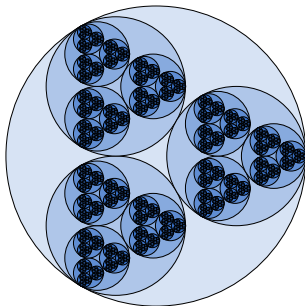


Continued fractions and semigroups of Möbius transformations

Ian Short



Wednesday 8 October 2014



The Open University

Work in preparation

Matthew Jacques

Mairi Walker

A problem about continued fractions

Problem – version I. Determine those finite sets of real numbers X with the property that each continued fraction

$$\frac{1}{b_1 + \frac{1}{b_2 + \frac{1}{b_3 + \cdots}}}$$

with coefficients in X converges.

Examples

Problem – version I. Determine those finite sets X with the property that each continued fraction with coefficients in X converges.

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Śleszyński–Pringsheim theorem. If $|b_n| \geq 1 + |a_n|$ for each positive integer n , then the continued fraction

$$\frac{a_1}{b_1 + \frac{a_2}{b_2 + \frac{a_3}{b_3 + \dots}}}$$

converges.

Continued fractions and Möbius transformations

$$\frac{1}{b_1 + \frac{1}{b_2 + \frac{1}{b_3 + \frac{1}{b_4 + \cdots}}}}$$

Continued fractions and Möbius transformations

$$\begin{array}{c} \frac{1}{b_1 + \frac{1}{b_2 + \frac{1}{b_3 + \frac{1}{b_4 + \dots}}}} \end{array} \quad t_1(z) = \frac{1}{b_1+z}$$

Continued fractions and Möbius transformations

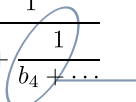
$$\begin{array}{c} \frac{1}{b_1 + \frac{1}{b_2 + \frac{1}{b_3 + \frac{1}{b_4 + \dots}}}} \end{array} \quad t_2(z) = \frac{1}{b_2 + z}$$
A diagram illustrating a continued fraction and its transformation. The continued fraction is written as a series of horizontal lines with numbers above and below them. The top line has a '1' above it. The second line has 'b_1 + ' to its left and a '1' above it. The third line has 'b_2 + ' to its left and a '1' above it. The fourth line has 'b_3 + ' to its left and a '1' above it. The fifth line has 'b_4 + \dots' to its left. A blue oval encircles the 'b_2 + ' and the '1' above it. A blue arrow points from this oval to the right, where the transformation $t_2(z) = \frac{1}{b_2 + z}$ is written.

Continued fractions and Möbius transformations

$$\frac{1}{b_1 + \frac{1}{b_2 + \frac{1}{b_3 + \frac{1}{b_4 + \cdots}}}}$$

$t_3(z) = \frac{1}{b_3+z}$

Continued fractions and Möbius transformations

$$\frac{1}{b_1 + \frac{1}{b_2 + \frac{1}{b_3 + \frac{1}{b_4 + \dots}}}} \quad t_4(z) = \frac{1}{b_4 + z}$$


Continued fractions and Möbius transformations

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$$T_n = t_1 \circ t_2 \circ \cdots \circ t_n$$

A problem about sequences of Möbius transformations

Definition. Given a set of (real) Möbius transformations \mathcal{F} , a *composition sequence* from \mathcal{F} is a sequence

$$F_n = f_1 \circ f_2 \circ \cdots \circ f_n, \quad \text{where } f_i \in \mathcal{F}.$$

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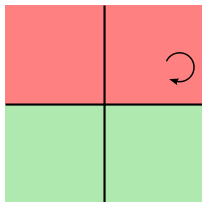
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Real Möbius transformations

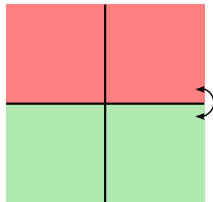
$$z \mapsto \frac{az + b}{cz + d}, \quad a, b, c, d \in \mathbb{R}, \quad ad - bc \neq 0$$

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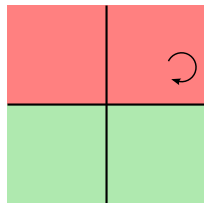
$$ad - bc = 1$$



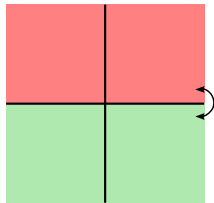
$$ad - bc = -1$$

Real Möbius transformations

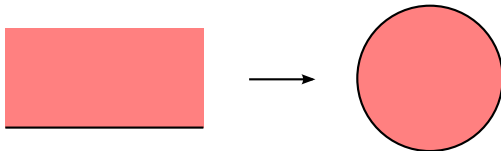
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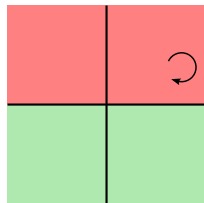


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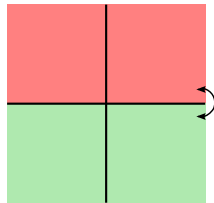


Real Möbius transformations

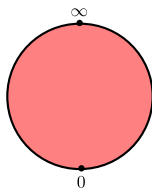
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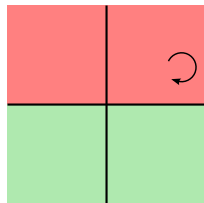


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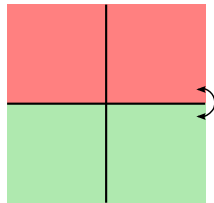


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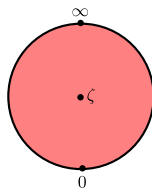
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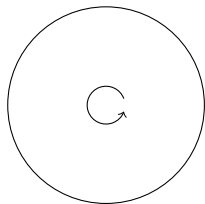
$$ad - bc = 1$$



