

<-Prolongational Limit Sets in Generalized Pseudo-dynamical Systems

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This paper is devoted to generalized pseudo-dynamical systems (X, G, λ) (see def. 1), where (X, v) is a topological space with topology v and $(G, +, <)$ is an abelian ordered semigroup with a neutral element 0, which is also the minimal element.

In the system (X, G, λ) satisfying these assumptions there are defined <-prolongational limit sets corresponding to the <-limit sets introduced in [4] generalizing the notion of positive prolongational limit sets of x ($J_+(x)$) in "single valued" dynamical systems (see [1], [3]). Investigating the connections between the several variants of <-prolongational limit sets as well as their topological properties some similarities were noticed in relation both to their prototypes in the dynamical systems $J_+(x)$ and to the corresponding <-limit sets.

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Notations, definitions and examples. In the whole paper we use the following notations and definitions the majority of which are according to [2], [3] and [4].

By $(\mathcal{A}(X), 2^v)$ we denote the space of all non-empty subsets of a topological space (X, v) with the topology 2^v generated by families of the form

$$\langle V_1, \dots, V_n \rangle := \left\{ B \in \mathcal{A}(X) : B \subset \bigcup_{i=1}^n V_i, B \cap V_i \neq \emptyset \text{ for } i = 1, \dots, n \right\}$$

corresponding to all finite systems of subsets of X , open in topology v . By $\mathcal{C}(X)$ we denote the family of all non-empty and compact subsets of X . "=:=" denotes an equality by definition.

For arbitrary $A \in \mathcal{A}(X)$ we denote by $\mathcal{U}_A, \mathcal{V}_A, \dots$ neighbourhoods of the set A interpreted as a point of the space $(\mathcal{A}(X), 2^v)$, i.e. the family $\mathcal{V}_A \in 2^v, A \in \mathcal{V}_A$. By U_A, V_A, \dots we denote open sets in the space (X, v) which contains the set A , i.e. $V_A \in v, A \subset V_A$.

Closure of the set $A \subset X$ in space (X, v) we denote by \bar{A} , and the closure of the family $\mathcal{B} \subset \mathcal{A}(X)$ interpreted as a set of space $(\mathcal{A}(X), 2^v)$ we denote by $\text{cl } \mathcal{B}$.

In order to shorten the notations we introduce the map

$$\sigma: \mathcal{A}(\mathcal{A}(X)) \ni \mathcal{B} \rightarrow \bigcup_{B \in \mathcal{B}} B \in \mathcal{A}(X).$$

The generalized pseudo-dynamical system generalizing the notion of pseudo-dynamical system has been defined (see [3]):

DEFINITION 1. A triplet (X, G, λ) is a *generalized pseudo-dynamical system* when X is an abstract space, $(G, +)$ is an abelian semigroup with the neutral element 0, and λ is a map from $G \times X$ into $\mathcal{A}(X)$, such that for every $t, s \in G$, $x \in X$, $A \in \mathcal{A}(X)$ the conditions

$$(1) \quad \lambda_0(x) = \{x\}$$

$$(2) \quad \lambda_t(\lambda_s(A)) \subset \lambda_{t+s}(A) = \lambda_{s+t}(A)$$

are satisfied, where $\lambda_t(x) := \lambda(t, x)$ and $\lambda_t(A) := \sigma\{\lambda_t(x) : x \in A\}$.

DEFINITION 2. The generalized pseudo-dynamical system (X, G, λ) is called *regular*, when the additional condition

$$(2') \quad \lambda_t(\lambda_s(A)) = \lambda_{t+s}(A)$$

is satisfied.

In the generalized pseudo-dynamical system (X, G, λ) (see def. 1) we use the following definitions (see [4])

DEFINITION 3. The set

$$(3) \quad \lambda(A) := \bigcup_{t \in G} \lambda_t(A)$$

is called *the zone of emission of set* $A \in \mathcal{A}(X)$ *in the generalized system* (X, G, λ) .

The zone of emission of set $\{x\}$ in the system (X, G, λ) is called *the zone of emission of point* $x \in X$ *in this system*.

