Abstract

Invertible compositions of one-dimensional maps are studied which are assumed to include maps with non-positive Schwarzian derivative and others whose sum of distortions is bounded. If the assumptions of the Koebe principle hold, we show that the joint distortion of the composition is bounded. On the other hand, if all maps with possibly non-negative Schwarzian derivative are almost linear-fractional and their nonlinearities tend to cancel leaving only a small total, then they can all be replaced with affine maps with the same domains and images and the resulting composition is a very good approximation of the original one.

These technical tools are then applied to prove a theorem about critical circle maps.

1 Introduction

*This is a corrected and updated version of the Stony Brook preprint “Bounded Distortion Properties of One-Dimensional Maps.” Part of this work was done while the author was visiting the Institute for Advanced Study in Princeton. Also, work supported in part by NSF grant 431-3604A.
1.1 Review of results and techniques

There are two ways of bounding the distortion of long compositions of one-
dimensional maps which appear so typically when we consider high iterates
of a map.

**Bounded nonlinearity.** One is to use “bounded nonlinearity”. The
method goes back to Denjoy. In the modern times, we think of nonlinearity
of a function $f$ on a one- dimensional manifold as a form

$$Nf = \frac{f''}{f'} dx$$

distributed along the manifold and it turns out that the distortion of a high
$n$-th iterate on some interval is bounded by the integral of this form over the
sum of the images of this interval from the 0-th to (n-1)-st. There is a nice
description of this method with many applications to be found in [4].

**“Koebe principle”.** If the map has critical points, its nonlinearity
is non-integrable and hence no useful estimates can be obtained using the
above mentioned method. In this context, a new estimate was found in recent
years. Instead of the integrable nonlinearity it uses negativity (positivity) of
the Schwarzian derivative. It was first clearly stated in [5], though it seems
that other people had had similar ideas even before. The Koebe principle
gives pretty good estimates, but the assumption of negative Schwarzian is
unnervingly strong to be made.

**What we would like to know.** There is another obvious observation,
namely that any map has an “integrable nonlinearity” part and a “negative
Schwarzian” part. The Schwarzian derivative must be negative in some neigh-
borhood of each critical point, and beyond the union of these neighborhoods
the nonlinearity is bounded. This observation was made and successfully
used in a number of works. Estimates of the distortion were obtained, but
they were typically estimates by large numbers. Sometimes, it is desirable to
know also that the distortion is actually small. We give this kind of estimate
in Section 2.
Another problem appears in conjunction with the study of universality, notably in the case of circle maps. It is widely believed that for circle homeomorphisms whose rotation number is the golden mean their differentiable conjugacy class depends only on the type of their “singularities”\(^1\). So far this has been proved in the situation of no singularities when it is the famous M. Herman’s theorem (see [10], [4] and [9]) and there is a computer-assisted local argument in the case of one cubic-type singularity [3]. Herman’s theorem implies, and is not too far from being equivalent to, that the first return maps on small intervals tend to be linear as the number of iterates involved grows. It means that the distortions acquired by consecutive iterates of the map tend to cancel. We used the word cancel, because their sum with absolute values certainly does not tend to zero.

If we want to tackle the case when singularities do exist, we would at least like to know that we can asymptotically neglect the distortion coming from parts of the circle far from the singularities. The proof of this fact, called the “pure singularity property” occupies the final sections of our work.

The emphasis of this paper is on technical problems, notably on the methods using the “Poincaré model of the interval”. The possibility of such an approach was realized earlier and commented on by D. Sullivan (see [1]) and S. v. Strien. In the present paper, new aspects and applications of this technique are shown.

There are two main results of the paper: the Uniform Bounded Distortion Lemma in Section 2 and the Main Theorem in Section 4. The first result is a tool which I believe may be useful. The Main Theorem concerns universal properties of circle maps. The Uniform Bounded Distortion Lemma is not necessary in order to prove the Main Theorem, thus a reader who is only interested in the Main Theorem has no need to advance beyond Lemma 2.1 in Section 2.

This paper owes its inspiration to the graduate course taught by D. Sullivan in the fall of 1988. I also express my thanks to L. Jonker, A. Epstein, W. Paluba and M. Samra whose keen remarks allowed me to eliminate a number of mistakes from the manuscript.

\(^{1}\text{meaning, I guess, points where the nonlinearity is infinite or undefined}\)
1.2 Poincaré model of the interval

We start with introducing the “Poincaré model” of the interval. If we are given an interval \((\alpha, \delta)\) we can map its interior onto the real line by the map

\[
P_{(\alpha,\delta)}(\gamma) := -\log(Cr(\alpha, \frac{\alpha + \delta}{2}, \gamma, \delta)).
\]

Here, \(Cr(\alpha, \beta, \gamma, \delta)\) is the cross-ratio defined by

\[
Cr(\alpha, \beta, \gamma, \delta) = \frac{(\beta - \alpha)(\delta - \gamma)}{(\gamma - \alpha)(\delta - \beta)}.
\]

For any interval \(I\) let \(A_I\) be the affine map from \(I\) to \([0,1]\). It is an easy observation that \(P_I = P_{[0,1]} \circ A_I\). Another useful fact is that the distance between two points \(x, y \in (\alpha, \delta)\) is equal to \(|\log Cr(\alpha, x, y, \delta)|\). Thus, we may alternatively think of the Poincaré model as the interval equipped with a new metric.

Whenever we have a map \(\phi\) from an interval \(I\) to an interval \(J\) we can consider \(\overline{\phi} = A_J \circ \phi \circ A_I^{-1}\) mapping from \([0,1]\) into itself. Then we define

\[
P(\phi) = P_{[0,1]} \circ \overline{\phi} \circ P_{[0,1]}^{-1}.
\]

Thus we have defined the operator \(P\) which assigns to every map from an interval to another interval its “Poincaré model map”. This definition depends on the choice of the domain and image of the map.

We will need to understand the action of this operator on the group of orientation preserving self-homeomorphisms of \([0,1]\). The operator then establishes an isomorphism with the group of orientation-preserving homeomorphisms of the real line. Linear-fractional maps of the interval become translations, maps with negative Schwarzian derivative are mapped to expandings of the line and maps with positive Schwarzian correspond to contractions.

For every map on an interval \(\phi\) we define its **Poincaré distortion norm** (or simply distortion norm if there is no danger of confusion) \(D(\phi)\) by

\[
D(\phi) = \|P(\phi) - id\|_{C^0}.
\]

Next, for any function \(\phi\) defined on an interval \((x, y)\) we define
\[ \rho(x, y; \phi) := \frac{|\phi((x, y))|}{|(x, y)|}. \]  

(1)

There is a correspondence between these quantities:

**Lemma 1.1** For any orientation preserving homeomorphism \( \phi : (x, y) \rightarrow J \) and \( \gamma \in (x, y) \) with \( P_{(x,y)}(\gamma) = \gamma' \)

\[ \log \frac{\rho(x, \gamma; \phi)}{\rho(\gamma, y; \phi)} = \mathcal{P}(\phi)(\gamma') - \gamma'. \]

**Proof:**

Since we can pre- and postcompose \( \phi \) with affine maps and that will not change the quantities we are interested in, we may assume that \( x = 0, y = 1, J = (0, 1) \). Then we simply compute

\[ \log \frac{\rho(0, \gamma; \phi)}{\rho(\gamma, 1; \phi)} = \log \frac{(\phi(\gamma) - 0)(1 - \phi(\gamma))}{(\gamma - 0)(1 - \phi(\gamma))} = \log \mathcal{C}(0, \phi(\gamma), \gamma, 1). \]

The absolute value of this quantity is the same as the Poincaré distance between \( \gamma \) and \( \phi(\gamma) \) and the sign is correct provided that \( \phi \) preserves the orientation. The claim follows.

\[ \square \]

**The meaning of the distortion norm** \( \mathcal{D} \). A more usual measure of distortion by an interval diffeomorphism \( f \) whose domain is \([\alpha, \delta]\) (i.e. it extends a little beyond \((\alpha, \delta)\) as a smooth map) is

\[ \sup \{|\log \frac{f'(x)}{f'(y)}| : x, y \in [\alpha, \delta]\}. \]  

(2)

First, we notice that

\[ \log \frac{f'(\alpha)|\delta - \alpha|}{|f(\alpha, \delta)|} = \lim_{\gamma \rightarrow \alpha} \mathcal{P}(f)(\gamma') - \gamma' \]

where \( \gamma' \) is the image of \( \gamma \) in the Poincaré model. This follows immediately from Lemma 1.1. Since the analogous statement is valid for \( \delta \), we get that

\[ |\log \frac{f'(\alpha)}{f'(\delta)}| \leq 2\mathcal{D}(f). \]
Thus, the usual distortion norm given by formula 2 is bounded by twice the supremum of the Poincaré distortion norms for all restrictions of the map to subintervals.

Fortunately, our future estimates of the Poincaré distortion norm will have the property that they are uniformly good for all restrictions to smaller intervals.

On the other hand, the norm given by formula 2 is obviously larger than the Poincaré distortion norm.