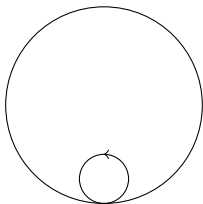
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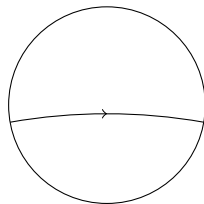
Conjugacy classification of Möbius transformations



elliptic

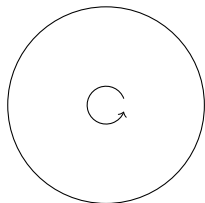


parabolic



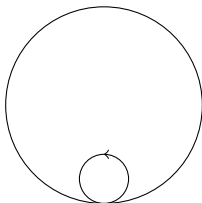
loxodromic

Conjugacy classification of Möbius transformations



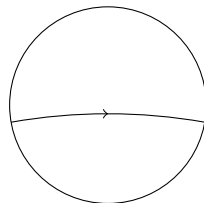
elliptic

one fixed point
inside



parabolic

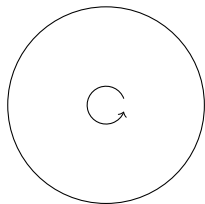
one fixed point
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loxodromic

two fixed points
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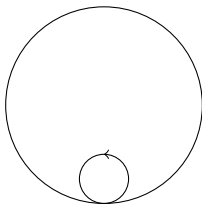
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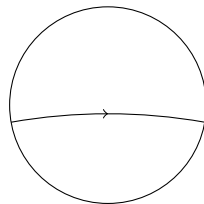
hyperbolic rotation



parabolic

one fixed point
on the boundary

$z \mapsto z + 1$



loxodromic

two fixed points
on the boundary

$z \mapsto \lambda z, \lambda > 1$

Example – the modular group

Problem – version II. Determine those finite sets of Möbius transformations \mathcal{F} with the property that every composition sequence from \mathcal{F} converges at 0.

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$$\begin{array}{cc} \begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix} & \begin{pmatrix} 1 & 0 \\ 1 & 1 \end{pmatrix} \\ f(z) = z + 1 & g(z) = \frac{z}{z + 1} \end{array}$$

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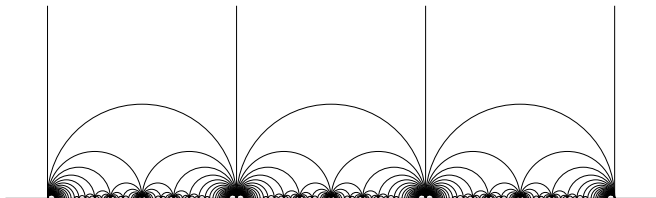
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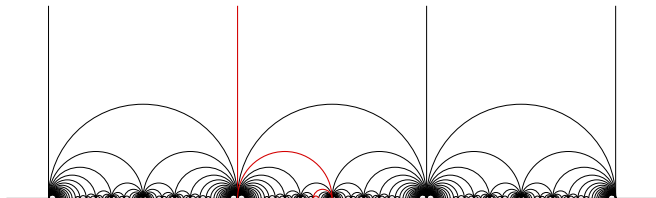
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$$\Gamma = \left\{ z \mapsto \frac{az + b}{cz + d} : a, b, c, d \in \mathbb{Z}, \quad ad - bc = 1 \right\}$$

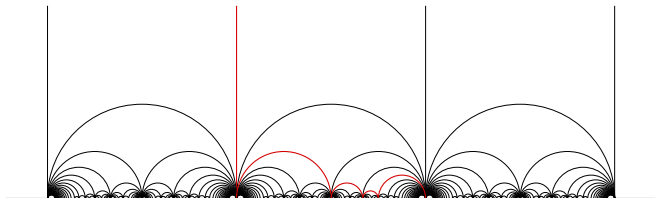
Farey graph



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Example – pairs of parabolics

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$$\begin{pmatrix} 1 & \lambda \\ 0 & 1 \end{pmatrix} \quad \begin{pmatrix} 1 & 0 \\ \mu & 1 \end{pmatrix}$$

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Theorem. Let $\mathcal{F} = \{f, g\}$. Then every composition sequence from \mathcal{F} converges if and only if $\lambda\mu \notin (-4, 0]$.

Example – pairs of parabolics

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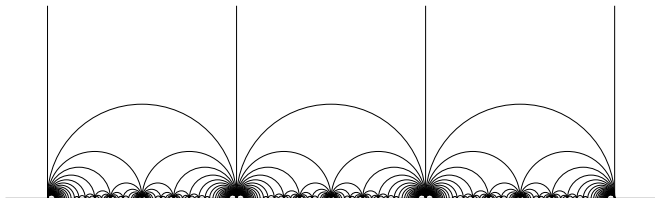
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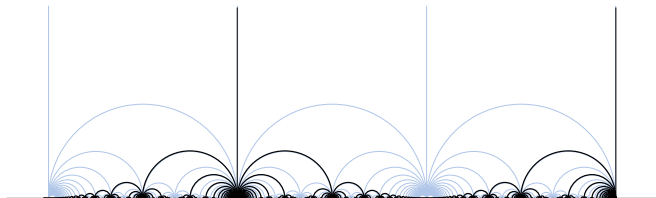
Example – even-integer continued fractions.

$$f(z) = z + 2 \quad g(z) = \frac{z}{2z + 1}$$

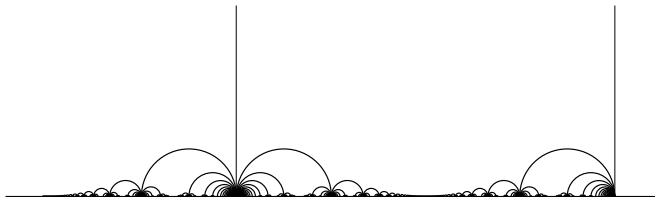
Farey tree



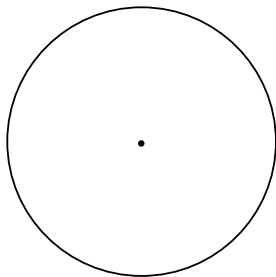
Farey tree



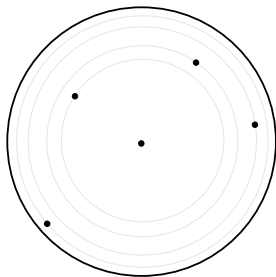
Farey tree



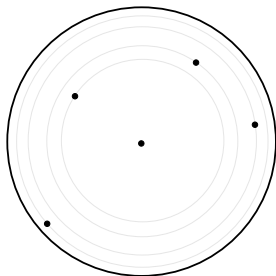
Escaping sequences and general convergence



