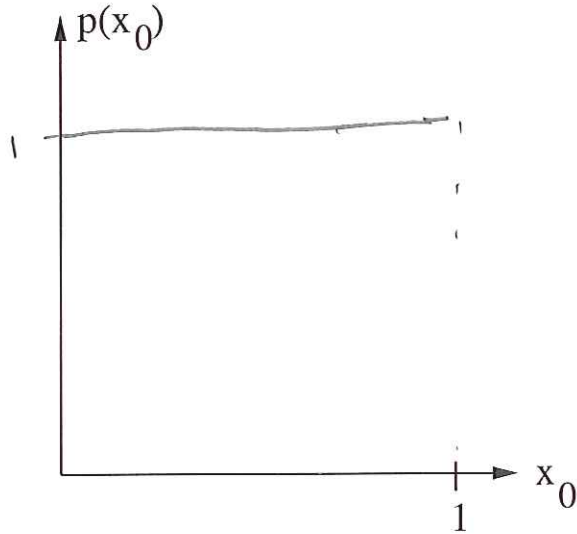


Worksheet #10: Fractals from probabilistic games

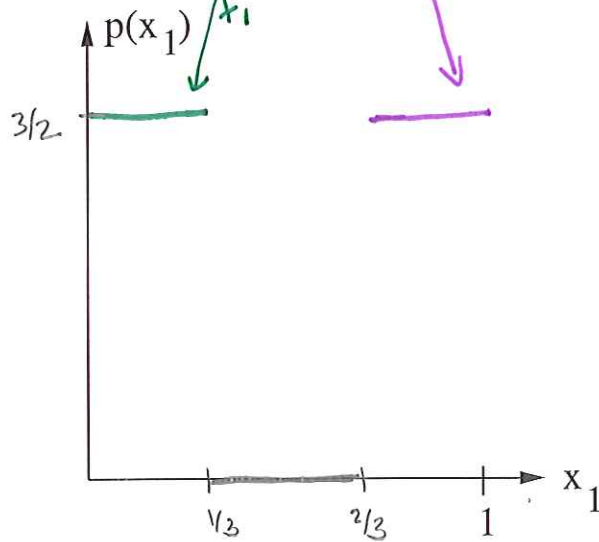
Part 1 Apply $f_1(x) = \frac{x}{3}$ or $f_2(x) = \frac{x+2}{3}$ with equal probability of $1/2$ on each iteration.

Starting with $p(x_0)$ uniform on $[0, 1]$,

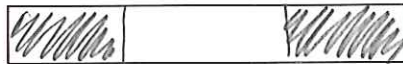


Density

Find $p(x_1)$ and sketch. [Hint: what geometrically does f_2 do?]



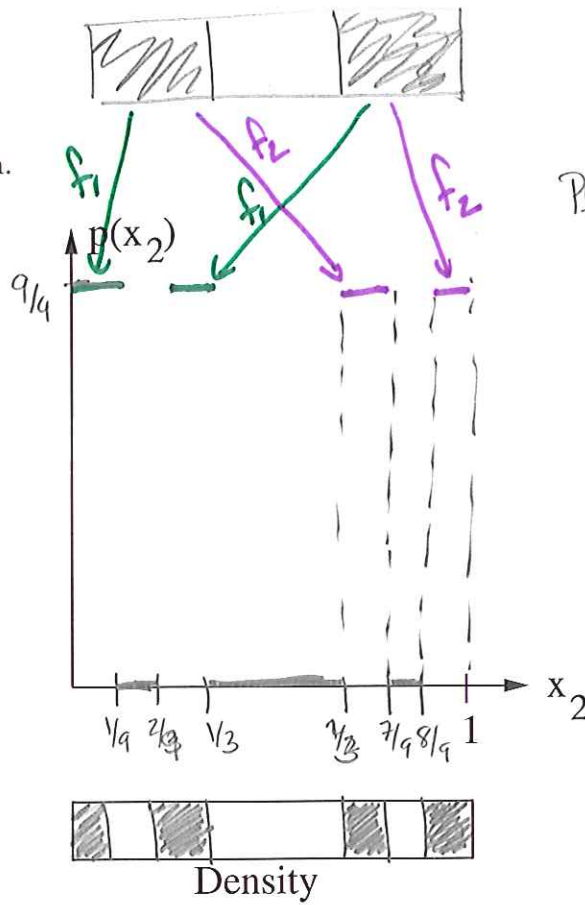
$$P(x_1) = \begin{cases} 3/2 & x_1 < 1/3 \text{ or } x_1 > 2/3 \\ 0 & \text{otherwise} \end{cases}$$