2 Uniform Bounded Distortion Lemma

We will show an estimate quite similar to the Koebe principle, save that we will not require the Schwarzian to be of a definite sign. All we need is that the function is a composition of many functions, some of which have non-negative Schwarzian and the joint distortion of others is bounded. This is what typically happens when we consider a high iterate of a function.

2.1 The formulation

Standard compositions. We consider a function \( f \) defined on an interval \((a, d)\) of the following form:

\[
f := \sigma_m \circ h_m \circ \cdots \circ \sigma_1 \circ h_1 , \quad f_0 = \text{id} .
\]

We will also use the notation:

\[
f_k := \sigma_k \circ h_k \circ \cdots \circ \sigma_1 \circ h_1 , \quad k \leq n .
\]

All maps are defined on intervals and are order-preserving homeomorphisms onto the domain of the next map. Maps \( \sigma_i \) are assumed to have non-negative Schwarzian derivative.

Next, we define two distortion “norms” for any such composition.

- The number \( d_1 \) is equal to

\[
\sum_{i=1}^{m} \inf \{0, \log \frac{\rho(\alpha, \beta; h_i) \cdot \rho(\gamma, \delta; h_i)}{\rho(\alpha, \delta; h_i) \cdot \rho(\beta, \gamma; h_i)} : \alpha < \beta < \gamma < \delta \in f_i((a, d)) \} .
\]

\[\text{Caution! } d_1 \text{ is negative.}\]
Since the argument of the logarithm represents the change of a cross-ratio under the map, the $i$-th term in the sum is zero provided that $h_i$ has a non-negative Schwarzian derivative.

- The number $d_2$ is

$$d_2 := \sum_{i=1}^{m} D(h_i) \tag{5}$$

The “norm” $d_1$ only gets closer to 0 if we consider the restriction to a smaller interval. In order for $d_2$ to be uniform with respect to restrictions, it is sufficient to demand that the sum of “log-ratio of derivatives” norms for maps $h_i$ be bounded.

In addition, we assume that

$$\max\{ |D(h_i)| : 0 \leq i \leq n \} \leq \log 2.$$ 

We will now see that the last requirement is only technical and can be satisfied in each example. More precisely, if this condition initially is not satisfied, we can write the same function $f$ as another composition for which the norms $d_1$ and $d_2$ stay the same, but the distortion norms of functions $h_i$ become suitably small.

The way to do it is by rewriting all maps $h_i$ whose distortion is too large as compositions of many maps already with suitably small distortion norms. For each $\mathcal{P}(h_i)$ we define the family

$$\mathcal{P}(h_i^t) := id + t(\mathcal{P}(h_i) - id).$$

Obviously, $h_i^1 = h_i$ and by dividing the interval $[0, 1]$ into sufficiently many subintervals we represent $h_i$ as a composition of maps with small distortion norms. The norms $d_1$ and $d_2$ will stay the same.

Compositions satisfying these assumptions together with their norms as defined above will be called **standard compositions**.

**Uniform Bounded Distortion Lemma.**

**The technical statement.** If a function $f$ is a standard composition of length $n$ defined on an interval $(a, d)$, then for any interval $(b, c) \subset (a, d)$, the distortion of $f$ on $(b, c)$ is bounded, namely:

$$\mathcal{D}(f_{|(b,c)}) \leq$$
\[
\leq Qd_2 \exp(|d_1|) \min(1, \frac{c - b}{\min(b - a, d - c)}) + d_2 + 2|d_1 + \log(Cr(a, b, c, d))|
\]
where \(Q\) is a constant quite independent of the composition.

**A simplified statement.** Suppose we have a standard composition defined on an interval \((a, d)\). Then, its Poincaré distortion on an interval \((b, c)\) is bounded by
\[
d_1 + d_2 + K(d_1, d_2)\log(Cr(a, b, c, d))
\]
where \(K(d_1, d_2)\) is a constant depending only on \(d_1\) and \(d_2\) in a continuous fashion.

We leave it to the reader as an easy exercise to see that the simplified version follows from the technical version.

**A comment.** We want to compare the classical Koebe principle with our Uniform Bounded Distortion Lemma and other estimates. One way to state the classical Koebe principle is this:

**Koebe principle** If \(g\) is a diffeomorphism defined on an interval \((a, d)\), and the Schwarzian derivative of \(g\) is non-negative, then the nonlinearity coefficient of \(f\) is bounded, namely:
\[
\left| \frac{f''(x)}{f'(x)} \right| \leq \frac{2}{\min(x - a, d - x)}.
\]

If we replace \(\min(x - a, d - x)^{-1}\) with \(1/(x - a) + 1/(d - x)\) and integrate from \(y\) to \(z\), we get
\[
|\log(f'(y)/f'(z))| < 2|\log Cr(a, y, z, d)|.
\]

Thus, it becomes clear that the simplified version of the Uniform Bounded Distortion Lemma is a natural generalization of the Koebe principle.

As such, it is slightly stronger than estimates known so far (see \([4]\) and \([6]\) for examples.) Those earlier estimates let us bound the distortion by a uniform constant, while both the Koebe principle and our lemma also give conditions for the distortion to be small (namely, \(c - b\) small compared with the distance from \(\{a, d\}\) and the "h-contribution" small.) I know of one example, \([1]\), when that makes a difference.
Finally, let us mention a strong recent result of [1] which implies that our $d_1$ “norm” can be controlled in terms of the Zygmund norm of $\bigcup h_i$.  

2.2 Proof of the Uniform Bounded Distortion Lemma.

The obvious approach to the proof of the Uniform Bounded Distortion Lemma is by reducing the situation to the Koebe principle. It will, however, require rearranging the order of functions $\sigma$ and $h$. That would be an easy thing to do if both functions had the same domain:

$$\sigma \circ h = (\sigma \circ h \circ \sigma^{-1}) \circ \sigma$$

and then we could regard the function in parentheses as a new $h$. Although the interval maps usually do not have the same domains, their Poincaré model maps are all homeomorphisms of the whole line and so we play this trick with them.

Then, two problems will appear: first, whether after the rearrangements the new functions $h$ will preserve the bounded distortion properties; secondly whether we will indeed be able to use the Koebe principle afterwards in order to bound the distortion of Poincaré models of maps $\sigma_i$.

The reshuffling procedure. The next lemma tells us what happens to the distortion norms of maps $h_i$ when we change the order of maps as described.

Lemma 2.1 Let $f$ be a standard composition. Then we can write $P(f)$ as the composition

$$h_m \circ \ldots \circ h_1 \circ P(\sigma_m) \circ \ldots \circ P(\sigma_1)$$

with

$$\sum_{i=1}^{m} \sup \{|h_i(\gamma) - \gamma| : \gamma \in R\} \leq \sum_{i=1}^{m} D(h_i).$$

Proof:

We start with rearranging the order of maps in the composition so as to get the contractions first.\footnote{That is, in terms of the Zygmund norm of the derivative in case when the standard composition is an iterate of the map and intermediate images of the domain are disjoint.} \footnote{A similar reshuffling, albeit in a different context of complex quasiconformal extensions, was used by D. Sullivan (see [1]).}
We obtain the expression of the form:

\[ h_m \circ h_{m-1} \circ \ldots \circ h_1 \circ \sigma_m \circ \ldots \circ \sigma_1, \]

where \( \sigma_i \) means \( \mathcal{P}(\sigma_i) \) and \( h_i \) is of the form

\[ \sigma_i \circ \mathcal{P}(h_i) \circ \sigma_i^{-1} \]

with \( \sigma_i \) being a certain composition of the functions \( \sigma_i \) and therefore being a non-expanding map.

We compute:

\[ |h_i(\gamma) - \gamma| = |\sigma_i \circ \mathcal{P}(h_i) \circ \sigma_i^{-1}(\gamma) - \gamma| = |\sigma_i \circ \mathcal{P}(h_i) \circ \sigma_i^{-1}(\gamma) - \sigma_i \circ \sigma_i^{-1}(\gamma)|. \]

Since \( \sigma_i \) is a contraction, the last expression is not greater than

\[ |\mathcal{P}(h_i) \circ \sigma_i^{-1}(\gamma) - \sigma_i^{-1}(\gamma)| \leq D(h_i). \]

\[ \square \]

We can apply Lemma 2.1 to the function \( f \) restricted to the interval \((b, c)\) to find out that

\[ D(f|_{(b,c)}) \leq \sum_{i=0}^{m-1} D(h_{i+1}|_{f_i((b,c))}) + \sup \{|\mathcal{P}(\sigma_m|h_m \circ f_{m-1}(b,c)) \circ \ldots \circ \mathcal{P}(\sigma_1|h_1(b,c))(\gamma) - \gamma| : \gamma \in \mathbb{R}\}. \]

The first sum in the inequality \[ 5 \] can be sufficiently sharply bounded by \( d_2 \). What remains is to bound the distortion of maps with non-negative Schwarzian in the second term. Naturally, we are going to achieve that using the Koebe principle, however we must be careful about the domains.