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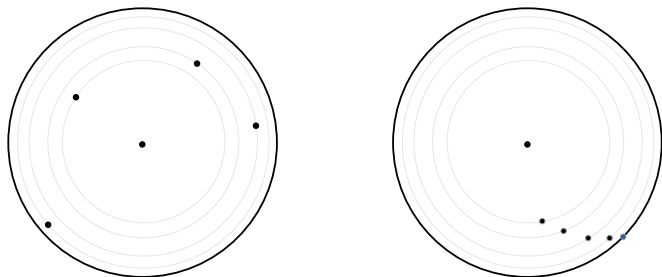


Escaping sequences and general convergence



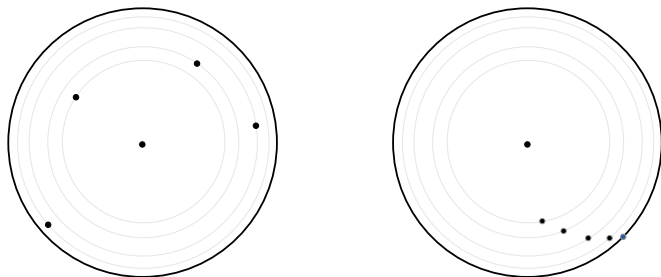
Definition. A sequence F_n of Möbius transformations is an *escaping sequence* if the sequence $F_n(\zeta)$ accumulates only on the unit circle in the Euclidean metric.

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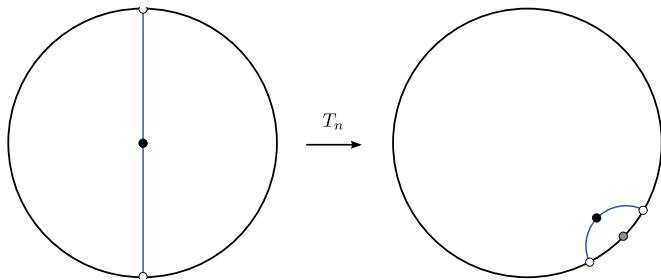
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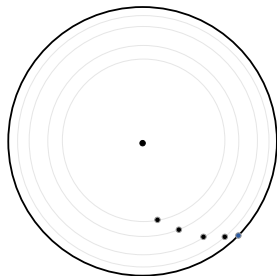
Definition. A sequence F_n of Möbius transformations is an *escaping sequence* if the sequence $F_n(\zeta)$ accumulates only on the unit circle in the Euclidean metric.

An escaping sequence F_n *converges generally* to a point p on the unit circle if $F_n(\zeta) \rightarrow p$ as $n \rightarrow \infty$ (in the Euclidean metric).

Classical convergence implies general convergence

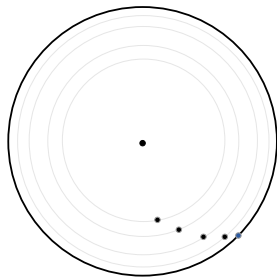


Backwards limit sets and conical limit sets

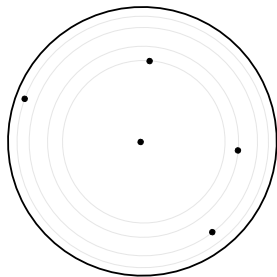


F_n

Backwards limit sets and conical limit sets

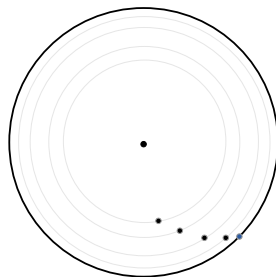


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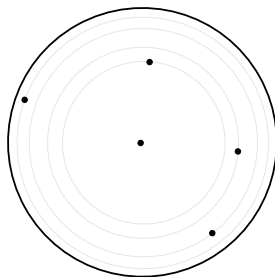


F_n^{-1}

Backwards limit sets and conical limit sets



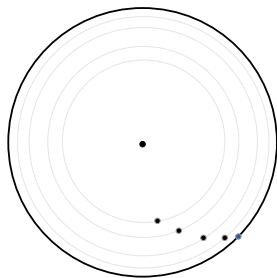
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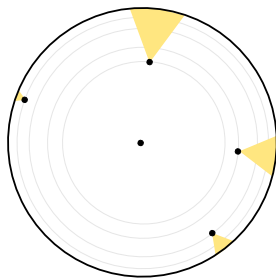
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Definition. The *backwards limit set* of an escaping sequence F_n is the set of accumulation points of the sequence $F_n^{-1}(\zeta)$.

Backwards limit sets and conical limit sets



F_n



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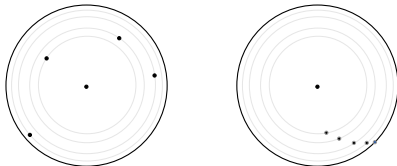
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Return to the problem

Problem – version III. Determine those finite sets of Möbius transformations \mathcal{F} with the property that every composition sequence from \mathcal{F} converges generally.

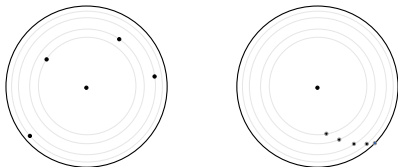
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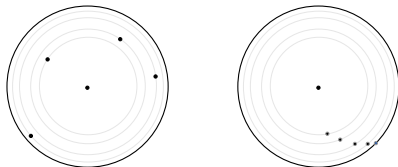
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Conjecture. If every composition sequence from \mathcal{F} is an escaping sequence, then every composition sequence converges generally.

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Conjecture. If every composition sequence from \mathcal{F} is an escaping sequence, then every composition sequence converges generally.

Theorem. The conjecture is true if \mathcal{F} has order two.

From Möbius transformations to semigroups

Lemma. Let \mathcal{F} be a finite set of Möbius transformations, and let S be the semigroup generated by \mathcal{F} .

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Lemma. Let \mathcal{F} be a finite set of Möbius transformations, and let S be the semigroup generated by \mathcal{F} . The following are equivalent:

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Discrete semigroups

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Theorem. Let \mathcal{F} be a set of two Möbius transformations, and let S be the semigroup generated by \mathcal{F} .

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Theorem. Let \mathcal{F} be a set of two Möbius transformations, and let S be the semigroup generated by \mathcal{F} . Then, with one exception, the following are equivalent:

- (i) each composition sequence from \mathcal{F} is an escaping sequence
- (ii) each composition sequence from \mathcal{F} converges generally
- (iii) S is discrete and inverse free.

