Significant Curves of the Mandelbrot Set

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Abstract
The paper provides a description of some interesting curves contained in the Mandelbrot set. These curves are the boundaries of the areas called bulbs which are described analytically – curves of so-called first period, the boundary of the main hyperbolic component, internal and external bounds and also some curves of the second period.

Keywords: Mandelbrot Set, Main Hyperbolic Component, Internal Bound, External Bound, Resultant of Polynomials.

1 Introduction
The Mandelbrot set was discovered in 1979 during an attempt to catalogize the sets that Gaston Julia and Pierre Fatou studied in the second decade of the 20th century. It is a dynamic system whose behavior is described analytically – curves of so-called first period, the boundary of the main hyperbolic component, internal and external bounds and also some curves of the second period.

2 Visual Representation of the Mandelbrot Set
The visual representation of the Mandelbrot set may be created by determining, for each point $c \in \mathbb{C}$ of a part of the complex plane, whether $z_n$ is bounded. The number of iterations to reach a chosen radius can be used to determine the color to use – it is so called the Integer Escape-Time (IET) algorithm. It is necessary to calculate a parameter $h \in (0; 1)$ to assign “$n+h$”-th colour for continuous transition. We need a suitable function for the transformation $(r; r^k) \to (0; 1)$. Value $h = \log_k \log_r |z_n|$ is applicable for this purpose for example – see the lower part of Fig. 1. In the following text, we will analyse sets $\mathcal{M}_k (f) –$ sets according to (3) for which

\begin{equation}
\mathcal{M}(f) = \left\{ c \in \mathbb{C} \mid \lim_{n \to \infty} f(z_n; c) \neq \infty; n \in \mathbb{N}; z_n; c \in \mathbb{C} \right\}
\end{equation}

3 Curves of the first period
Curves of the first period are sets

$\mathcal{C}_1 = \left\{ z \in \mathbb{C} \mid z = z^k + c \right\}.$

3.1 The Boundary of the Main Hyperbolic Component
The main hyperbolic component $\mathcal{H}_{\mathcal{M}_k}^{(1)}$ is the subset of $\mathcal{M}_k (f(z))$ for which the orbit does not diverge [2, 4]. It is bounded by $\mathcal{C}_1$. In case of (4),

\begin{equation}
f(z) = z^k + c
\end{equation}

and equation of $\mathcal{C}_1$ is possible to obtain from $f(z) = z = z^k + c$, i.e.,

\begin{equation}
c = z - z^k.
\end{equation}

According to Banach fixed-point theorem, its points must satisfy the condition $|f'(z)| \leq 1$ and for its boundary $|f'(z)| = 1$. It means that $f'(z) = e^{i\omega}$ in the Gaussian plane. Therefore, if we assign

\begin{equation}
z = \frac{1}{k} \sqrt[k]{\frac{1}{k}} \exp(i\omega) = \left[ \frac{1}{k} \exp(i\omega) \right]^{1/k}
\end{equation}

\begin{equation}
= \frac{1}{k^{1/k}} \exp \left( \frac{i\omega}{k - 1} \right)
\end{equation}
then
\[
f'(z) = (z^k + C)' = k \cdot z^{k-1}
\]
\[
= k \cdot \left[ \frac{1}{k} \exp \left( \frac{i\omega}{k-1} \right) \right]^{k-1} = \exp(i\omega)
\]
and
\[
c = z - z^{k} = \frac{1}{k} \exp \left( \frac{i\omega}{k-1} \right) - \frac{1}{k} \exp \left( \frac{i\omega}{k-1} \right)
\]
For simplification, let us denote \( \frac{i\omega}{k-1} = \varphi \) and we obtain boundaries of the main hyperbolic components as
\[
c_k^{(1)} = \frac{1}{k} \cdot \exp(i\varphi) - \frac{1}{k} \cdot \exp(i\varphi k); \quad 0 \leq \varphi < \pi
\]
The subscript (1) means that this is the curve of period one - if \( z_n \) lies on this curve, then also \( z_{n+1} \) lies on the curve too. For the classic Mandelbrot set \( z_{n+1} = z_n^2 + C \) is \( k = 2 \) and we have
\[
c_2^{(1)} (\varphi) = \frac{1}{2} e^{i\varphi} - \frac{1}{4} e^{2i\varphi}
\]
\[
= \frac{1}{2} (\cos \varphi + i \cdot \sin \varphi) - \frac{1}{4} (\cos 2\varphi + i \cdot \sin 2\varphi)
\]
For \( z_{n+1} = z_n^3 + C \) is \( k = 3 \) and
\[
c_3^{(1)} (\varphi) = \frac{1}{\sqrt{3}} \left( e^{i\varphi} - \frac{1}{3} e^{3i\varphi} \right)
\]
\[
= \frac{1}{3} \sqrt{3} (\cos \varphi + i \cdot \sin \varphi) - \frac{\sqrt{3}}{9} (\cos 3\varphi + i \cdot \sin 3\varphi)
\]
By analogy
\[
c_4^{(1)} (\varphi) = \frac{1}{\sqrt{4}} \left( e^{i\varphi} - \frac{1}{4} e^{4i\varphi} \right)
\]
\[
= \frac{1}{4} \sqrt{4} (\cos \varphi + i \cdot \sin \varphi) - \frac{1}{4\sqrt{4}} (\cos 4\varphi + i \cdot \sin 4\varphi)
\]
These curves are marked as pink on Figures 2, 3, and 4. It is important to note that \( \lim_{k \to \infty} \frac{1}{k} = 1 \) and \( \lim_{k \to \infty} \frac{1}{k} = 0 \) in (10) and therefore
\[
\lim_{k \to \infty} c_k^{(1)} (\varphi) = e^{i\varphi},
\]
which means that these curves converge into the unit circle.