**The issue of domains.** We proceed as follows: A map \( g_i \) is defined to be the linear fractional map that agrees with the map \( h_i \) on the points \( f_{i-1}(a), f_{i-1}(b), f_{i-1}(c) \). At the same time, we assume without loss of generality that \( b - a \leq d - c \). We further consider maps \( F \) and \( F_i \) defined in the analogous way to \( f \) and \( f_i \), save that the functions \( h_i \) are replaced by \( g_i \). The function \( F \) has non-negative Schwarzian, but in order to use the Koebe principle we need to prove that it is defined on sufficiently big neighborhood of \((b, c)\). It is certainly defined on \((a, c)\) and we want to choose a point \( d' > c \) so that \( F \) is defined on \((a, d')\) as well. This problem is solved by the next lemma:
Lemma 2.2 If we choose $d'$ so that
\[
\frac{(d' - c)(b - a)}{(c - b)(d' - a)} = \exp(d_1) \cdot \frac{(d - c)(b - a)}{(c - b)(d - a)},
\]
then $F$ is defined on $(a,d')$.

Proof:
To check that we need to ensure that
\[ g_i(F_{i-1}(d')) < h_i(f_{i-1}(d)) \]
holds for every $i \leq m$. To prove that we will show that
\[
\frac{(g_i(F_{i-1}(d')) - g_i(F_{i-1}(c))) \cdot (g_i(F_{i-1}(b)) - g_i(F_{i-1}(a)))}{(g_i(F_{i-1}(c)) - g_i(F_{i-1}(b))) \cdot (g_i(F_{i-1}(d')) - g_i(F_{i-1}(a)))} \leq \frac{(h_i(f_{i-1}(d)) - h_i(f_{i-1}(c))) \cdot (h_i(f_{i-1}(b)) - h_i(f_{i-1}(a)))}{(h_i(f_{i-1}(c)) - h_i(f_{i-1}(b))) \cdot (h_i(f_{i-1}(d)) - h_i(f_{i-1}(a)))}. \tag{7}
\]

The two complicated ratios above represent values of a certain cross-ratio on the images of points $a, b, c, d'$ and $a, b, c, d$ respectively. Whenever we apply an order preserving homeomorphism $\phi$ to points $\alpha < \beta < \gamma < \delta' < \delta$ the changes imposed on these cross-ratios will be related in the following way:
\[
\frac{\rho(\gamma, \delta'; \phi) \cdot \rho(\alpha, \beta; \phi)}{\rho(\beta, \gamma; \phi) \cdot \rho(\alpha, \delta'; \phi)} : \frac{\rho(\gamma, \delta; \phi) \cdot \rho(\alpha, \beta; \phi)}{\rho(\beta, \gamma; \phi) \cdot \rho(\alpha, \delta; \phi)} = \frac{\rho(\gamma, \delta'; \phi) \cdot \rho(\alpha, \delta; \phi)}{\rho(\alpha, \delta'; \phi) \cdot \rho(\gamma, \delta; \phi)}.
\]

The last expression is distortion of some kind of cross-ratio. Using the method from [2] we can show that if $\phi$ has a non-negative Schwarzian, this number is not greater than 1. That means that provided (4) holds with some $i$, the subsequent application of $\sigma_i$ will not increase the ratio of the left-hand side of (4) to the right-hand side. Next, we will apply $g_{i+1}$ to the points $F_i(a), F_i(b), F_i(c), F_i(d')$ which is not going to change the cross-ratio at all; and $h_{i+1}$ that will be applied to the points $f_i(a), f_i(b), f_i(c), f_i(d)$ can decrease the cross-ratio by some factor $\zeta$. As this reasoning shows, the ratio between the left-hand side of (4) to the right-hand side, will grow by no more than $\zeta$ as we pass from $i$ to $i+1$. Our assumptions imply that the total growth as we pass from $i = 1$ to $i = n - 1$ will be no more than $\exp(-d_1)$.

So, the lemma follows.
From now on, we take \((a, d')\) as specified in Lemma 2.2 to be the default domain of \(F\).

By the Koebe principle we get the estimate for the nonlinearity coefficient of \(F\), i.e. \(nF := f'' / f'\).

\[
nF \leq \frac{2}{\min\{\gamma - a, d' - \gamma\}} < \frac{2}{\gamma - a} + \frac{2}{d' - \gamma}.
\]

Integrating this inequality over \((b, c)\) we get

\[
\sup\{|\log(F'(\gamma)) - \log(F'(\beta))| : \gamma, \beta \in (b, c)\} < -2 \log\left(Cr(a, b, c, d')\right) = -2d_1 - 2 \log(Cr(a, b, c, d)).
\]

The quantity on the left-hand side of the last inequality is certainly not less than \(D(F|_{(b, c)})\).

Thus,

\[
\sup\{|P(\sigma_m|_{(b, c)}) \circ \ldots \circ P(\sigma_1|_{(b, c)})) (\gamma) - \gamma| : \gamma \in R\} \leq \tag{8}
-2d_1 - 2 \log\left(Cr(a, b, c, d')\right) + \sum_{i=1}^{m} D(g_i|_{F_{i-1}(b, c)}).
\]

The distortion of the linear-fractional part. The first two terms on the right-hand side of the inequality \(8\) can also be found the statement of the Uniform Bounded Distortion Lemma. What remains to be calculated is the last sum.

**Lemma 2.3** Let \(g\) be a linear fractional map defined on an interval \((a, c)\), points \(b\) and \(\lambda\) belong to \((a, c)\) and satisfy \(b < \lambda\). Then

\[
\log \rho(b, \lambda; g) - \log \rho(\lambda, c; g) = \log \rho(a, b; g) - \log \rho(a, c; g).
\]

**Proof:**

This is a straightforward computation:

\[
\log \rho(b, \lambda; g) - \log \rho(\lambda, c; g) = \log \frac{\rho(b, \lambda; g)}{\rho(a, \lambda; g)} - \log \frac{\rho(\lambda, c; g)}{\rho(a, \lambda; g)}
\]
\[
\log \frac{\rho(b, \lambda; g) \cdot \rho(a, c; g)}{\rho(a, \lambda; g) \cdot \rho(b, c; g)} + \log \frac{\rho(b, c; g)}{\rho(a, c; g)} + (\mathcal{P}(g)(P(\lambda)) - P(\lambda)).
\]

We now notice two facts: that the first term is 0, because it is logarithm of the distortion of some cross-ratio and \(g\) is linear-fractional; next, that we can replace \(P(\lambda)\) with any other point, provided \(\mathcal{P}(g)\) is an isometry. Therefore, the last expression is equal to
\[
\log \rho(a, b; g) - \log \rho(a, c; g)
\]

\[\blacksquare\]

Final estimates. We are now ready to conclude the proof. From equation 8 and Lemma 2.3 we get
\[
\sup \{|\mathcal{P}(\sigma_m|_{h_m \circ f_{m-1}(b,c)}) \circ \cdots \circ \mathcal{P}(\sigma_1|_{h_1(b,c)})(\gamma) - \gamma| : \gamma \in R\} \leq -2 \log(Cr(a, b, c, d')) - 2d_1 + \sum_{i=1}^{m} |\log \frac{\rho(F_{i-1}(a), F_{i-1}(b); g_i)}{\rho(F_{i-1}(a), F_{i-1}(c); g_i)}|.
\]

We will prove a simple computational lemma that will enable us to evaluate the last sum.

Lemma 2.4 Suppose that a function \(\phi\) is defined on an interval \((a, c)\) with \(\mathcal{D}(\phi) \leq \log 2\) and a point \(b \in (a, c)\). Then
\[
|\log \frac{\rho(a, b; \phi)}{\rho(a, c; \phi)}| \leq Q \cdot \mathcal{D}(\phi) \min\left(1, \frac{c-b}{b-a}\right).
\]

where \(Q\) is a uniform constant.

Proof:
\[
|\log \frac{\rho(a, c; \phi)}{\rho(a, b; \phi)}| = |\log \frac{\phi(c) - \phi(a)}{\phi(b) - \phi(a)} : \frac{c-a}{b-a}| = |\log \frac{1 + \frac{\phi(c) - \phi(b)}{\phi(b) - \phi(a)}}{1 + \frac{c-b}{b-a}}| = |\log \frac{1 + \exp(\log \rho(b, c; \phi) - \log \rho(b, a; \phi)) \cdot \frac{c-b}{b-a}}{1 + \frac{c-b}{b-a}}|
\]
\begin{equation}
\leq \log \frac{1 + \exp(D(\phi)) \cdot \frac{c-b}{b-a}}{1 + \frac{c-b}{b-a}}
\end{equation}

Our final estimate will depend on how we bound the argument of the logarithm in Formula 10. One possible estimate is

\[\frac{1 + \exp(D(\phi)) \cdot \frac{c-b}{b-a}}{1 + \frac{c-b}{b-a}} \leq \exp(D(\phi)) < 2D(\phi).\]

If \(\frac{c-b}{b-a}\) is small, we can expand formula 10 into a series, and get an estimate proportional to \(\frac{c-b}{b-a}\).

\[\square\]

We will apply Lemma 2.4 in the situation when \(\phi := g_i, a := F_i(a), b := F_i(b), \text{and } c := F_i(c)\).

We first note that \(D(g_i) \leq D(h_i)\). Then we recall that the distortion norms of maps \(h_i\) can be assumed to be as small as we want, in particular could be less than \(\log 2\). Thus the assumptions of Lemma 2.4 are satisfied.