Discrete semigroups

Lemma. Let \mathcal{F} be a finite set of Möbius transformations, and let S be the semigroup generated by \mathcal{F} . The following are equivalent:

- (i) each composition sequence from \mathcal{F} is an escaping sequence
- (ii) the identity element does not belong to the closure of S .

Theorem. Let \mathcal{F} be a set of two Möbius transformations, and let S be the semigroup generated by \mathcal{F} . Then, with one exception, the following are equivalent:

- (i) each composition sequence from \mathcal{F} is an escaping sequence
- (ii) each composition sequence from \mathcal{F} converges generally
- (iii) S is discrete and inverse free.

Problem – version IV. Classify the inverse-free discrete semigroups.

Recap

Problem – version I. Determine those finite sets of real numbers X with the property that each continued fraction with coefficients in X converges.

Problem – version II. Determine those finite sets of Möbius transformations \mathcal{F} with the property that every composition sequence from \mathcal{F} converges at 0.

Problem – version III. Determine those finite sets of Möbius transformations \mathcal{F} with the property that every composition sequence from \mathcal{F} converges generally.

Problem – version IV. Classify the inverse-free discrete semigroups.

Selected literature on Möbius semigroups

Some Moebius semigroups on the 2-sphere

C.S. Ballantine

J. Math. Mech., 1962

On certain semigroups of hyperbolic isometries

T. Jørgensen and K. Smith

Duke Math. J., 1990

Complex dynamics of Möbius semigroups

D. Fried, S.M. Marotta and R. Stankewitz

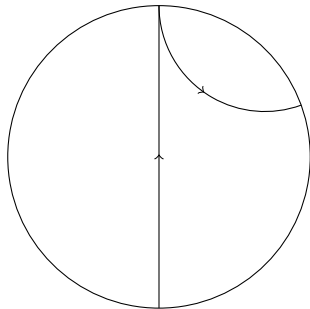
Ergodic Theory Dynam. Systems, 2012

Entropie des semi-groupes d'isométrie d'un espace hyperbolique

P. Mercat

To be published

Exceptional semigroup



$$f(z) = 2z \quad g(z) = \frac{1}{2}z + 1$$

Two-generator Fuchsian groups literature

The classification of discrete 2-generator subgroups of $\mathrm{PSL}(2, \mathbf{R})$

J.P. Matelski

Israel J. Math., 1982

An algorithm for 2-generator Fuchsian groups

J. Gilman and B. Maskit

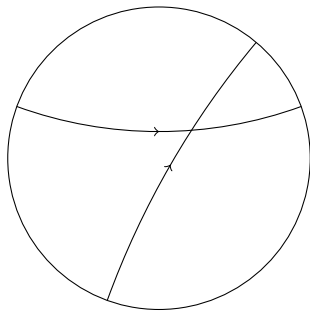
Michigan Math. J., 1991

Two-generator discrete subgroups of $\mathrm{PSL}(2, \mathbf{R})$

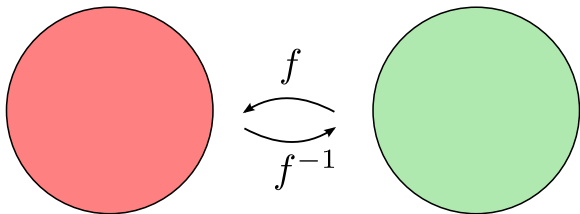
J. Gilman

Mem. Amer. Math. Soc., 1995

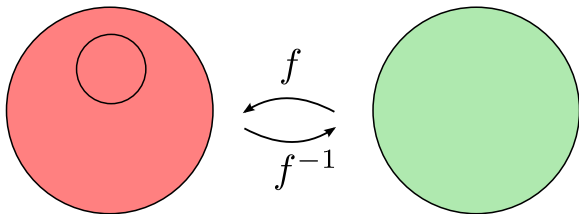
Two-generator Fuchsian groups



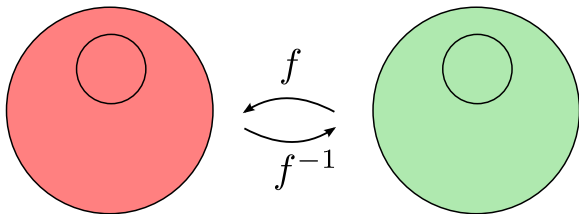
Schottky groups



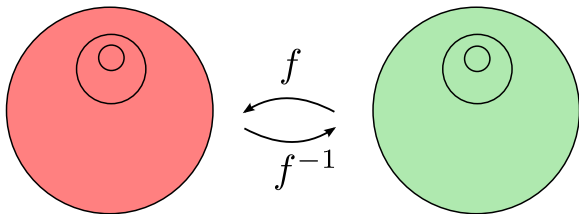
Schottky groups



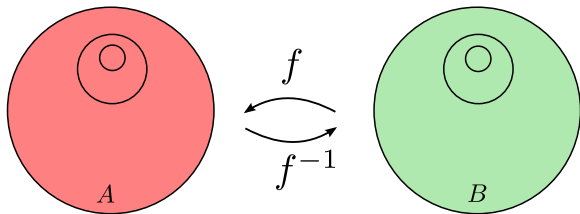
Schottky groups



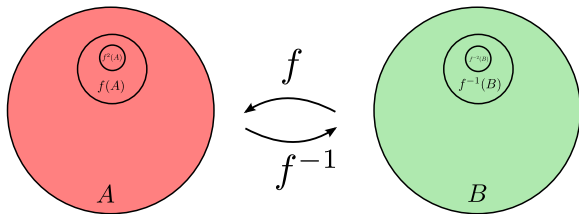
Schottky groups



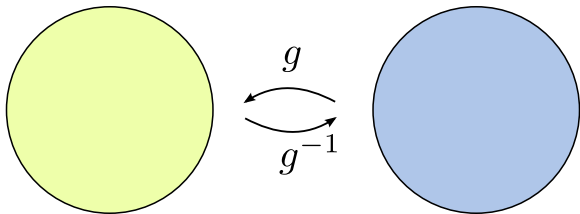
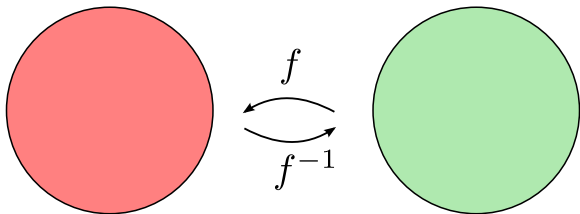
Schottky groups