DEFINITION 4. The family of sets

$$(4) \quad T_\lambda(A) := \{\lambda_t(A) : t \in G\}$$

is called *the trajectory of set* $A \in \mathcal{A}(X)$ *in the generalized system* (X, G, λ) .

The trajectory of set $\{x\}$ in the system (X, G, λ) is called *the trajectory of point* $x \in X$ *in this system*.

Remark 1. It is clear that the zone of emission of the set $A \in \mathcal{A}(X)$ in system (X, G, λ) is a sum of sets belonging to the trajectory of set A

$$(5) \quad \lambda(A) = \sigma(T_\lambda(A)).$$

DEFINITION 5. A family $\mathcal{B} \subset \mathcal{A}(X)$ is *invariant in* (X, G, λ) , when

$$(6) \quad T_\lambda(B) \subset \mathcal{B} \quad \text{for } B \in \mathcal{B}.$$

DEFINITION 6. A set $Z \subset X$ is *invariant* in (X, G, λ) , when

$$(7) \quad \lambda(z) \subset Z \quad \text{for } z \in Z.$$

Under the assumptions we gave at the beginning of this paper and relative to the generalized pseudo-dynamical system (X, G, λ) we use definitions of \prec -limit sets introduced in [4]:

DEFINITION 7. The \prec -limit set of the trajectory of the set $A \in \mathcal{A}(X)$ is denoted by

$$(8) \quad \Omega(A) := \bigcap_{t \in G} (\text{cl} \{ \lambda_s(A) : t \prec s, s \in G \}).$$

The \prec -limit set of the set $A \in \mathcal{A}(X)$ is denoted by

$$(9) \quad L(A) := \sigma(\Omega(A)).$$

The sum of \prec -limit sets of the points of the set $A \in \mathcal{A}(X)$ is denoted by

$$(10) \quad \Lambda_{\prec}(A) := \sigma \{ L(x) : x \in A \}.$$

The \prec -limit set of zone of emission of the set $A \in \mathcal{A}(X)$ is denoted by

$$(11) \quad G(A) := \bigcap_{t \in G} \overline{\sigma \{ \lambda_s(A) : t \prec s, s \in G \}}.$$

The sum of \prec -limit sets of zone of emission of the points of the set $A \in \mathcal{A}(X)$ is denoted by

$$(12) \quad \Gamma(A) := \sigma \{ G(X) : x \in A \}.$$

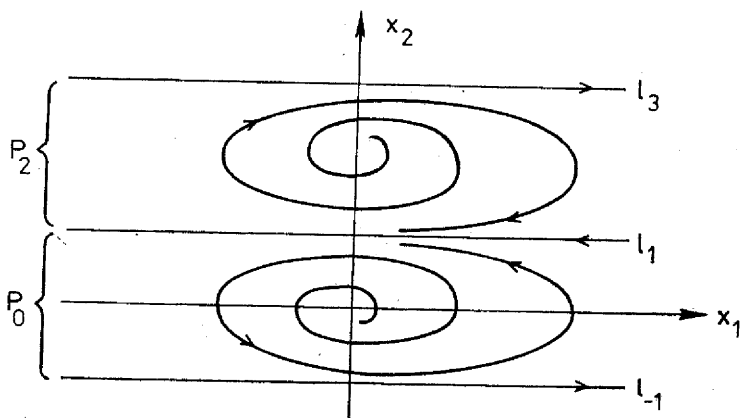
In every "single-valued" semi-system (X, G, π) in the sense of [3] we shall denote by $\Lambda(x)$ the limit set of point $x \in X$ and by $J(x)$ the prolongational limit set of point $x \in X$.

We admit that in the examples which we shall consider in this paper the space (R^2, v) is with the topology v generated by

$$K(x, r) := \{ y \in R^2 : (x_1 - y_1)^2 + (x_2 - y_2)^2 < r^2 \}$$

for $x \in R^2, r \in R_+$.