It enables us to bound the second sum in Formula 9 by

\[Q \cdot \sum_{i=1}^{m} D(h_i) \min(1, \frac{f_i(c) - f_i(b)}{f_i(b) - f_i(a)}) \] (11)

What we need is to estimate the ratios in (11) in terms of \(\frac{c-b}{b-a}\). To do that, we consider a cross-ratio \(CR(\alpha, \beta, \gamma, \delta)\) defined by

\[CR(\alpha, \beta, \gamma, \delta) = \frac{(\delta - \gamma) \cdot (\beta - \alpha)}{(\gamma - \beta) \cdot (\delta - \alpha)}.\]

\[\frac{f_i(b) - f_i(a)}{f_i(c) - f_i(b)} > CR(f_i(a), f_i(b), f_i(c), f_i(d)) > \exp(-d_1) \cdot CR(a, b, c, d)\]

\[> \exp(-d_1) \frac{b-a}{c-b} \cdot \frac{d-c}{b-a + (d-c) + (c-b)} \geq \exp(-d_1) \frac{b-a}{c-b} \cdot \frac{1}{2 + \frac{c-b}{b-a}}\]

hence

\[\frac{f_i(c) - f_i(b)}{f_i(b) - f_i(a)} < 2 \exp(-d_1) \cdot \frac{c-b}{b-a} (1 + \frac{c-b}{b-a})\]
Thus, if \( \frac{c-b}{b-a} < 1 \), we get

\[
\frac{f_i(c) - f_i(b)}{f_i(b) - f_i(a)} < 4 \exp(-d_1) \frac{c-b}{b-a}.
\]

We can finally bound the expression (11) by

\[
4Qd_2 \exp(-d_1) \min(1, \frac{c-b}{b-a})
\]

which allows us to estimate the whole (11) by

\[
-2 \log(Cr(a, b, c, d)) - 2d_1 + 4Qd_2 \exp(-d_1) \min(1, \frac{c-b}{b-a}). \tag{12}
\]

This concludes the proof of the Uniform Bounded Distortion Lemma.

3 Functions \( h_i \) with cancelling distortions

In our formulation of the Uniform Bounded Distortion Lemma we assumed that the distortion of the composition depends on the sum of distortions of individual maps \( h_i \). While that may often be a good estimate, it leaves the case when distortions of maps cancel without satisfactory solution because it does not offer any way in which we could account for cancellations. For example, high iterates of critical maps of the circle can be regarded as compositions of the form considered by us with maps \( h_i \) being nearly linear-fractional with nonlinearity totaling to close to zero. The basic question is whether in that situation we can ignore the maps \( h_i \) completely and approximate the whole composition \( \mathcal{P}(f) \) by composition of maps \( \mathcal{P}(\sigma_i) \) only. The Cancellation Lemma formulated below is a good tool to be used in such situations. The Lemma is a nice illustration of the power of the Poincaré model approach. To the best of the author’s knowledge, no other technique has yielded a similar result.

**Cancellation Lemma.** Let us consider a standard composition defined on an interval \((a, b)\)

\[
f = f_m = \sigma_m \circ H_m \circ \cdots \circ \sigma_1 \circ H_1.
\]
We further assume that each map $H_i$ can be written as a composition

$$H_i = h_i \circ g_i$$

where $h_i$ is a linear-fractional map.

We denote

$$\tilde{D} := \sum_{j=1}^{k} \|\mathcal{P}(g_j) - id\|_{C^0}$$

and

$$\Delta := \max\{|\sum_{i=1}^{j}(\mathcal{P}(h_j) - id)| : 1 \leq j \leq k\} .$$

$$S_m := \mathcal{P}(\sigma_m) \ldots \mathcal{P}(\sigma_1)$$

Then,

$$\|\mathcal{P}(f) - S_m(x)\|_{C^0} \leq \tilde{D} + 2\Delta .$$

A comment. What the Cancellation Lemma tells us is that if we have a composition where maps of not necessarily positive Schwarzian are all almost linear-fractional and their distortions almost cancel, then we can replace these maps with affine maps and still get a good approximation of the composition, at least locally. The main value of this lemma is that its assumptions are verified for first return maps of circle homeomorphisms as we prove in the next section.

Beginning of the proof. The proof of the Cancellation Lemma is not very easy and will occupy the next section. Here, we just make the first step which is the elimination of maps $g_i$ from the problem.

To achieve this, we put together maps $h_i$ and $\sigma_i$ and get $s_i := \sigma_i \circ h_i$. Then $f$ is a standard composition of the form

$$f = s_m \circ g_m \circ \cdots \circ s_1 \circ g_1 .$$

To this standard composition we apply Lemma 2.1 and what we get is that

$$\mathcal{P}(f) = G \circ \mathcal{P}(s_m) \circ \cdots \circ \mathcal{P}(s_1)$$

in which

$$\|G - id\|_{C^0} \leq \tilde{D} .$$

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The reduced Cancellation Lemma. As the preceding argument shows, the functions $g_i$ can be omitted from the composition defining $f$ and if we then prove that

$$\|P(f) - S_m(x)\|_{C^0} \leq 2\Delta$$

this will immediately imply the Cancellation Lemma. So we make this additional assumption and call the resulting auxiliary theorem the “reduced” Cancellation Lemma.

3.1 Proof of the reduced Lemma.

Extending functions $h_i$. The standard composition $f$ is now written as

$$f = f_m = \sigma_m \circ h_m \circ \cdots \circ \sigma_1 \circ h_1$$

with all maps $h_i$ linear-fractional.

We then extend functions $h_i$ to one-parameter families $h^t_i$ defined by

$$P(h^t_i)(x) = x + t \cdot (P(h_i)(x) - x) \quad 0 \leq t \leq 1.$$  

In particular, $h^0_i = id$ and $h^1_i = h_i$. The maps like $f^t_i$ are then defined in the obvious way.

More important notations. To simplify our future equations we define:

$$\Omega^t_i(x) := P(h^t_i) \circ P(f^t_{i-1})(x) - P(\sigma_{i-1}) \circ \cdots \circ P(\sigma_1)(x)$$  \hspace{1cm} (13)

and

$$\delta_i := P(h_i)(x) - x$$  \hspace{1cm} (14)

which quantity is independent of the choice of $x$ provided $h_i$ is linear-fractional.

3.2 Estimates

With these notations we are ready to prove our basic lemma.

Lemma 3.1

$$\frac{d\Omega^t_i}{dt}(x) \leq 2\Delta$$

for $1 \leq i \leq m$ and any $x$.  

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Proof:

We compute the derivative in question:

\[ \frac{d}{dt} \Omega^t_{|x} = \sum_{j=1}^i \prod_{t=j}^{i-1} \frac{d\mathcal{P}(\sigma_t)}{dx}_{|\mathcal{P}(h^t_j \circ f^t_j(x))} \cdot \frac{d\mathcal{P}(h^t_j)}{dt}(\mathcal{P}(f^t_{j-1})(x)) \]

\[ = \sum_{j=1}^i (\prod_{t=j}^{i-1} \frac{d\mathcal{P}(\sigma_t)}{dx}_{|\mathcal{P}(h^t_j \circ f^t_j(x))}) \cdot \delta_j \quad (15) \]

Here, we used the fact that the maps \( \mathcal{P}(h^t_j) \) are all isometries, thus their derivatives can be skipped in the product. For simplicity, we will denote

\[ \prod_{t=j}^{i-1} \frac{d\mathcal{P}(\sigma_t)}{dx}_{|\mathcal{P}(h^t_j \circ f^t_j(x))} := a_j(t) \]

Since maps \( \sigma_i \) were assumed to have non-negative Schwarzian, their Poincaré models are weak contractions; thus \( a_{j+1}(t) \geq a_j(t) \).

Formula (15) can then be rewritten as

\[ \frac{d\Omega^t}{dt}(x) = \sum_{j=1}^i a_j \delta_j . \]

Now we use the famous Abel’s series transformation to bound this quantity:

\[ \sum_{j=1}^i a_j \delta_j = \sum_{j=1}^i a_j (\sum_{k=0}^j \delta_k - \sum_{k=0}^{j-1} \delta_k) \]

where we adopted the convention \( \delta_0 = 0 \).

This can be further rewritten as

\[ \sum_{j=1}^{i-1} ((a_j - a_{j+1}) \sum_{k=0}^j \delta_k) + \sum_{k=0}^i a_i \delta_k . \]

The absolute value of the last expression is easy to bound. The last term does not exceed \( \Delta \) and the first one can be bounded by

\[ \sum_{j=1}^{i-1} |a_j - a_{j+1}| \Delta \leq \Delta \]

as the numbers \( a_j \) form a non-decreasing sequence and are bounded by 1.

This concludes the proof.
The conclusion. Lemma 3.1 allows us to bound \( \sup \{ \Omega_t^m(x) : x \in R \} \) by \( 2\Delta \), but this is exactly the statement of the reduced Cancellation Lemma.