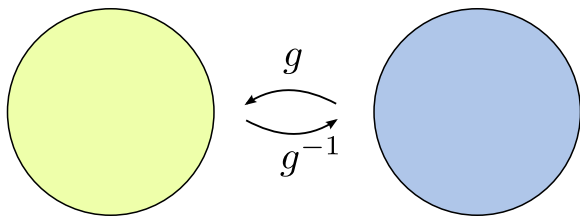
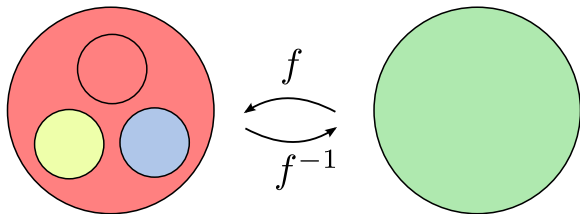
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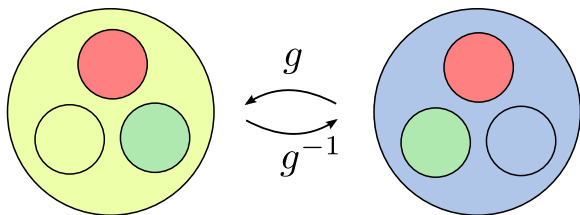
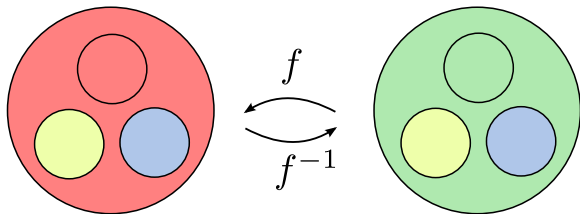
Schottky groups



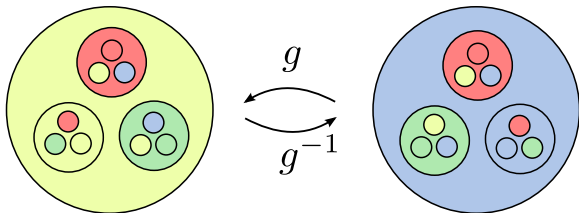
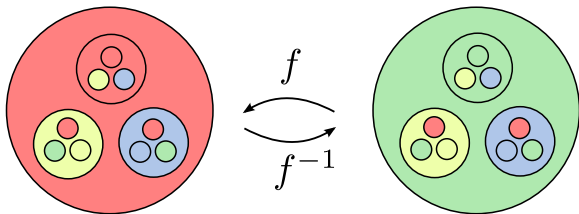
Schottky groups