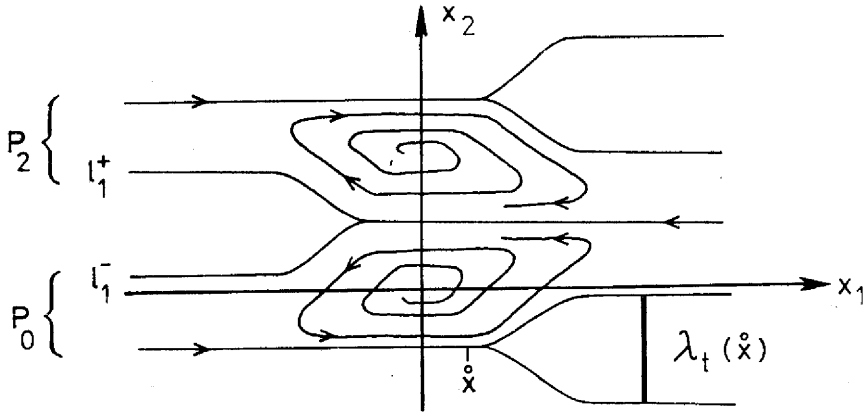
Example 1. Given a semi-system (R^2, R_*, π) (see [1]), of which trajectories are geometrically described



where $\bigcup_{i \in Z_p} P_i = R^2 \setminus \bigcup_{i \in Z_n} I_i$ for $Z_n = Z \setminus Z_p, Z_p = \{\dots, -2, 0, 2, \dots\}$. We define a generalized system (R^2, R_*, λ) by the following formula

$$\lambda_t(x) := \{\pi(t, x)\} \quad \text{for } t \in R_*, x \in R^2.$$

Note, that for every point $x \in I_i$ ($i \in Z_n$) there is $\Omega(x) = \emptyset$, but for every point $x \in P_i$ ($i \in Z_p$) there is $\sigma\Omega(x) = I_{i-1} \cup I_{i+1}$.



Example 2. Let us consider a generalized system (R^2, R_*, λ) as a modification of the system from Example 1; in place of a formal definition we shall give only a picture presenting the trajectories in this system. In this case $\Omega(x) = \{\{y\}: y \in I_{i-1}^+ \cup I_{i+1}^-\}$ for every $x \in P_i$ and $\Omega(x) = \emptyset$ for every $x \notin P_i$ ($i \in Z_p$).

<-Prolongational limit sets. Let (X, G, λ) be a given generalized system (see def. 1), where (X, v) is a topological space with topology v and $(G, +, <)$ is an abelian ordered semigroup with the neutral element 0, which is also the minimal element.

We shall define <-prolongational limit sets in a few variants.

DEFINITION 8. Let A be a set belonging to $\mathcal{A}(X)$.

The <-prolongational limit set of the trajectory of A is the family

$$(13) \quad J^R(A) := \{B \in \mathcal{A}(X) : \forall \mathcal{V}_B \forall \mathcal{V}_A \forall t \in G \exists s \in G, t < s, \exists C \in \mathcal{V}_A \text{ such that } \lambda_s(C) \in \mathcal{V}_B\}.$$

The <-prolongational limit set of the set A is the set

$$(14) \quad J^L(A) := \sigma(J^R(A)).$$

The union of <-prolongational limit sets of the points of A will be denoted by $J^A(A)$; thus

$$(15) \quad J^A(A) := \sigma\{J^L(x) : x \in A\}.$$

The \prec -prolongational limit set of the zone of emission of A is the set

$$(16) \quad J^G(A) := \{z \in X: \forall V_z \forall \mathcal{V}_A \forall t \in G \exists s \in G, t \prec s, \exists C \in \mathcal{V}_A \text{ such that } \lambda_s(C) \cap V_z \neq \emptyset\}.$$

