# QUASISYMMETRIC PROPERTY FOR CONJUGACIES BETWEEN ANOSOV DIFFEOMORPHISMS OF THE TWO-TORUS 

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#### Abstract

We prove that the restrictions of the conjugacy between two Anosov diffeomorphisms of the two-torus to the stable and unstable manifolds are quasisymmetric homeomorphisms.


## (This paper is dedicated to Professor Lo Yang for his $70^{\text {th }}$ birthday)

## 1. Introduction

The study of the quasisymmetric property for a conjugacy between two one-dimensional maps has led to solutions of many important problems in one-dimensional dynamical systems and in complex dynamical systems. We give a partial list of references in this direction $[9,10,15,11,21,5,19,18]$.

A quasisymmetric homeomorphism could be very singular, that is, it could map a set of positive Lebesgue measure to a set of zero Lebesgue measure or vice versa. Generally speaking, as a conjugacy between certain two onedimensional dynamical systems, a homeomorphism must be either totally singular or smooth (see, for examples, $[9,12,13,14,15,16]$ ). However, a quasisymmetric homeomorphism has many important geometric properties. For example, a quasisymmetric homeomorphism of the real line can be extended to the whole complex plan as a quasiconformal homeomorphism (refer to [2]).
We would like to push the study of the quasisymmetric property into higher dimensional dynamical systems but with either one-dimensional stable manifolds or one-dimensional unstable manifolds. In [3], Cawley did a similar study and more emphasized on the geometric structure of the space of Anosov diffeomorphisms of the two-torus parametrized by potentials on stable and unstable manifolds. In this paper, we study the quasisymmetric property of a conjugacy between two Anosov diffeomorphisms of the two-torus when the conjugacy is restricted to stable and unstable manifolds. The main technique we use in this paper is the Markov partition method (see [22]) which has been used in the study of the quasisymmetric property of one-dimensional dynamical systems (see [9]).

## 2. Notations and the Main Theorem

Let $\mathbb{T}^{2}$ be the two-torus. Let $f$ be an Anosov diffeomorphism of the twotorus. Suppose $f$ is at least $C^{1+\alpha}$ for some $0<\alpha \leq 1$. By the definition, $f$ is an Anosov diffeomorphism if there is a invariant splitting of the tangent bundle $T \mathbb{T}^{2}=E^{s} \oplus E^{u}$, where the subbundle $E^{s}$ is contracted by $f$, and the subbundle $E^{u}$ is expanded by $f$. That is, by considering the Lebesgue metric $\|\cdot\|$ on $\mathbb{T}^{2}$, there are two constants $0<\mu<1$ and $C_{0}>0$ such that for all $n \geq 0$,

$$
\left\|D f^{n} v\right\| \leq C_{0} \mu^{n}\|v\|, \quad \forall v \in E^{s}
$$

and

$$
\left\|D f^{-n} v\right\| \leq C_{0} \mu^{n}\|v\|, \quad \forall v \in E^{u}
$$

The only 2-dimensional smooth manifold that support an Anosov diffeomorphism is the two-torus.

The stable and unstable manifold theorem [6] says that for an Anosov diffeomorphism $f, \mathbb{T}^{2}$ can be foliated by two transversal $C^{1+\alpha}$ submanifolds $W^{s}$ and $W^{u}$ such that $T W^{s}=E^{s}$ and $T W^{u}=E^{u}$. Here $W^{s}$ and $W^{u}$ are called the stable and unstable manifolds for $f$. For each $x$ in $\mathbb{T}^{2}$, the stable manifold $W^{s}(x)$ and the unstable manifold $W^{u}(x)$ passing $x$ are

$$
W^{s}(x)=\left\{y \in \mathbb{T}^{2} \mid d\left(f^{n}(x), f^{n}(y)\right) \rightarrow 0, n \rightarrow \infty\right\}
$$

and

$$
W^{u}(x)=\left\{y \in \mathbb{T}^{2} \mid d\left(f^{-n}(x), f^{-n}(y)\right) \rightarrow 0, n \rightarrow \infty\right\} .
$$

Each $W^{s}(x)$ or $W^{u}(x)$ is a connecting $C^{1+\alpha}$ immersed submanifold.
Suppose $f$ and $g$ are two Anosov diffeomorphisms of the two-torus. We say that $f$ and $g$ are topologically conjugate if there is a homeomorphism $h$ of the two-torus such that

$$
h \circ f=g \circ h .
$$

Frank [4] and Manning [20] showed that every Anosov diffeomorphism $f$ of the two-torus is topologically conjugate to a linear example; that is, to an automorphism defined by a hyperbolic element $A$ of $G L(2, \mathbb{Z})$ whose determinant has absolute value one. Thus every Anosov diffeomorphism $f$ of the two-torus has a fixed point, which we always take it as 0 . It is known that the conjugacy $h$ between any two Anosov diffeomorphisms is Hölder continuous (this will also be a corollary of our main theorem in this paper).