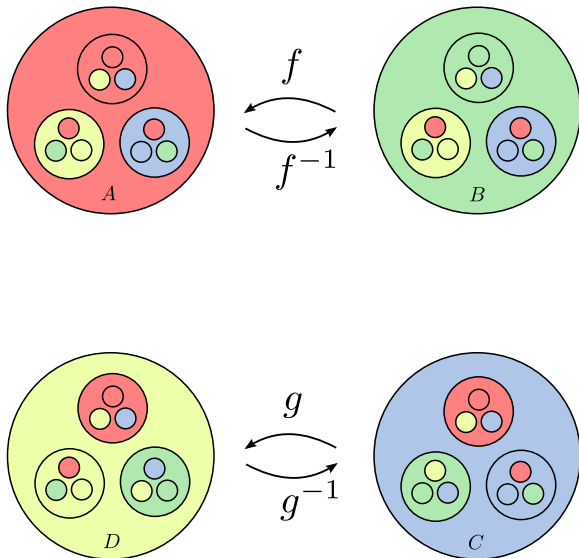
Schottky groups



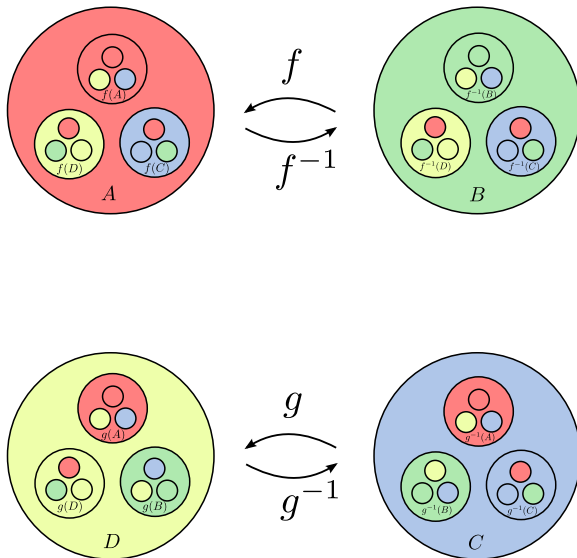
Schottky groups



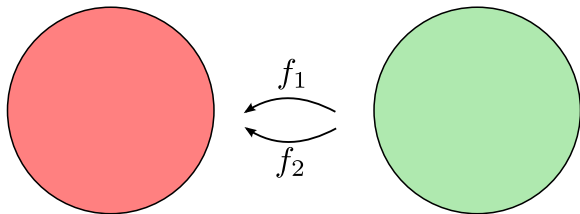
Schottky groups



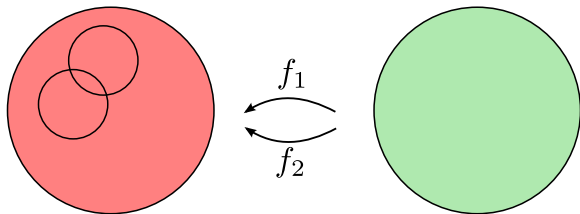
Schottky groups



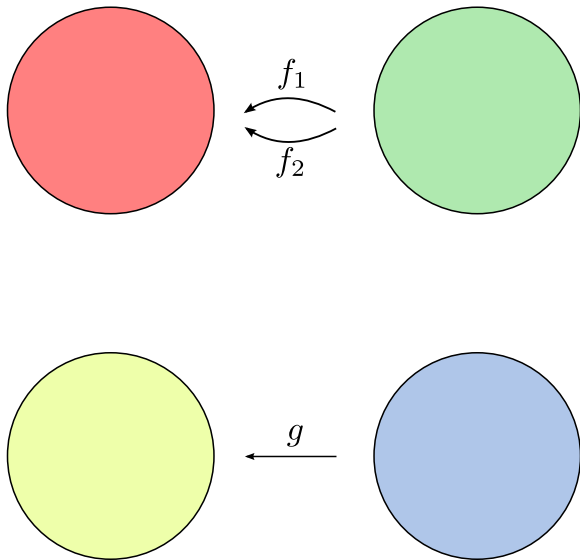
Schottky semigroups



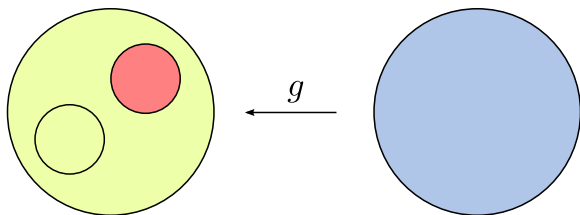
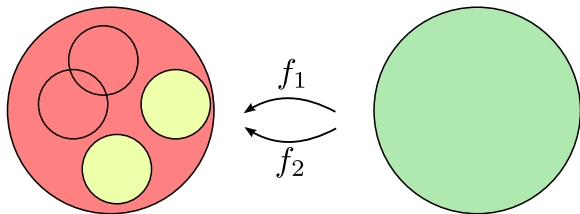
Schottky semigroups



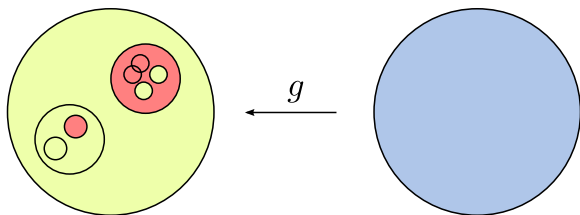
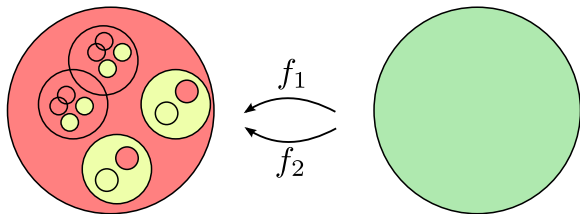
Schottky semigroups



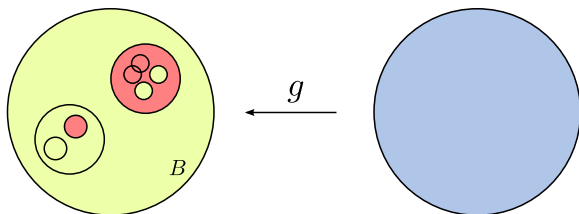
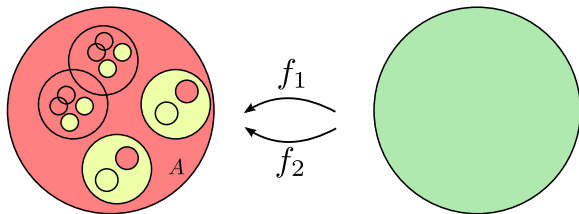
Schottky semigroups



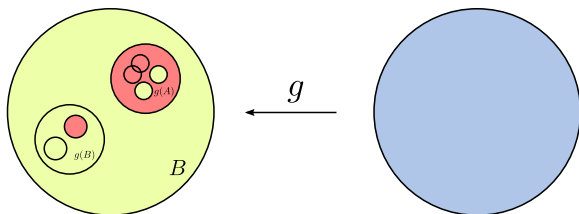
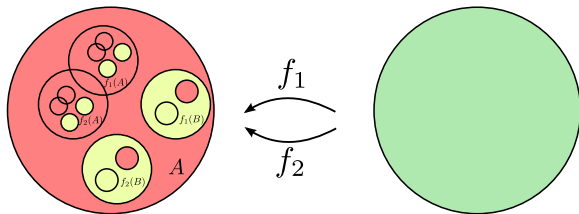
Schottky semigroups



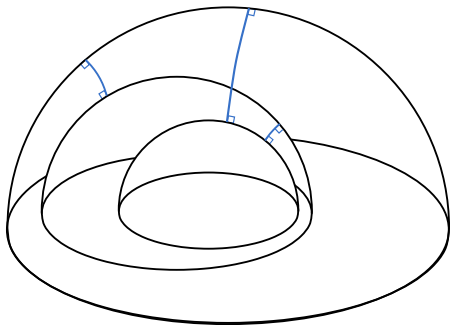
Schottky semigroups



Schottky semigroups



Reverse triangle inequality



Two-generator inverse-free discrete semigroups

elliptic

elliptic

elliptic

parabolic

elliptic

loxodromic

parabolic

parabolic

parabolic

loxodromic

loxodromic

loxodromic

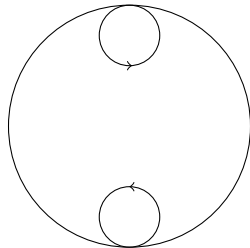
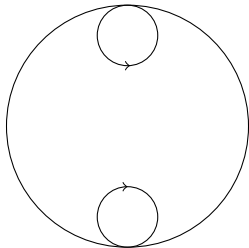
Two-generator inverse-free discrete semigroups

elliptic	elliptic	×
elliptic	parabolic	×
elliptic	loxodromic	×
parabolic	parabolic	
parabolic	loxodromic	
loxodromic	loxodromic	

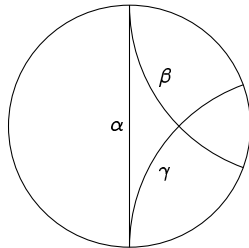
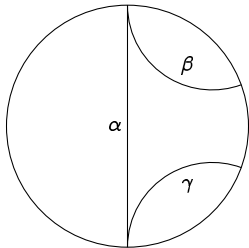
Two-generator inverse-free discrete semigroups

elliptic	elliptic	✗
elliptic	parabolic	✗
elliptic	loxodromic	✗
parabolic	parabolic	✓
parabolic	loxodromic	✓
loxodromic	loxodromic	✓

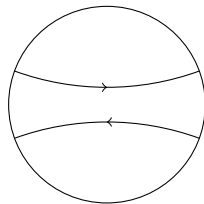
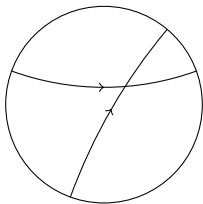
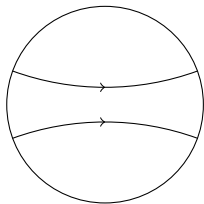
Pairs of parabolics