The union of \prec -prolongational limit sets of zones of emission of points x belonging to A is denoted by $J^F(A)$; thus

$$(17) \quad J^F(A) := \sigma\{J^G(x): x \in A\}.$$

We have used above (and will use in the sequel) the following short notation

$$(18) \quad J^K(x) := J^K(\{x\}) \quad \text{for } K = \Omega, L, A, G, F.$$

Example 3. Let (X, G, π) be a given semi-system. Let us consider (compare Example 1) the generalized system (X, G, λ) with

$$(19) \quad \lambda_t(x) := \{\pi(t, x)\} \quad \text{for } t \in G, x \in X.$$

It is easy to see that for this system the following connections are satisfied:

$$(z \in J(x) \Rightarrow \{z\} \in J^\Omega(x)) \quad \text{and} \quad J^L(x) = J(x).$$

If (X, ν) is a Hausdorff space, then for the generalized system already defined we have $\Omega(x) = \{\{z\}: z \in A(x)\}$.

Remark 2. For every $A \in \mathcal{A}(X)$ we have

$$(20) \quad K(A) \subset J^K(A) \quad \text{for } K = \Omega, L, A, G, F.$$

Example 4. Let (X, G, π) be a (trivial) semi-system in which every point x is a critical point, i.e. $\pi(t, x) = x$ for $t \in G, x \in X$. We take the generalized system (X, G, λ) which is defined by (X, G, π) in the same way as in Example 3. Then the mapping λ has the form

$$\lambda: G \times X \ni (t, x) \rightarrow \{x\} \in \mathcal{A}(X)$$

and for every $A \in \mathcal{A}(X)$ we have

$$J^\Omega(A) = \Omega(A) = \{B \in \mathcal{A}(X): A \subset B \subset \bar{A}\}, \quad J^L(A) = L(A) = \bar{A}, \\ J^A(A) = A, \quad J^G(A) = G(A) = \bar{A} \quad \text{and} \quad J^F(A) = F(A) = A.$$

Example 5. Let us consider a generalized system (R_*^2, R_*, λ) in which the mapping λ is given by the formula

$$\lambda: (t, (\hat{x}, \hat{y})) \rightarrow \{(x(s, (\hat{x}, \hat{y})), y(s, (\hat{x}, \hat{y}))) : s \in [0, t]\},$$

where $(x(\cdot, (\hat{x}, \hat{y})), y(\cdot, (\hat{x}, \hat{y})))$ is the (unique) solution of the Cauchy initial value problem

$$(21) \quad \frac{dx}{dt} = -x, \quad \frac{dy}{dt} = y, \\ x(0) = \hat{x}, \quad y(0) = \hat{y}.$$

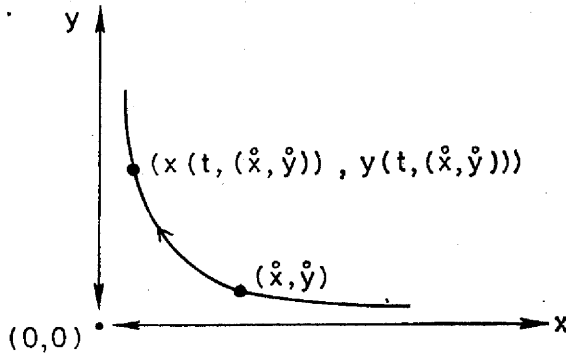
In this generalized system (R_*^2, R_*, λ) for every point $P_0 \neq (x, 0)$, $P_0 \in R_*^2$ there is

$$\Omega(P_0) = J^\Omega(P_0) = \{(x(s, P_0), y(s, P_0)) : s \in [0, +\infty)\}$$

but

$$\Omega((0, 0)) = \{(0, 0)\} \neq J^\Omega((0, 0)) = \{(0, 0)\}, \{(0, y) : y \in (0, +\infty)\}, \\ \{(0, y) : y \in [0, +\infty)\},$$

$$L((0, 0)) = \{(0, 0)\} \neq J^L((0, 0)) = \{(0, y) : y \in [0, +\infty)\}.$$



Remark 3. If we define a semi-system (R_*^2, R_*, π) generated in the usual way by the solutions of $x' = -x$, $y' = y$ ($\pi(t, (\hat{x}, \hat{y})) = (x(t, (\hat{x}, \hat{y})), y(t, (\hat{x}, \hat{y})))$; see (21)), then $J((0, 0)) = \{(0, 0)\} \neq J^L((0, 0))$ where J^L is taken for the generalized system (R_*^2, R_*, λ) , considered in Example 5. Notice that the equality $J^L(P) = J(P)$ does not hold true while it is satisfied e.g. in the generalized system $(R_*^2, R_*, \bar{\lambda})$, with $\bar{\lambda}$ given by the formula

$$\bar{\lambda}_t(P) := \{\pi(t, P)\} \quad \text{for } t \in R_*, P \in R_*^2.$$