4 Pure Singularity Property

A famous theorem of M. Herman says that smooth diffeomorphisms of the circle are smoothly conjugated to rigid rotations, provided some diophantine-type conditions are verified. One way to look at the smooth conjugacy is that in a small scale it becomes \( C^1 \)-close to linear. There is a dynamically defined event which takes place in a small scale. This is the first return map to a small interval. Hence, the smooth conjugacy tells us that first return maps for any diffeomorphism will tend to the first return maps for the rigid rotation, that is, to linear maps.

The first return map is an “induced map”, which means that piecewise it is a high iterate of the initial map. It is also known that all intermediate images of the pieces of its domain are disjoint and cover the circle completely. On each piece, the distortion is the total of distortions acquired by consecutive iterates on corresponding intermediate images. Precisely, we can consider nonlinearity defined in the introduction and then it turns out that the nonlinearity of the first return map on each piece of its domain is equal to the sum of nonlinearities in all intermediate images transported by iterates of the map.

Since the linear map is characterized by \( \mathcal{N}f = 0 \), in Herman’s theorem the distortions must cancel. This not so surprising, perhaps, since the integral of the nonlinearity over the whole circle is 0. But it is a remarkable fact and in certain approaches the central issue in the proof of Herman’s theorem.

Naturally, we would like to know to what extent this fact is true for critical circle maps. For simplicity, we will consider maps with only one critical point such that coordinates can be changed \( C^3 \) smoothly to make it locally the map \( x \rightarrow x^\beta + \epsilon \). It is widely conjectured, and in few very restricted cases has been argued with a computer’s assistance, that if we choose the domains of the first return map suitably, the sequence of the first return maps will also approach a unique limit. But this limit map is everything but linear: its distortion does not not vanish and neither does its Schwarzian derivative.

Nevertheless, we prove that, in a certain sense, only distortions acquired in an immediate proximity of the singularity count. Distortions due to the
part remote from the singularity will tend to cancel, just like in the dиффеоморфизмов’ case.

The proof that distortions cancel that we give is somewhat similar to the proof of Herman’s Theorem given in [3].

4.1 Assumptions and the statement of results

The class of maps we are working with. We will consider orientation-preserving $C^3$-smooth circle homeomorphisms with one critical point of the polynomial type, at this moment of any rotation number.

As a consequence, (see [7]), the circle is covered by two overlapping open arcs. There is a “remote” arc on which we assume that the first derivative is bounded away from 0. On the other “close” arc the map has non-positive Schwarzian derivative.

We reserve the notation $f$ for maps in this class.

These assumptions are a little bit stronger than necessary for our estimates to work, but we prefer not to obscure the idea by technicalities at this point. We will discuss weakening of our requirements in the course of the paper.

Some terminology. A symmetric neighborhood is a neighborhood of the critical point which is contained in the close arc and the derivative of the function is the same in both endpoints. It follows from our assumptions that a symmetric neighborhood is also almost symmetric in the ordinary sense - the critical point is in a bounded Poincaré distance from the the midpoint.

A chain of intervals is a sequence of intervals such that each is mapped onto the next by the map. We will be particularly interested in chains of disjoint intervals. Obviously, there always is a map associated with a chain, namely the composition leading from the first interval to the last one.

The continued fraction approximants of the rotation number will be denoted with

$$\frac{p_n}{q_n}.$$ 

The denominators $q_n$ are important from the dynamical point of view, since they determine the times of closest returns by the orbit of a point to the point itself. The numbers satisfy the relations:

$$q_{-1} = 0, \quad q_0 = 1, \quad q_{n+1} = a_n q_n + q_{n-1}$$
where the coefficients \( a_n \) are defined by the continued fraction expansion of the rotation number. An elementary discussion of the topological dynamics of diffeomorphisms with an irrational rotation number can be found in [3].

An interval \( J \) is said to be of the \( j \)-th order of fineness if

\[
j = \max\{i : \forall x \in J \ f^i(x) \notin J\} + 1.
\]

A uniform constant is a function on our class of maps which continuously depends only on the quasisymmetric norm of the map, the logarithm of the size of the close arc, the lower bound of the derivative on the remote arc, and the \( C^3 \) norm.

In view of this definition, “absolute” constants like \( e^n \) are uniform. Perhaps a more meaningful example is the statement:

Let \( f \) be a smooth circle homeomorphism with an irrational diophantine rotation number. For each natural \( n \), the derivative of \( f^n \) is bounded by a uniform constant.

Without the word “uniform” the statement would be obviously true. As it is now, the main problem is whether the bound depends on \( n \). If \( f \) is a diffeomorphism, it does not, and the sentence remains true.\(^5\) If \( f \) is a critical map, the statement is false: the derivatives must become very large as \( n \) grows.\(^6\)

A notational convention. There will be so many uniform constants in use in the future discussion that we feel a need for a special notational convention to handle them effectively. Notations like \( K \) will be used exclusively for uniform constants. The subscript will identify the particular constant. All uniform constants will be introduced in lemmas, propositions or facts. The rule is that in the statement in which a constant is first defined, as well as in its proof, the constant will be identified by a single numerical subscript. The same subscript may denote different constants in different lemmas.

However, when we use the constant later, its single subscript will be followed by an indication of where it was introduced. For example, the constant \( K_1 \) introduced in Lemma 10.15 will be called \( K_1 \) in the proof of Lemma 10.15, but later will be referred to as \( K_{1,L,10.15} \).

\(^5\)Which follows from Herman’s theorem.

\(^6\)Otherwise, the map would be smoothly conjugated to the rotation, see [6].
Approximate maps. To describe the procedure of approximating maps we need two objects: a neighborhood of the critical point and a chain of intervals. To approximate the composition associated with this chain we do the following:

- If an interval is contained in the neighborhood, we leave the map defined on it to be $f$.
- Otherwise, instead of $f$ we use an affine map with the same image.

Main Theorem. Let us suppose we have a chain of intervals

$$(a_0, b_0), (a_1, b_1), \ldots, (a_m, b_m),$$

none of which contains the critical point, of the $\kappa$-th order of fineness and a symmetric neighborhood $U$ with the fineness of order $\lambda$. This also assumes that the length of the continued fraction expansion of the rotation number is at least $\kappa$. We then approximate $f^m$ on $(a_0, b_0)$ to get some $\phi$. The result is that:

If $\kappa > \lambda$ then:

$$\|P(f^m) - P(\phi)\|_{C^0} \leq K_1 K_2^{\sqrt{\kappa - \lambda}}$$

with $K_1$ and $K_2$ being uniform constants depending only on global distortion properties of $f$ and $K_2 < 1$.

A comment. The Main Theorem proves what we want to call informally “the pure singularity property”. If we have enough smoothness we can change coordinates so the resulting map is in our class and moreover its critical point is locally in the form $x \to x^\beta + f(0)$. The Main Theorem then asserts that asymptotically only what happens in this small neighborhood matters and that is why the expression “pure singularity property” seems appropriate to the author.

4.2 General strategy of the proof

The proof will largely use the concept of Poincaré model of the interval which is explained in earlier sections of this paper. We will also use the
same notations in this section. The main tool of our proof is going to be the cancellation Lemma.

An outline of the argument. There is an obvious way we can use the Cancellation Lemma to prove our Main Theorem. Maps $\sigma_i$ will be the iterates of $f^{-1}$ which are left unchanged when we replace $f^{-m}$ by its approximate map. Then, the claim of the Cancellation Lemma is exactly what we assert in the theorem. Hence, our effort will be aimed towards verifying the hypotheses of the Cancellation Lemma and then the main technical problem will be to bound $\Delta$. We address these issues in the next section.

5 Proof of the Main Theorem.

We assume that the assumptions of the main theorem hold; in particular that we are given a chain of disjoint intervals.

5.1 Bounded distortion of critical circle maps

Dynamical partitions. The forward orbit of the critical point 0 defines a sequence of partitions of the circle, called dynamical partitions. For any $k$ less than the length of the continued fraction representation of the rotation number, the $0, \ldots, a_k q_k$ images of the interval $(0, f^{a_k - 1}(0))$ are called lengthy intervals. The $0, \ldots, q_k - 1$ images of $(f^{a_k}(0), 0)$ are called short intervals. Together, lengthy and short intervals form a partition of the circle and this is exactly what we are going to call the dynamical partition of the $k$-th order and will be denoted $D_k$.

Consecutive dynamical partitions as refinements. We will now examine a very simple correspondence between dynamical partitions of order $k$ and $k + 1$. The latter clearly is a refinement of the former. More precisely, all short intervals of the partition of order $k$ will become lengthy intervals of the next partition, while the lengthy intervals of the coarser partition will be subdivided. Each lengthy element of the partition of order $k$ will be split into a number of lengthy intervals as well as one short interval which all belong to the partition of order $k + 1$.  

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**Bounded geometry of dynamical partitions.** The properties which are commonly referred to as “bounded geometry” are summarized by the following statement:

**Fact 5.1** If \( f \) satisfies our regularity conditions, then:

- The ratio of lengths of two adjacent elements of any dynamical partition is bounded by a uniform constant \( K_1 \).
- For any element of any dynamical partition, the ratios of its length to the lengths of extreme intervals of next partition subdividing it are bounded by a constant \( K_2 \).