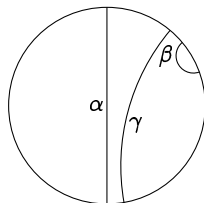
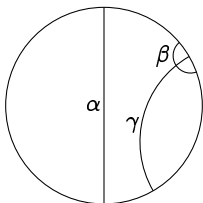
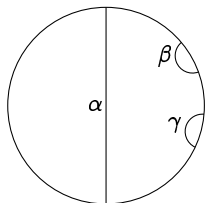
Pairs of parabolics



Pairs of loxodromics



Pairs of loxodromics



Solution to Problem III

Theorem. A set $\mathcal{F} = \{f, g\}$ of two Möbius transformations has the property that every composition sequence from \mathcal{F} converges generally if and only if one of the following conditions is satisfied:

- (i) f and g are parabolic and fg is not elliptic
- (ii) one of f or g is loxodromic and the other is either parabolic or loxodromic, and fg^n and $f^n g$ are not elliptic for any positive integer n .

Return to the original problem

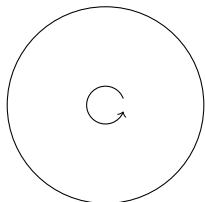
Problem – version I. Determine those finite sets X with the property that each continued fraction with coefficients in X converges.

Return to the original problem

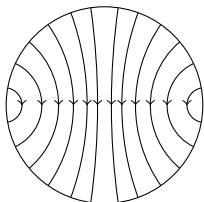
Problem – version I. Determine those finite sets X with the property that each *minus* continued fraction with coefficients in X converges.

Return to the original problem

Problem – version I. Determine those finite sets X with the property that each *minus* continued fraction with coefficients in X converges.



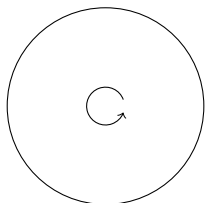
$$-\frac{1}{b+z} \quad |b| < 2$$



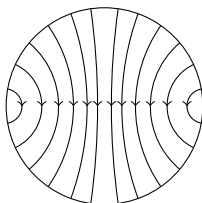
$$-\frac{1}{b+z} \quad |b| \geq 2$$

Return to the original problem

Problem – version I. Determine those finite sets X with the property that each *minus* continued fraction with coefficients in X converges.



$$-\frac{1}{b+z} \quad |b| < 2$$



$$-\frac{1}{b+z} \quad |b| \geq 2$$

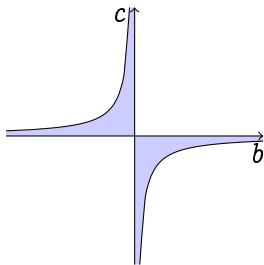
Theorem. A finite set X has the property that every minus continued fraction with coefficients in X converges if and only if $X \subset (-\infty, 2] \cup [2, +\infty)$.

Return to the original problem

Problem – version I. Determine those finite sets X with the property that each continued fraction with coefficients in X converges.

Return to the original problem

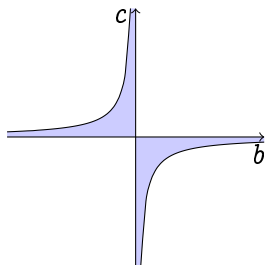
Problem – version I. Determine those finite sets X with the property that each continued fraction with coefficients in X converges.



$$bc \in (-4, 0]$$

Return to the original problem

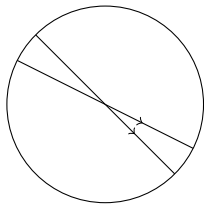
Problem – version I. Determine those finite sets X with the property that each continued fraction with coefficients in X converges.



$$bc \in (-4, 0]$$

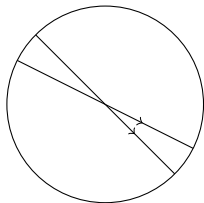
Theorem. A set $\{b, c\}$ of real numbers has the property that every continued fraction with coefficients in $\{b, c\}$ converges if and only if $bc \notin (-4, 0]$.

Examples

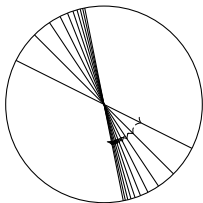


$$\frac{1}{1+z} \quad \frac{1}{2+z}$$

Examples

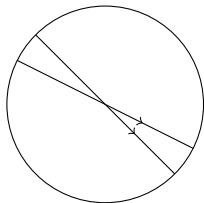


$$\frac{1}{1+z} \quad \frac{1}{2+z}$$

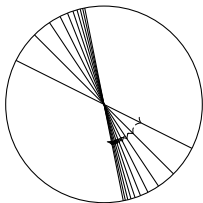


$$\frac{1}{b+z} \quad b \in \mathbb{N}$$

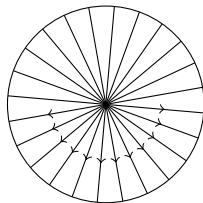
Examples



$$\frac{1}{1+z} \quad \frac{1}{2+z}$$

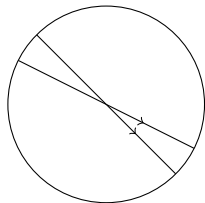


$$\frac{1}{b+z} \quad b \in \mathbb{N}$$

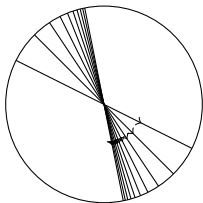


$$\frac{1}{b+z} \quad b \in \mathbb{R}$$

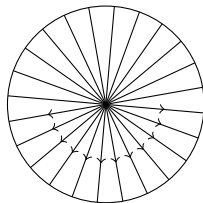
Examples



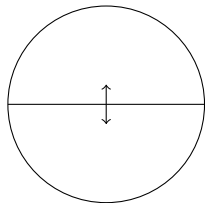
$$\frac{1}{1+z} \quad \frac{1}{2+z}$$



$$\frac{1}{b+z} \quad b \in \mathbb{N}$$

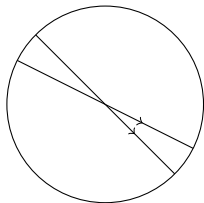


$$\frac{1}{b+z} \quad b \in \mathbb{R}$$

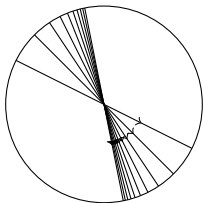


$$\frac{1}{z}$$

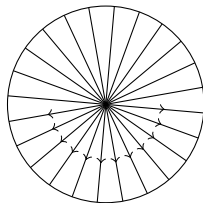
Examples



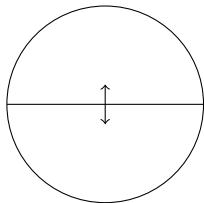
$$\frac{1}{1+z} \quad \frac{1}{2+z}$$



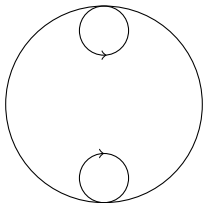
$$\frac{1}{b+z} \quad b \in \mathbb{N}$$