Investigating the connections between several variants of \prec -prolongational limit sets in generalized systems we obtain the following results:

THEOREM 1. For every set $A \in \mathcal{A}(X)$ the inclusions

$$(22) \quad J^L(A) \subset J^G(A),$$

$$(23) \quad J^A(A) \subset J^F(A),$$

$$(24) \quad J^F(A) \subset J^G(A)$$

are satisfied.

Proof. In order to prove (22) we take some $z \in J^L(A)$. There is $B \in \mathcal{A}(X)$ such that $z \in B$ and $B \in J^\Omega(A)$, therefore for every V_z and $\mathcal{V}_B := \langle V_z, V_B \rangle$ we have by (13)

$$\forall \mathcal{V}_A \forall t \in G \exists s \in G, t \prec s \exists C \in \mathcal{V}_A \quad \text{such that} \quad \lambda_s(C) \in \mathcal{V}_B.$$

Hence in particular $\lambda_s(C) \cap V_z \neq \emptyset$, i.e. $z \in J^G(A)$. The inclusion (22) has been proved.

To prove (23), observe that from (22) it follows that $J^L(x) \subset J^G(x)$ for every point $x \in X$, hence for every set $A \in \mathcal{A}(X)$ is $J^A(A) \subset J^F(A)$.

To prove (24) let us take a point $z \in J^F(A)$. There is $x \in A$ such that $z \in J^G(x)$. For every \mathcal{V}_A there are $V_i \in \mathcal{V}$ ($i = 1, \dots, n$) such that $\langle V_1, \dots, V_n \rangle \subset \mathcal{V}_A$, $A \in \langle V_1, \dots, V_n \rangle$. Therefore $A \subset \bigcup_{i=1}^n V_i$ and hence there is $i_0 \in \{1, \dots, n\}$ such that $x \in V_{i_0}$. Taking $\mathcal{V}_x := \langle V_{i_0} \rangle$ we have by (16)

$$\forall V_z \forall t \in G \exists s \in G, \quad t < s \exists C_x \in \mathcal{V}_x \quad \text{such that} \quad \lambda_s(C_x) \cap V_z \neq \emptyset.$$

Hence we have that for $C := A \cup C_x$ there are $C \in \mathcal{V}_A$ and $\lambda_s(C) \cap V_z \neq \emptyset$, which completes the proof.

As an immediate corollary of Definition 8 and Theorem 1 we obtain

COROLLARY 1. For every point $x \in X$

$$(25) \quad J^L(x) = J^A(x) \subset J^G(x) = J^F(x).$$

Remark 4. Example 4 shows that usually for a fixed $A \in \mathcal{A}(X)$ the \prec -prolongational limit sets $J^L(A)$ and $J^A(A)$ as well as $J^G(A)$ and $J^F(A)$ are different sets.

Considering the space $(\mathcal{A}(X), 2^v)$ we notice the following property.

Remark 5. For any set $C \in \mathcal{A}(X)$ every neighbourhood of C contains all the sets B satisfying condition $\text{int} C \subset B \subset C$ (by $\text{int} C$ we denote the interior of set C in the space (X, v)).

From this property follows

THEOREM 2. For every set $B \in \mathcal{A}(X)$ the following equality

$$(26) \quad \text{cl}\{B\} = \{C \in \mathcal{A}(X) : B \subset C \subset \bar{B}\}.$$

holds true.