Figure 1: Visualization of the Mandelbrot set. Integer Escape-Time (up), Smooth Escape-Time (down).
For speeding up rendering of the Mandelbrot set, it is possible to detect as internal points those belonging into the curve of period one. They lie on the circle with the center \( S = 0 \) and radius \( r = \min \{ |c_k^{(1)}| \} \). Because

\[
|c_k^{(1)}|^2 = \left( \frac{1}{k^{\frac{1}{k-1}}} \cos \varphi - \frac{1}{k^{\frac{1}{k-1}}} \cos k\varphi \right)^2 + \left( \frac{1}{k^{\frac{1}{k-1}}} \sin \varphi - \frac{1}{k^{\frac{1}{k-1}}} \sin k\varphi \right)^2
\]

\[
= \frac{1}{k^{\frac{1}{k-1}}} \cos^2 \varphi - \frac{1}{k^{\frac{1}{k-1}}} \cos \varphi \frac{1}{k^{\frac{1}{k-1}}} \cos k\varphi + \frac{1}{k^{\frac{1}{k-1}}} \sin^2 \varphi
\]

\[
- 2 \frac{1}{k^{\frac{1}{k-1}}} \sin \varphi \frac{1}{k^{\frac{1}{k-1}}} \sin k\varphi + \frac{1}{k^{\frac{1}{k-1}}} \sin^2 k\varphi
\]

\[
= \frac{1}{k^{\frac{1}{k-1}}}
\]

\[
- 2 \frac{1}{k^{\frac{1}{k-1}}} \frac{1}{k^{\frac{1}{k-1}}} (\cos \varphi \cos k\varphi + \sin \varphi \sin k\varphi)
\]

\[
+ \frac{1}{k^{\frac{1}{k-1}}}
\]

for which the minimum occurs for \( \cos ((k-1)\varphi) = 1 \) (i.e. \( \varphi = 0 \), therefore

\[
\min \{ |c_k^{(1)}|^2 \} = \left( \frac{1}{k^{\frac{1}{k-1}}} \right)^2 - 2 \frac{1}{k^{\frac{1}{k-1}}} \frac{1}{k^{\frac{1}{k-1}}} \cos ((k-1)\varphi) + \frac{1}{k^{\frac{1}{k-1}}}
\]

\[
= \left( k^{\frac{1}{k-1}} - k^{\frac{k}{k-1}} \right)^2
\]

and

\[
r = \min \{ |c_k^{(1)}| \} = k^{\frac{1}{k-1}} - k^{\frac{k}{k-1}} \tag{11}
\]

They are circles with the center \( S = 0 \) and radius (14), its equations for \( k = 2; 3; 4 \) are

\[
c_2^{(1)}(\mu) = \frac{1}{4} e^{i\mu}; c_3^{(1)}(\mu) = \frac{2\sqrt{3}}{9} e^{i\mu}; c_4^{(1)}(\mu) = \frac{3\sqrt{3}}{16} e^{i\mu}
\]

These circles are marked as pink in Figures 2, 3, 4.

### 3.3 External Bound

Rendering of the Mandelbrot set is possible to accelerate also by external bound detection – the escape
radius mentioned in section 2 does not have to be bigger than radius of the external bound. We can assume that outside the escape zone \(|z_n|\) is already bigger than \(|c|\) therefore

\[
\frac{|z_{n+1}|}{|z_n|} = \frac{|z_n + c|}{|z_n|} > 1
\]

Using the anti-triangle inequality \(|a + b| \geq ||a| - |b||\) for complex numbers we get

\[
\frac{|z_n + c|}{|z_n|} \geq \frac{|z_n|^k - |c|}{|z_n|} = |z_n|^{k-1} - \frac{|c|}{|z_n|}
\]

Since \(|z_n| > |c|\), we have

\[
\frac{|z_n + c|}{|z_n|} \geq |z_n|^{k-1} - \frac{|c|}{|z_n|} \geq |z_n|^{k-1} - 1 \geq 1 \Rightarrow |z_n|^{k-1} \geq 2 \Rightarrow |z_n| \geq 2\frac{1}{k-1}
\]

Which means that the external bounds are the circles with centre \(S = 0\) and radius \(r = 2\frac{1}{k-1}\), their equations for \(k = 2; 3; 4\) are

\[
c_2^{(\text{out})}(\varphi) = 2e^{i\varphi}; c_3^{(\text{out})}(\varphi) = \sqrt{2}e^{i\varphi}; c_4^{(\text{out})}(\varphi) = \sqrt{2}e^{i\varphi}
\]

These circles are marked as pink in Figures 2, 3, 4.

