilon^2 + \dots,$$

$$u_2 = u_3 = \frac{1}{\gamma}\varepsilon^2 - \frac{1}{2\gamma^2}\varepsilon^3 + \dots.$$

...

Hence, we have

$$y_n = y_* - \frac{1}{\gamma} \varepsilon^2 + \rho_1(n) \left( \varepsilon - \frac{5}{4\gamma} \varepsilon^2 + \dots \right) + \rho_2(n) \left( \frac{1}{\gamma} \varepsilon^2 - \frac{1}{2\gamma^2} \varepsilon^3 + \dots \right).$$

Furthermore, from  $(F_0)$ ,

$$\alpha(\varepsilon) - \alpha_0 = \left( \frac{\omega_1}{\gamma} - \frac{2}{\gamma} - 2 \right) \varepsilon^2 + \frac{5}{\gamma} \varepsilon^3 + \dots,$$

with  $\omega_1 - 2 - 2\gamma = \omega_1 - 2 - 2\omega_2 + 2\omega_1 = 5\omega_1$ , we get

$$\alpha(\varepsilon) = \alpha_0 + \frac{5}{\gamma} \omega_1 \varepsilon^2 + \frac{5}{\gamma} \varepsilon^3 + \dots.$$

Note that if  $\omega_1 = \Omega + \bar{\Omega} > 0$ , then

$\gamma = \Omega^2 + \bar{\Omega}^2 - (\Omega + \bar{\Omega}) < 0$ . And if  $\Omega + \bar{\Omega} < 0$ , then  $\gamma > 0$ .

So,  $\frac{5}{\gamma} \omega_1 < 0$ . These, with  $\gamma^2 = 5$ , prove Theorem B.

## Proof of Theorem C

The system of equations  $\{(P_0), (Q_0)\}$ , with conditions  $p(0) = p_0$  and  $q(0) = q_0$ , can be regarded as a real analytic family of systems of real analytic equations. So, for sufficiently small real values of  $\varepsilon$ ,  $p(\varepsilon)$  and  $q(\varepsilon)$  are real. With real values of  $\mathbf{a}$  and  $\mathbf{b}$ , the corresponding parameter  $\alpha(\varepsilon)$  and periodic points are real and real analytic with respect to  $\varepsilon$ , near  $\varepsilon = 0$ .

The trace of the Jacobian matrix along the cycle is also real analytic in  $\varepsilon$  and takes real values. It is also holomorphic in  $\varepsilon$ , considered as a complex variable, near  $\varepsilon = 0$ . As  $\alpha(0) = \alpha_0$ , and the eigenvalues of the fixed point  $P_*$  are  $\Omega$  and  $\bar{\Omega}$ , we see that  $\tau(0) = 2$ . On the other hand, the coordinates of the periodic cycle is algebraic with respect to complex parameter  $\alpha$ . For sufficiently large value of  $\alpha$ , the periodic cycle become hyperbolic, *i.e.*, the absolute value of the analytic continuation of the trace function is larger than 2. Therefore, the trace function is not constant as an algebraic function of  $\alpha$ . Hence  $\tau(\varepsilon)$  is not constant near  $\varepsilon = 0$ .



## Proof of Theorem A

As is shown in the proof of Theorem B,  $\frac{\omega_1}{\gamma} < 0$  holds in both cases of  $\Omega$ . Parameter  $\alpha$  is related to  $\varepsilon$  by a real analytic function

$$\alpha(\varepsilon) = \alpha_0 + \frac{5}{\gamma}\omega_1\varepsilon^2 + \frac{5}{\gamma}\varepsilon^3 + \dots.$$

If  $\alpha < \alpha_0$  and  $\alpha$  is sufficiently near  $\alpha_0$ , there exist real values  $\varepsilon_-$  and  $\varepsilon_+$  near  $\varepsilon = 0$ , such that

$$\alpha = \alpha(\varepsilon_-) = \alpha(\varepsilon_+), \quad \varepsilon_- < 0 < \varepsilon_+,$$

with

$$\tau(\varepsilon_-) \neq 2, \quad \tau(\varepsilon_+) \neq 2.$$

If  $\alpha > \alpha_0$  and sufficiently near  $\alpha_0$ , then  $\alpha = \alpha(\varepsilon)$  does not have real solutions near  $\varepsilon = 0$ .

Index of a fixed point  $P \in \mathbb{R}^2$  of mapping  $f : \mathbb{R}^2 \rightarrow \mathbb{R}^2$  is defined as follows. Let  $U$  denote a small neighborhood of the fixed point. Define a mapping  $\varphi : U \setminus \{P\} \rightarrow \mathbb{R}^2 \setminus \{O\}$  by  $\varphi(X) = f(X) - X$ . By an appropriate choice of the neighborhood  $U$ , the induced homomorphism,  $\varphi_* : \pi_1(U \setminus \{P\}) \rightarrow \pi_1(\mathbb{R}^2 \setminus \{O\})$ , of the fundamental groups defines an integer. This integer is called the local index of fixed point  $P$ .

By Poincaré's index theorem, the sum of the local indices of the fixed points is invariant under continuous perturbations of the mapping  $f$ . In the case of area preserving diffeomorphism, the local index of a saddle is  $-1$ , and the local index of a center is  $+1$ . So, the created two cycles cannot be the same type. This proves Theorem A.