Unfortunately, this Fact belongs to the “folk wisdom” and there is no clear reference to the proof. In one particular case when orbits of the critical point are periodic, Fact 5.1 was verified in the work [7]. Then, M. Herman showed how to carry this sort of estimates over to the more general situation (see [8].)

**Lemma 5.1** There is a uniform constant \( K_1 \) such that the elements of \( D_{\lambda+K_1} \) adjacent to 0 are contained in \( U \).

**Proof:**
This follows immediately from Fact 5.1 if we take into an account that \( U \) is symmetric.

\[ \square \]

**Coarseness of dynamical partitions.** We will need the fact that \( f^{-1} \) on elements of \( D_j \) with \( j \) much larger than \( \lambda \) is almost linear-fractional with almost constant nonlinearity. To prove this, it is crucial to know that the partition \( D_j \) is fine enough. To establish this fact is the purpose of the following three lemmas.

**Definition 5.1** Given a set \( V \), the **coarseness** of the partition \( D_j \) outside \( V \), denoted \( c_j(V) \) is defined by:

\[
c_j(V) = \sum_{I \in D_j : I \cup (S^1 - V) \neq \emptyset} \left( \frac{|I|}{\text{dist}(I, 0)} \right)^2.
\]

\[ \text{We remind the reader that } U \text{ is fixed and defined in the statement of the Main Theorem.} \]

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Lemma 5.2  Let us fix $j$ and let $V$ be the interior of the union of two elements of $D_j$ adjacent to 0. Then,

$$c_{j+1}(V) < K_1 c_j(V)$$

where $K_1$ is a uniform constant less than 1.

Proof:
This is an immediate corollary to Fact 5.1 and the definition of coarseness.

Lemma 5.3  Let $V$ and $j$ be related as in the statement of Lemma 5.2. Then $c_j(V)$ is uniformly bounded by some $K_1$.

Proof:
Let us define $V'$ to be the union of the elements of $D_{j+1}$ adjacent to 0. The first observation is that $c_{j+1}((S^1 \setminus V) \cup V')$ is uniformly bounded as a consequence of Fact 5.1, second part. This in conjunction with Lemma 5.2 implies that $c_{j+1}(V')$ can be bounded recursively by $c_j(V)$ times a constant less than 1 increased by a bounded amount. This recursive bound implies a bound uniform in $j$.

Lemma 5.4  For $j > \lambda + K_{1, L.5.1}$,

$$c_j(U) \leq K_1 K_2^{j-\lambda}$$

with $K_2 < 1$.

Proof:
This follows immediately from Lemmas 5.1, 5.2 and 5.3.
5.2 Preparations to use the Cancellation Lemma.

How to represent $f^{-m}$ in the Cancellation Lemma? We choose maps $\sigma_i$ to be the iterates of $f^{-1}$ on intervals contained in $f(U)$ and others will be $H_i$. To obtain a composition in the form postulated by the hypotheses of the Cancellation Lemma we may have also to insert maps $\sigma_i$ equal to identities between consecutive maps $H_i$.

Further choices. The problem which still remains is a judicious choice of maps $h_i$. We will simply give a prescription: We look at the nonlinearity of $H_i$ and $h_i$ will be the homography that maps the domain of $H_i$ onto its image, and satisfies

$$\mathcal{P}(h_i)(x) = x - 1/2 \cdot \int_{Dm(H_i)} \mathcal{N}(H_i).$$

The assumptions of the Cancellation Lemma are then satisfied. Next thing we need is to estimate constants which appear in the Cancellation Lemma. It is relatively easy to deal with $\tilde{D}$ and we are going to consider it first.

We introduce a map $g'_i$ as the map with the same image and preimage as $H_i$, the same nonlinearity integral and constant nonlinearity. First, we will estimate the Poincaré discrepancy between $H_i$ and $g'_i$.

Lemma 5.5 The difference

$$|\mathcal{P}(H_i) - \mathcal{P}(g'_i)|$$

is uniformly bounded by

$$K_1 \left( \frac{|(a_i, b_i)|}{\text{dist } ((a_i, b_i), 0)} \right)^2$$

Proof:
First we precompose the maps with affine functions so as to have them defined on the unit interval. We observe that the nonlinearity coefficients of the rescaled map are of the order of
\[
\frac{|(a_i, b_i)|}{\text{dist}((a_i, b_i), 0)}.
\]
With a slight abuse of notation we will still use the same symbols to denote the rescaled maps.

Let \(\cdot^*\) denote the transport of forms by functions, and we compute
\[
\mathcal{N}(H_i^{-1} \circ g_i) = (g_i^*)^\ast(\mathcal{N}(H_i^{-1}) + \mathcal{N}(g_i)) = (g_i^*)^\ast(\mathcal{N}(H_i^{-1})) - (g_i^*)^\ast(\mathcal{N}((g'_i)^{-1})) = (g_i^*)^\ast(\mathcal{N}(H_i^{-1})) - (g'_i)(\mathcal{N}(g'_i^{-1})).
\]
Hence, it is enough to estimate the coefficient of
\[
\mathcal{N}(H_i^{-1}) - \mathcal{N}(g'_i)^{-1} = (H_i^{-1})^\ast\mathcal{N}(H_i) - ((g'_i)^{-1})^\ast\mathcal{N}(g'_i).
\]
Finally introducing the derivatives explicitly we get:
\[
(H_i^{-1})^\ast\mathcal{N}(H_i) - ((g'_i)^{-1})^\ast\mathcal{N}(g'_i) = \mathcal{N}(H_i)((dH_i^{-1}) - d(g'_i)^{-1}) + d(g'_i)^{-1}(\mathcal{N}(H_i) - \mathcal{N}(g'_i)).
\]
But it is evident that the estimate we want follows. Since the coefficients of nonlinearities are bounded as noted at the beginning of the proof, the derivatives are
\[
1 + O\left(\frac{|(a_i, b_i)|}{\text{dist}((a_i, b_i), 0)}\right).
\]
The lemma follows.

\[\square\]

**Lemma 5.6** The difference
\[
|\mathcal{P}(h_i) - \mathcal{P}(g'_i)|
\]
is uniformly bounded by
\[
K_1\left(\frac{|(a_i, b_i)|}{\text{dist}((a_i, b_i), 0)}\right)^2.
\]
Proof:
By solving a corresponding differential equation, we find out that a function with constant nonlinearity from the interval \([0, 1]\) to itself is given by
\[ x \rightarrow \frac{\exp(nx) - 1}{\exp n - 1} \]
where \(n\) is the nonlinearity coefficient.

Next, we are going to find the displacement in the Poincaré model for the image of any point \(x \in (0, 1)\). We will discard terms quadratic or higher in \(n\).

If \(x'\) means the image of \(x\) we get
\[ x' = x + \frac{1}{2}nx^2 - \frac{1}{2}nx + O(n^2) = x(1 + \frac{1}{2}nx - \frac{1}{2}n) + O(n^2) \]
and
\[ 1 - x' = 1 - x - \frac{1}{2}nx^2 + \frac{1}{2}nx + O(n^2) = (1 - x)(1 + \frac{1}{2}nx) + O(n^2). \]
The Poincaré displacement is
\[ -\log \frac{x(1-x')}{(1-x)x'} = -\log\left(1 + \frac{1}{2}nx - \frac{1}{2}n + O(n^2)\right) \]
\[ = \log\left(\frac{1}{2}nx - \frac{1}{2}n - \frac{1}{2}nx + O(n^2)\right) = -\frac{1}{2}n + O(n^2). \]
Since \(n\) is of the order of \(\frac{|(a_i, b_i)|}{\text{dist}((a_i, b_i), 0)}\) this concludes the proof.

Our efforts are crowned by the following proposition:

**Proposition 1** If a chain of disjoint intervals satisfies the assumptions of Main Theorem, then our choice of maps \(g_i\) and \(h_i\) gives the bound for \(\tilde{D}\) by
\[ \tilde{D} \leq K_1K_2^{\kappa-\lambda} \]
with \(K_2 < 1\).

**Proof:**
Follows immediately from Lemmas 5.5, 5.6 and 5.4.

\(\square\)
A technical comment. We could have done our estimates separately on the close arc and the remote arc. While the author does not see any better method on the close arc, on the remote arc it would be enough to assume that the second derivative is only Hölder continuous.

How to bound $\Delta$? Our main remaining problem is an estimate for $\Delta$. We have to be able to see that this actually tends to 0. By the definition of $g_i$,

$$\sum_{i=0}^{j} (P(g_i)(x) - x) = 1/2 \cdot \int_{C_j} Nf$$ (16)

where $C_j$ is a union of these intervals of the chain from 0 to some $i_j$ that are not contained in $U$.

In order to prove Main Theorem we need to show that this integral is uniformly exponentially small in $\sqrt{\kappa - \lambda}$. We call this the main estimate.

5.3 Main estimate

Beginning of the proof of the main estimate. We consider the set $\tilde{U}$ which is equal to the complement of $U$ together with intervals of the chain that are partly contained in $U$. We regard $\tilde{U}$ with the suitably normalized Lebesgue measure as a probability space. Then, the characteristic function $\chi$ of the chain can be viewed as a random variable, the dynamical partitions are $\sigma$-algebras of events, and individual elements of those partitions are events.