THEOREM 3. For every set $A \in \mathcal{A}(X)$

$$B \in J^{\Omega}(A) \Rightarrow \text{cl}\{B\} \subset J^{\Omega}(A).$$

Remark 6. It may happen that for some $B \in J^{\Omega}(A)$ and $C \in \mathcal{A}(X)$ there is $\text{int} B \subset C \subset B$ and $C \notin J^{\Omega}(A)$.

Example 6. Taking the generalized system (X, G, λ) from Example 4 we observe that $J^{\Omega}(A) = \{A\}$ for every closed set A belonging to $\mathcal{A}(X)$.

It is known that the prototype of the \prec -prolongational limit sets in "single-valued" semi-systems $(J(x))$ are closed sets in space (X, v) . We shall prove that in generalized systems the \prec -prolongational limit sets of types J^{Ω} and J^G are closed in the spaces $(\mathcal{A}(X), 2^v)$ and (X, v) respectively, though the other variant \prec -prolongational limit sets may have not this property.

THEOREM 4. For any $A \in \mathcal{A}(X)$ the family $J^\Omega(A)$ is closed in the space $(\mathcal{A}(X), 2^v)$.

Proof. We take an arbitrary set B belonging to $\text{cl } J^\Omega(A)$. For every neighbourhood \mathcal{V}_B there exists $B^* \in \mathcal{V}_B \cap J^\Omega(A)$. By conditions $B^* \in J^\Omega(A)$ and (13) or by definition $\mathcal{V}_{B^*} := \mathcal{V}_B$ we have

$$\forall \mathcal{V}_A \forall t \in G \exists s \in G, t < s \exists C \in \mathcal{V}_A \text{ such that } \lambda_s(C) \in \mathcal{V}_B.$$

Because \mathcal{V}_B is arbitrary we have $B \in J^\Omega(A)$.

THEOREM 5. For any $A \in \mathcal{A}(X)$ the set $J^G(A)$ is closed in the space (X, v) .

Proof. We take an arbitrary point z which belongs to $\overline{J^G(A)}$. For every neighbourhood V_z there exists $z^* \in V_z \cap J^G(A)$. By conditions $z^* \in J^G(A)$ and (16) or by definition $V_{z^*} := V_z$ we have

$$\forall \mathcal{V}_A \forall t \in G \exists s \in G, t < s \exists C \in \mathcal{V}_A \text{ such that } \lambda_s(C) \cap V_{z^*} \neq \emptyset.$$

Because V_z is arbitrary and $V_{z^*} := V_z$ the thesis is obvious.

Remark 6. \leftarrow -prolongational limit sets of the type J^A, J^F need not be closed (see Example 4).

We prove, under certain assumptions, that \leftarrow -prolongational limit sets of arbitrary type have the property of invariance.

THEOREM 6. If (X, G, λ) is a regular generalized system such that for any $p \in G$:

$$(27) \quad \lambda_p(\cdot): \mathcal{A}(X) \ni B \rightarrow \lambda_p(B) \in \mathcal{A}(X)$$

is a continuous map in $(\mathcal{A}(X), 2^v)$, then for every set $A \in \mathcal{A}(X)$ a family $J^\Omega(A)$ is invariant in (X, G, λ) .

Proof. We take arbitrarily fixed $B \in J^\Omega(A)$ and $p \in G$. Since $\lambda_p(\cdot)$ is continuous (see (27)) we get

$$\forall \mathcal{V}_{\lambda_p(B)} \exists \mathcal{V}_B \text{ such that } \forall C \in \mathcal{V}_B \lambda_p(C) \in \mathcal{V}_{\lambda_p(B)}.$$

Hence, by $B \in J^\Omega(A)$ it follows that

$$\forall \mathcal{V}_{\lambda_p(B)} \forall \mathcal{V}_A \forall t \in G \exists \tilde{s} \in G, t < \tilde{s} \exists C \in \mathcal{V}_A \text{ such that } \lambda_{\tilde{s}}(C) \in \mathcal{V}_{\lambda_p(B)}$$

for $\tilde{s} = p + s$, where $s \in G$, $C \in \mathcal{V}_A$ are chosen for \mathcal{V}_B , which is chosen for $\mathcal{V}_{\lambda_p(B)}$. This condition shows that $\lambda_p(B) \in J^\Omega(A)$.