4 Curves of the Second Period

Curves of the second period are sets

\[C_2 = \{ z \in \mathbb{C} | z = (z^k + c)^k + c \} - C_1\]

These curves are boundaries between convergence and divergence process

\[z = (z^k + c)^k + c\]

According to Banach fixed-point theorem, the following relationship

\[|f'(z)| = \left|((z^k + c)^k + c)'\right| = 1 \quad (12)\]

must hold again.

4.1 Curves of the second period for \(k = 2\)

We have to find roots of

\[z = (z^2 + c)^2 + c \Rightarrow z^4 + 2z^2c - z + c(c + 1) = 0\]

that are not roots of

\[z = z^2 + c \Rightarrow z^2 - z + c = 0\]
Figure 4: Curves of the first and second period for $k = 4$.

Quotient of these polynomials must be equal to zero

$$
\left( z^4 + 2z^2c - z + c(c+1) \right) \cdot \left( z^2 - z + c \right) = 0 \tag{13}
$$

Equation (12) gives

$$
\left| (z^2 + c)^2 + c \right| = \left| 2(z^2 + c) \cdot 2z \right| = \left| 4z^3 + 4cz \right| = 1
$$

Therefore

$$
4z^3 + 4cz = e^{\omega i}
$$

Using

$$
\frac{1}{4} e^{\omega i} = \lambda \tag{14}
$$

we obtain

$$
z^3 + cz - \frac{1}{4} \lambda = 0 \Rightarrow z^3 + cz - \lambda = 0 \tag{15}
$$

Now, it is necessary to calculate the resultant of polynomials (13) (15), i.e., the expression of their coefficients, which is equal to zero if and only if the polynomials have a common root. Therefore, we must construct the determinant of the Sylvester matrix and set it equal to zero.

$$
\begin{vmatrix}
1 & 1+c & 0 & 0 \\
0 & 1 & 1+c & 0 \\
0 & 0 & 1 & 1+c \\
1 & 0 & c & -\lambda \\
0 & 1 & 0 & c -\lambda \\
\end{vmatrix} = (1+c-\lambda)^2 = 0
$$

We obtain $1+c-\lambda = 0$ and from substitution (14)

$$
C_2^{(2)}(\omega) = \frac{1}{4} e^{\omega i} - 1
$$

This circle is marked as black in Figures 2, 3, 4.

4.2 Curves of the second period for $k = 3$ and 4

According to previous section: for $k = 3$, we have to find roots of

$$
z = (z^3 + c)^3 + c = z^9 + 3cz^6 + 3c^2z^3 - z + (c^3 + c) = 0
$$

that are not roots of

$$
z = z^3 + c \Rightarrow z^3 - z + c = 0
$$
Quotient
\[(z^3 + 3cz^6 + 3cz^2z^3 - z + (c^2 + c)) : (z^3 - z + c) = z^6 + z^4 + 2cz^3 + z^2 + cz + c^2 + 1 = 0\]  \hspace{1cm} (16)

Equation (12) gives
\[\left| \left( (z^3 + c)^3 + c \right) \right|^2 = \left| 3(z^3 + c)^2 \cdot 3z^2 \right| = \left| 9z^2 (z^3 + c)^2 \right| = 1\]

Therefore
\[9z^2 (z^3 + c)^2 = e^{\omega i}\]

Using
\[\frac{1}{9} e^{\omega i} = \lambda\]  \hspace{1cm} (17)
we obtain
\[z^8 + 2z^5c + c^2z^2 - \lambda = 0\]  \hspace{1cm} (18)

Determinant of Sylvester matrix of resultant of (16)-(18) is
\[\left( c^2 - (\lambda - 1)(\lambda + 1)^2 \right)^2 = 0\]

and for \(c\), we have
\[c^{(2)}_3 (\omega) = \sqrt{\frac{1}{3} \lambda (\lambda^2 + 3\lambda - 9) - 1}\]
\[= \sqrt{\frac{1}{27} e^{\omega i} (e^{2\omega i} + 3e^{\omega i} - 9) - 1}\]

For \(k = 4\), we can obtain
\[c^{(2)}_4 (\omega) = \sqrt{\frac{1}{43} (e^{4\omega i} + 4e^{2\omega i} + 16e^{2\omega i} - 64e^{\omega i}) - 1}\]

The calculation is already technically difficult, so we do not perform it.

5 Conclusion

In [4], we can read about the Mandelbrot set of the second degree: “It should be pointed out that the bulbs’ apparent circular shape is indeed only approximate.” In this paper, we proved, that the curve of the second period in this set is precise circle. The curves of the higher period cannot be precise circles because the Mandelbrot set is generated by nonlinear transforms. However, it is possible to obtain their analytical description on principle.

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