We will consequently use the language of conditional expectations, denoted with $E(\chi|\cdot)$ where the dot can be either a partition or a set (event.) The intuitive interpretation of $E(\chi|D_j)$, for example, is the function whose value on each element of the partition is equal to the relative measure of the chain on this element.

The main estimate will follow from this proposition:

**Proposition 2**

$$\int_{\tilde{U}} |E(\chi|D_j)(x) - E(\chi)| < K_1 \cdot K_2^{\sqrt{\kappa-j}}$$

for any $x$ in the element of $D_j$ completely disjoint with $U$ where $\lambda < j < \kappa$ and $K_2 < 1$, both $K_1$ and $K_2$ being uniform constants.$^9$

$^9$We also remind the reader that $\kappa$ is the fineness of the chain.
The proof of this proposition is lengthy and will occupy several next pages. This is the main technical part of the proof of the main estimate, and therefore the Main Theorem as well.

The strategy of the proof. Let us fix a number $j$ as indicated in Proposition 2. In most arguments we will have to distinguish between two cases.

If the chain contains only few intervals, then both $E(\chi)$ and $E(\chi|\mathcal{D}_j)$ for $j$ larger than $\lambda$ are small. In particular, we will assume without loss of generality that $E(\chi|\mathcal{D}_j) > 0$. Otherwise, there is an element of $\mathcal{D}_j$ with no intervals from the chain in it. Then, any other element of that partition may intersect with at most one interval. Thus, $E(\chi|\mathcal{D}_j)$ would be exponentially small with respect to $\kappa - j$ by bounded geometry (see Fact 5.1.)

The second, more important and interesting situation is when the number of intervals is large, and individual expectations of $\chi$ are much greater than our estimate. Then we will use “averaging” techniques based on the fact that the nonlinearity integral over the whole $\tilde{U}$ is close to 0. Unfortunately, these approaches are mutually exclusive: we cannot use averaging if we only have few intervals in the chain. Thus, we will have to keep track of both possibilities throughout their proof of Proposition 2.

We will look at the quantity

$$v_j = \frac{\max\{E(\chi|\mathcal{D}_j)(x) : x \notin U\}}{\min\{E(\chi|\mathcal{D}_j)(x) : x \notin U\}} - 1.$$

We will prove that if $j$ is more than $\lambda$ but sufficiently smaller than $\kappa$, this quantity will show definite growth as $j$ is increased. On the other hand, we will notice that there are certain bounds on its growth and this will let us assert that its initial value $v_{\lambda}$ must be very small. Proposition 2 will follow in this way.

The conditional expectations $E(\chi|\mathcal{D}_j)$ will be referred to shortly as densities.

Technical preparations.

Approximate invariance of $\chi$. 
Lemma 5.7 Let $J_1$ and $J_2$ be two similar elements of $D_j$. We further assume that neither of them is contained in $U$. To fix notations, we assume that $J_1 = f^l(J_2)$ where $l$ may be negative, but $|l| < q_j$.

If $\kappa - K_1 |\log(E(\chi|D_j)(J_1))| > j$, then

$$\left|\frac{E(\chi|D_j)(J_1)}{E(\chi \circ f^l|D_j)(J_1)} - 1\right| < K_2 \frac{\exp(j - \kappa)}{E(\chi|J_1)}.$$ 

Proof:
Since $\chi$ is the characteristic function of a chain, $\chi$ and $\chi \circ f$ may differ on at most two intervals of the size order $\kappa$. By bounded geometry, the length of an interval of fineness $\kappa$ is exponentially small with the exponent $\kappa - j$ compared to the element of $D_j$ that contains it. So first we pick $K_1$ to ensure that $J_1$ contains at least two intervals of the chain.

If this is true, the left-hand side of the second condition is roughly the ratio of the measure of one interval from the chain to the total measure of the portion of the chain in the $j$-th partition containing it. This means that

$$\left|\frac{E(\chi|D_j)(J_1)}{E(\chi \circ f^l|D_j)(J_1)} - 1\right| < K_2 \frac{\exp(j - \kappa) \cdot |J_1|}{\int_{J_1} \chi},$$

which immediately yields the claim of the lemma.

Bounds on $v_i$.

Lemma 5.8 If $\kappa - K_2 |\log E(\chi)| > j > \lambda + K_1$ then $v_j < K_3$.

Proof:
There must be an interval $J \in D_j$ which is not adjacent to $0$ with density comparable to $f \chi$. Then by Lemma 5.7 we see it is possible to find $K_2$ so that $\chi$ is sufficiently close to $\chi \circ f$ and since by choosing $K_1$ we can make sure that the jacobian $f'$ has bounded variation when we go to an interval similar to $J$, we immediately obtain that the densities on intervals similar to $J$ are all comparable to $f \chi$.

$^{10}$That is, both lengthy or both short.
Let us assume that \( J \) is a lengthy interval. What we still need to show is the density on short intervals is also at least comparable. It cannot be much larger, since the images of short intervals will cover a definite portion of \( J \) in the next subdivision.

- The subdivision of \( J \) contains a lengthy interval of \( D_{j+1} \) with density at least comparable to the density on \( J \). Then, since this lengthy interval is an image of any short interval from \( D_j \), the estimate follows.

- All lengthy intervals subdividing \( J \) have very small density compared with the density on \( J \). Then, the remaining short interval of \( D_{j+1} \) must attain very high density. But the images of this interval will fill up a definite portion of short intervals of \( D_j \) and again the estimate follows.

The case when \( J \) is a short interval can be solved using a similar, but easier, reasoning.

\[ \square \]

Another technical lemma.

**Lemma 5.9** Suppose that we have two functions \( g \) and \( h \) on the unit interval and both positive and measurable with respect to the same \( \sigma \)-algebra. Let us also assume that \( \int h = 1 \) and \( \inf \{ h(x) : x \in [0,1] \} = C_1 > 0 \). Suppose further that \( \int g = 1 \) and \( \int gh = 1 + \epsilon, \epsilon > 0 \). Then,

\[
\frac{\max \{ g(x) : x \in I \}}{\min \{ g(x) : x \in I \}} > 1 + C_2(C_1)\epsilon
\]

where \( C_2 \) is a continuous function of \( C_1 \) only.

**Proof:**

We introduce

\[
g' := g - 1 - \epsilon/2 \ .
\]

We also define \( I_+ = \{ x \in I : g' \geq 0 \} \) and \( I_- = I \setminus I_+ \). We have

\[
\int_{I_+} g'h + \int_{I_-} g'h = \epsilon/2 \ .
\]
But
\[ \int_{I_-} g' < -\epsilon/2 \]
and thus
\[ \int_{I_-} hg' < -C_1 \epsilon/2 \]
Hence
\[ \max \{ g'(x) : x \in I \} > \int_{I_+} g'h > \epsilon/(1 + C_1) . \]
\[ \square \]

The minimum and maximum density in similar intervals.

**Lemma 5.10** Let us choose an integer \( \hat{j} \) which satisfies
\[ \lambda + K_{1,L,5.8} < \hat{j} < \kappa . \]
Suppose that the smallest density is attained on an element \( Y \) of \( D_j \) and the largest density is on \( X \in D_j \).

Then, there are three possibilities:

1. \[ K_2 \frac{\exp(\hat{j} - \kappa)}{E(\chi|D_j)(X)} > K_3 v_j . \]

2. \[ E(\chi) < K_6 K_{7 - \hat{j}} \]

where \( K_7 < 1 \)

3. \[ v_{\hat{j} + [K_4|\log(v_j)|]} - v_j > K_5 v_j \]

*All constants mentioned are positive.*

\[ ^{11} \text{And the square brackets in the third condition mean the “ceil” function:} \]
\[ [x] := \inf \{ n \in \mathbb{Z} : n \geq x \} . \]
Proof:
We first explain the role of $K_4$. By the bounded geometry and Koebe principle, the iterate of $f$ which maps $X$ to $Y$, denoted $\phi$, has bounded nonlinearity on $X$. By the bounded geometry again, the maximum length of elements of $D_{j+l}$ on $X$ tends to 0 exponentially fast in $l$.

Therefore, $K_4$ can be chosen so that for $l > K_4|\log(v_j)|$ the supremum of the quantity $\phi'(x) - \phi'(y)$ on any element of $D_{j+l}$ is less than $K_8v_j$ where $K_8$ can be made arbitrarily small by choosing $K_4$ sufficiently large.

Next, we will analyze the meaning of the first alternative. When we choose $K_2 = K_{2, L}$.

In accordance with Lemma 5.7, the left-hand side of the inequality which is the first alternative bounds
\[
\max \left( \frac{E(\chi|D_j)(X)}{E(\chi \circ \phi|D_j)(X)} \right), \frac{E(\chi \circ \phi|D_j)(X)}{E(\chi|D_j)(X)} \right) - 1.
\]

By choosing $K_3$ appropriately, we can ensure that if the first alternative does not occur, the above quantity is as small compared with $v_j$ as we may wish.