Example 7. We consider the "multi-valued" system (R^2, R_*, λ) given in Example 2. In this system for any point $\hat{x} \in \bar{P}_i \setminus P_i$ we have

$$J^\Omega(\hat{x}) = \{ \{y\} : y \in I_{i-1}^+ \cup I_{i+1}^- \}.$$

This equality shows that this family is not invariant. Indeed, for the point which is for example the bifurcation point, a trajectory of the set $\{y\}$ is not included in this family. It is clear that the map (27) is not continuous in $(\mathcal{A}(X), 2^n)$ and Theorem 6 cannot be applied.

THEOREM 7. *If (X, G, λ) is a generalized system such that*

$$(28) \quad \lambda_p(\cdot): X \ni x \rightarrow \lambda_p(x) \in \mathcal{A}(X) \quad \text{for } p \in G$$

is a continuous map in (X, v) , then for every set $A \in \mathcal{A}(X)$ a set $J^G(A)$ is invariant in (X, G, λ) .

Proof. Take arbitrarily fixed $z \in J^G(A)$ and $p \in G$. Our thesis implies that for every $y \in \lambda_p(z)$ there is

$$\forall V_y \forall \mathcal{V}_A \forall t \in G \exists \tilde{s} \in G, t < \tilde{s} \exists C \in \mathcal{V}_A \quad \text{such that} \quad \lambda_{\tilde{s}}(C) \cap V_y \neq \emptyset.$$

Since $\lambda_p(\cdot)$ is continuous (see (28)) then for

$$\mathcal{V}_{\lambda_p(z)} := \langle V_y, V_{\lambda_p(z)} \rangle$$

we get

$$\forall \mathcal{V}_{\lambda_p(z)} \exists V_z \quad \text{such that} \quad \forall z^* \in V_z \lambda_p(z^*) \in \mathcal{V}_{\lambda_p(z)}.$$

If for every V_y we choose the neighbourhood V_z as above, then since $z \in J^G(A)$ we have

$$\forall \mathcal{V}_A \forall t \in G \exists s \in G, t < s \exists C \in \mathcal{V}_A \quad \text{such that} \quad \lambda_s(C) \cap V_z \neq \emptyset.$$

Now, for $\tilde{C} := \lambda_s(C) \cap V_z$ it holds good that $\lambda_p(\tilde{C}) \in \mathcal{V}_{\lambda_p(z)}$. In virtue of definition $\mathcal{V}_{\lambda_p(z)}$ there is

$$\emptyset \neq \lambda_p(\tilde{C}) \cap V_y \subset \lambda_p(\lambda_s(C)) \cap V_y \subset \lambda_{p+s}(C) \cap V_y,$$

therefore for $\tilde{s} := p+s$, $t < s < \tilde{s}$ we have the proof.

The following remark is an immediate consequence of the definition of the invariance.

Remark 7. If $\mathcal{B} \subset \mathcal{A}(X)$ is an invariant family, then the set $Z := \sigma(\mathcal{B}) \in \mathcal{A}(X)$ is also invariant.

Remark 8. It is obvious that the family \mathcal{B} need not be invariant even though $Z := \sigma(\mathcal{B})$ is invariant. Sets which are not invariant may belong to an invariant family.

Example 8. Let (X, G, λ) be a generalized system such that there exists a set $A \in \mathcal{A}(X)$ with the following property:

there exists $s \in G$, $s \neq 0$ such that

- (i) $\forall t \in G$ is $\lambda_s(A) \neq \lambda_t(A)$
- (ii) $\exists t_0 \in G$ such that $\lambda_s(A) \setminus \lambda_{t_0}(A) \neq \lambda_s(A)$.

In this system the family

$$\mathcal{B} := \{\lambda_t(A) : t \in G, t \neq s\} \cup \{\lambda_s(A) \setminus \lambda_{t_0}(A)\}$$