Density

2

Find $p(x_2)$ and sketch.



$$P(x_2) = \begin{cases} 9/4 & \text{if } x < 1/9, 2/9 < x < 1/3 \\ & 2/3 < x < 7/9, 8/9 < x < 1 \\ 0 & \text{otherwise.} \end{cases}$$

What is $p(x_n)$?

$$P(x_n) = \begin{cases} (3/2)^n & \text{if } x \in K_n \\ 0 & \text{otherwise} \end{cases}$$

What is the limiting attractor set as $n \rightarrow \infty$?

K_∞ - the missing third cantor set

Prove an upper bound on the distance of x_n to this set. [Hint: The distance is bounded by the distance from x_0 to the set.]

The maximum distance would be if $x_0 = 1/2$.

$$\text{dist}(x_0, K_0) < 1/6.$$

upon each iteration you move 3x closer.

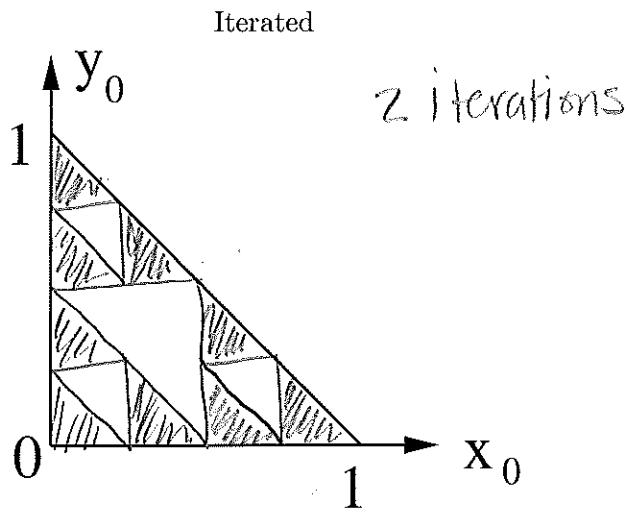
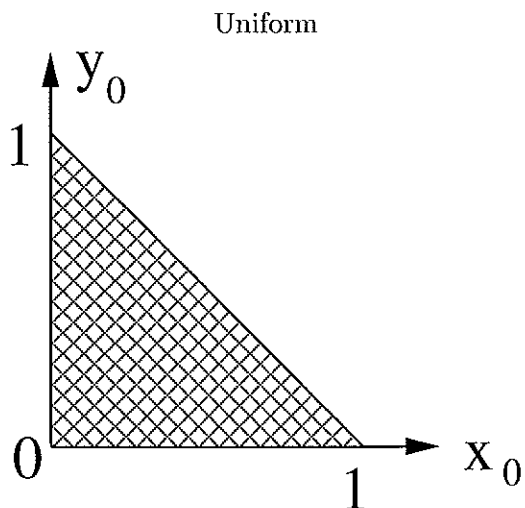
$$\Rightarrow \text{dist}(x_n, K_\infty) < \frac{1}{6 \cdot 3^n}$$

Part 2 Now try a 2D example. Start with x_0 uniform in a triangle.

Apply

$$\begin{cases} f_1(x) = \left(\frac{x}{2}, \frac{y}{2}\right) \\ f_2(x) = \left(\frac{x+1}{2}, \frac{y}{2}\right) \\ f_3(x) = \left(\frac{x}{2}, \frac{y+1}{2}\right) \end{cases}$$

with probabilities $1/3$. Deduce the attractor set.



Sierpinski gasket.