Thus, we get
\[
\int_Y \chi \cdot \phi' \geq (1 - K_3v_j) \int_X \chi. \tag{17}
\]

So we assume that the first possibility in Lemma 5.10 does not occur which technically means Equation 17. The appropriate value of $K_3$ will be chosen later. We also pick $l = [K_4v_j] + 1$.

Then we have to think what the second alternative means. According to Lemma 5.8, either $v_j < K_{3, L}$ or $\int \chi$ is exponentially small in $\kappa - j$. Therefore, we can pick constants $K_6$ and $K_7$ such that if the second alternative does not occur, then $v_j$ is bounded by $K_{3, L}$.

So, we now assume that neither the first nor the second alternative occurs, which technically means that formula 17 holds with a small $K_3$ to be arbitrarily chosen, and that $v_j$ is uniformly bounded.

\[\text{12}^\text{The quickest way to see this is by the Uniform Bounded Distortion Lemma. But if one works a little harder and proves that the Schwarzian has a definite sign for all but very low iterates, the Koebe Principle will be enough.}\]
By our assumption and Lemma 5.7
\[ \int_Y \chi \cdot \phi' \geq (1 + v_j - K_3 v_j - K_3 v_j^2) \int_Y \chi \cdot \phi' \] (18)

Next, we condition \( \chi \) with respect to \( D_{j+l} \):
\[ \int_Y \chi \phi' = \int_Y \chi (\phi' - E(\phi'|D_{j+l})) + \int_Y E(\chi|D_{j+l}) \cdot E(\phi'|D_{j+l}) \] (19)

The first term in Equation (19) is bounded by
\[ \int_Y \chi (\phi' - E(\phi'|D_{j+l})) < K_8 v_j \int_Y E(\chi|D_{j+l}) \] (20)

Here, the reader may recall that \( K_8 \) is an auxiliary constant which can be made as small as we want by adjusting \( K_4 \).

Putting Equations (18), (19) and (20) together we get
\[ \int_Y E(\chi|D_{j+l}) \cdot E(\phi'|D_{j+l}) \geq (1 + v_j - K_8 v_j - K_3 (1 + v_j) v_j) \int_Y E(\chi|D_{j+l}) \] (21)

We note here that \( v_j \) is bounded by \( K_{3,3.5.3} \) and so we can pick \( K_3 \) and \( K_4 \) which controls \( K_8 \) in such a way that
\[ K_5 = (1 - K_8 - K_3 (1 + v_j)) \cdot K_{3,3.5.3} - 1 > 0. \]

Our final step is to conclude the third alternative from this inequality by Lemma 5.9.

\[ \square \]

**Maximum and minimum density in intervals of different kind.** This case will be solved by the following lemma:

**Lemma 5.11** Let us suppose that the minimum density is attained on a short interval \( X \) and the maximum density on a lengthy interval \( Y \) and \( v_j = \epsilon \). Then, we look at the next dynamical partition, in which \( X \) becomes a lengthy interval and \( Y \) gets subdivided into a number of lengthy intervals \( Y_i \) and one short \( X' \). At least one of the following holds true:
• For some $i$

$$E(\chi|Y_i) > K_1 \cdot E(\chi|Y)$$

with $K_1 < 1$, but, on the other hand, subject to the condition $K_1 \cdot K_{5.11} > 1$.

•

$$v_{j+1} > 1 + K_2 \epsilon$$

where $K_2 > 1$ is a uniform constant.

Proof:
This is a rather obvious fact. We will not give a detailed proof. Instead, we note informally that if the possibility does not occur it means that on all intervals $Y_i$ the density is smaller by a definite amount than the density on the whole $Y$. Then, the density on $X'$ has to exceed the density on $Y$. Moreover, it must be larger by a definite amount, since the relative measure of $X'$ with respect to $Y$ is not too big by the bounded geometry.

\[ \square \]

A remark. Of course, the claim of Lemma 5.11 also holds if the largest density is attained on a short interval and the smallest on a lengthy one, and the proof is the same.

Proof of Proposition 2. With all these technical facts we are ready to conclude the proof of Proposition 2.

Let us discuss the meaning of Lemmas 5.10 and 5.11. Consider a $j \leq \hat{j} \leq (\kappa + j)/2$.

Suppose the maximum ratio of densities is attained on intervals of $D_{\hat{j}}$ which are of different kind.

Then we want to use Lemma 5.10, and suppose first that the first alternative in Lemma occurs. If we multiply the corresponding inequality on both sides by $E(\chi|X)$ and integrate over the whole $\hat{U}$, we get what Proposition 2 claims, and even more, since there is no radical in the exponent. However, we get this claim for $\hat{j}$, not $j$. Now, as $\hat{j}$ is no larger than $\hat{j}$, the left-hand side in Proposition 2 will not increase if we replace $\hat{j}$ with $j$. On the other hand, as we assumed that $\hat{j} \leq (j + \kappa)/2$, the exponential right-hand side will
suffer only a bounded decrease if make such a replacement. Thus, Proposition 2 is proven in that case.

We leave it to the reader to show that Proposition 2 also holds if the second alternative occurs.

If the third alternative in Lemma 5.10 is the only one, then we want to replace $\hat{j}$ with $\hat{j} + [K_{4,5.10} \log v_j]$. According to the claim of the Lemma, $v_j$ is bound to increase by a definite factor.

Now, let us think about Lemma 5.11. It says that in the next dynamical partition $v_{j+1}$ could be substantially more, or it may be less, but then the extrema are attained on intervals of the same kind. Moreover, in that second case the constants have been set up so that the increase implied by the subsequent use of Lemma 5.10 will offset the tiny decrease on the previous step.

Thus, if start with $\hat{j} = j$ and follow this reasoning, we see that either Proposition 2 holds or $v_j$ grows exponentially at a rate inversely proportional to $|\log(v_j)|$ as we increase $\hat{j}$. This means that as $\hat{j}$ finally reaches $(\kappa + j)/2$, the $\log(v_j)$ will have grown by roughly $\sqrt{\kappa - j}$. But, in view of Lemma 5.8, $v_j$ is either uniformly bounded, or Proposition 4 holds anyway, since $E(\chi)$ is very small. Therefore, the initial value of $\log v_j$ must be of the order of $\sqrt{\kappa - j}$.

This concludes the proof of Proposition 2.

**Main Theorem follows easily.** We wish to bound

$$\int_G \chi \cdot n$$

where $n$ is the nonlinearity coefficient.

We compute

$$\int_G \chi n = \int_G \chi (n - E(n|D_j)) + \int_G \chi E(n|D_j)$$

Here, $j$ is chosen so it satisfies the assumptions of Proposition 2. The first term in Equation 23 is easily estimated using Lemma 5.4. The lemma implies that $n - E(n|D_j)$ is exponentially small with $\kappa - \lambda$ and certainly the same is true of the integral.
Our further effort is then aimed at estimating the second term.

\[ \int \chi E(n | D_j) = \int \tilde{U} E(\chi | D_j) E(n | D_j) \]  \hspace{1cm} (24)

\[ = \int \tilde{U} (E(\chi | D_j) - E(\chi)) E(n | D_j) + \int \tilde{U} E(n | D_j) . \]

Again, Equation (24) reduces the problem to bounding two terms. The first term is bounded based on Proposition 4 since the integral

\[ |E(\chi) - E(\chi | D_j)| \]

is small and the nonlinearity coefficient is bounded.

In the second term the constant can be moved from the integral and the remaining integral is exponentially close to 0 as \( U \) was assumed to be symmetric and \( \tilde{U} \) differs from \( U \) at most by a length of the interval from the chain.

This concludes the proof of the main estimate. Then, we can bound \( \Delta \) in the Cancellation Lemma which immediately yields our Main Theorem.

5.4 Final remarks.

The pure singularity property and unimodal maps. The pure singularity property for critical circle maps has an analogue in the study of unimodal maps with the dynamics of solenoidal type. Since in such a situation the measure of the corresponding Cantor attractor is 0 (see [6]), it follows immediately (for example by Lemma 2.1, see also [1]) that the joint distortion of the first return map due to parts of the interval where the nonlinearity is bounded must tend to 0. So the counterpart of the pure singularity property also holds for unimodal maps and is not a very difficult fact in that context. Thus, the pure singularity property will allow us to extend certain results proved for unimodal maps to circle maps. For example, we can follow the line of argument by W. Paluba which was originally developed in the context of unimodal maps with solenoidal dynamics. \[ [13] \]

The result we get for circle maps is this:

*Whenever two circle maps, each having a critical point of the same type, are Lipschitz-conjugate, the conjugacy is differentiable at the critical point.*

\[ [13] \] I learnt about the result by personal communication and it is to be part of the his Ph.D. thesis.
**Asymptotic analyticity?** For a large class of circle maps we can change the coordinates in such a way that the map becomes a polynomial in the neighborhood of the critical point. One is lead to expect that since asymptotically the first return map tends to the composition of pieces of polynomial maps. If this convergence could be proven to be uniform in the vicinity of the circle on the complex plane, that might be an important step, possibly allowing the use of some machinery developed in [1]. Unfortunately, the pure singularity property itself does not seem to allow that conclusion, as it gives the estimate on the circle only. Hopefully, the conjecture will be proven in a forthcoming paper.
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