$$\frac{1}{b+z} \quad b \in \mathbb{R}$$

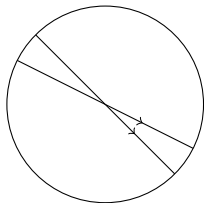


$$\frac{1}{z}$$

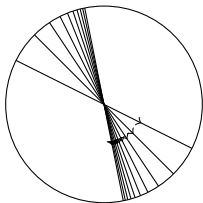


$$z+1 \quad \frac{z}{z+1}$$

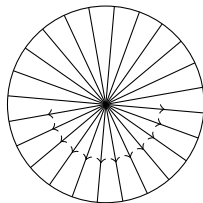
Examples



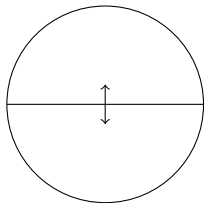
$$\frac{1}{1+z} \quad \frac{1}{2+z}$$



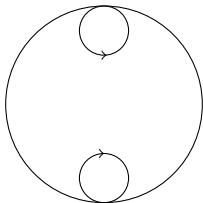
$$\frac{1}{b+z} \quad b \in \mathbb{N}$$



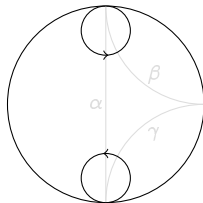
$$\frac{1}{b+z} \quad b \in \mathbb{R}$$



$$\frac{1}{z}$$



$$z+1 \quad \frac{z}{z+1}$$



$$z+2 \quad \frac{z}{-2z+1}$$

The unknown

Conjecture. If every composition sequence from \mathcal{F} is an escaping sequence, then every composition sequence converges generally.

The unknown

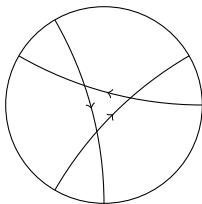
Conjecture. If every composition sequence from \mathcal{F} is an escaping sequence, then every composition sequence converges generally.

More generators. Classify those sets of transformations \mathcal{F} of size greater than two with the property that every composition sequence from \mathcal{F} converges generally.

The unknown

Conjecture. If every composition sequence from \mathcal{F} is an escaping sequence, then every composition sequence converges generally.

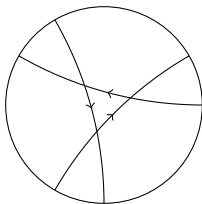
More generators. Classify those sets of transformations \mathcal{F} of size greater than two with the property that every composition sequence from \mathcal{F} converges generally.



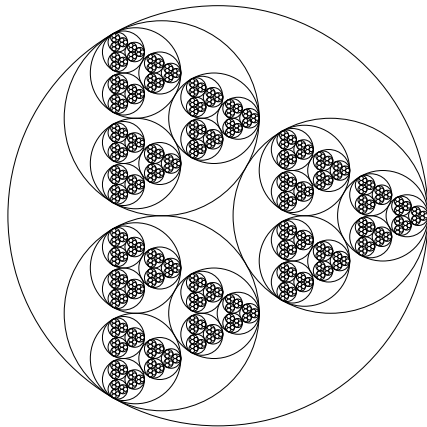
The unknown

Conjecture. If every composition sequence from \mathcal{F} is an escaping sequence, then every composition sequence converges generally.

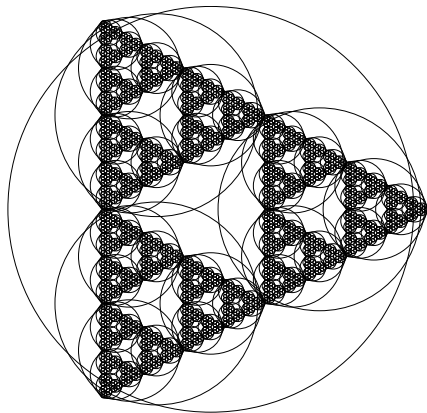
More generators. Classify those sets of transformations \mathcal{F} of size greater than two with the property that every composition sequence from \mathcal{F} converges generally.



Higher dimensions. Classify those sets of *complex* transformations \mathcal{F} of size two with the property that every composition sequence from \mathcal{F} converges generally.

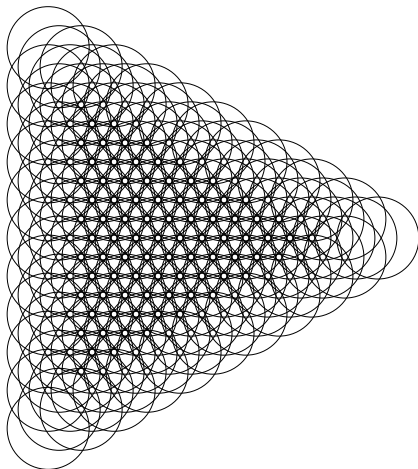


Gallery¹



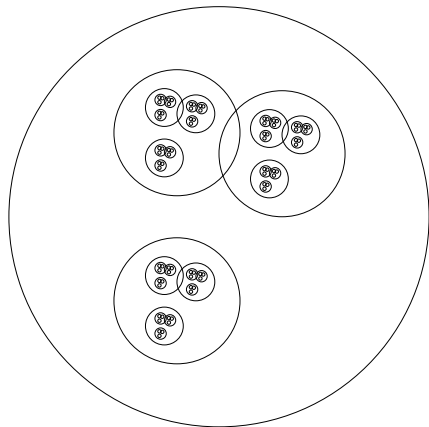
¹Created using *lim* by Curt McMullen

Gallery¹



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Gallery¹



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Thank you for your attention.