There is another very important geometric concept for a homeomorphism of the real line called quasisymmetry in complex analysis. A homeomorphism $H$ of the real line $\mathbb{R}$ is called quasisymmetric if there is a constant $M \geq 1$ such
that

$$
\frac{1}{M} \leq\left|\frac{H(x+t)-H(x)}{H(x)-H(x-t)}\right| \leq M, \quad \forall x \in \mathbb{R}, \quad \forall 0<t \leq 1
$$

Suppose $W_{f}^{s}(0)$ and $W_{f}^{u}(0)$ and $W_{g}^{s}(0)$ and $W_{g}^{u}(0)$ are the stable and unstable manifolds for $f$ and $g$. Since they are all connecting $C^{1+\alpha}$ submanifolds of the two-torus, we have $C^{1+\alpha}$ embeddings $\rho_{s, f}, \rho_{u, f}, \rho_{s, g}$, and $\rho_{u, g}$ from $\mathbb{R}$ onto $W_{f}^{s}(0), W_{f}^{u}(0), W_{g}^{s}(0)$, and $W_{g}^{u}(0)$, respectively. We assume that $\rho_{s, f}, \rho_{u, f}$, $\rho_{s, g}$, and $\rho_{u, g}$ preserve the arc-length.

For the conjugacy $h$ from $f$ to $g$, define

$$
H_{s}=\rho_{s, g}^{-1} \circ h \circ \rho_{s, f} \quad \text { and } \quad H_{u}=\rho_{u, g}^{-1} \circ h \circ \rho_{u, f} .
$$

Then they are two homeomorphisms of the real lines. We say $h \mid W_{f}^{s}(0)$ and $h \mid W_{f}^{u}(0)$ are quasisymmetric if $H_{s}$ and $H_{u}$ are quasisymmetric. We will prove is the following:

Theorem 1. Suppose $f$ and $g$ are two conjugated Anosov diffeomorphisms of the two-torus and $h$ is a conjugacy between $f$ and $g$, that is, $h \circ f=g \circ h$. Then

$$
h \mid W_{f}^{s}(0): W_{f}^{s}(0) \rightarrow W_{g}^{s}(0) \quad \text { and } \quad h \mid W_{f}^{u}(0): W_{f}^{u}(0) \rightarrow W_{g}^{u}(0)
$$

are both quasisymmetric homeomorphisms.
It is known that a quasisymmetric homeomorphism of the real line is Hölder continuous [2]. So the Hölder continuity property of $h$, which is a known result for a long time, is a corollary of the above theorem.

Corollary 1. A conjugacy $h$ between Anosov diffeomorphisms $f$ and $g$ of the two-torus is Hölder continuous.

## 3. Markov Partitions

Suppose $f$ is an Anosov diffeomorphism of $\mathbb{T}^{2}$. Then $f$ has a local product structure, that is, for any $\epsilon>0$, there exists $\delta>0$ such that if $d(x, y) \leq \delta$, $W_{\epsilon}^{s}(x) \cap W_{\epsilon}^{y}(y)$ contains exact one point, denoted by $[x, y]$, where $W_{\epsilon}^{s}(x)$ and $W_{\epsilon}^{u}(x)$ are the local stable and unstable manifold at $x$ given by

$$
W_{\epsilon}^{s}(x)=\left\{y \in \mathbb{T}^{2} \mid d\left(f^{n}(x), f^{n}(y)\right) \leq \epsilon, \forall n \geq 0\right\}
$$

and

$$
W_{\epsilon}^{u}(x)=\left\{y \in \mathbb{T}^{2} \mid d\left(f^{-n}(x), f^{-n}(y)\right) \leq \epsilon, \forall n \geq 0\right\} .
$$

A set $R$ whose diameter is less than $\delta$ is called a rectangle if $x, y \in R$ implies $[x, y] \in R$. A rectangle $R$ is proper if it is the closure of its interior. It is easy
to check that if $R$ is a rectangle, so is $f(R)$, and if $R$ and $S$ are rectangles, so is $R \cap S$, provided the diameters of the rectangles involved are all small.

For a rectangle $R$ and a point $x \in R$, we denote $W^{s}(x, R)=W_{\epsilon}^{s}(x) \cap R$ and $W^{u}(x, R)=W_{\epsilon}^{u}(x) \cap R$. Note that if $R$ is connected, then both $W^{s}(x, R)$ and $W^{u}(x, R)$ are connected curves.

A Markov partition for $f$ is a set $\mathcal{R}=\left\{R_{1}, \cdots, R_{n}\right\}$ of proper connected rectangles satisfying:
(1) $\mathbb{T}^{2}=\cup_{i=1}^{n} R_{i}$;
(2) $\operatorname{int}\left(R_{i}\right) \cap \operatorname{int}\left(R_{j}\right)=\emptyset$ for $1 \leq i \neq j \leq n$;
(3) $f W^{s}\left(x, R_{i}\right) \subset W^{s}\left(f(x), R_{j}\right)$ if $x \in R_{i}$ and $f(x) \in R_{j}$;
(4) $f W^{u}\left(x, R_{i}\right) \supset W^{u}\left(f(x), R_{j}\right)$ if $x \in R_{i}$ and $f(x) \in R_{j}$.

Sinai proved that any Anosov diffeomorphism has a Markov partition of arbitrarily small diameter [22]. Since we only consider Anosov diffeomorphisms of the two-torus and since every such an Anosov diffeomorphism is topologically conjugate to a linear one, we can construct a canonical Markov partition for every $f$ as follows. Note that diameters of rectangles in this canonical Markov partition may not be small.

Suppose $A$ is a hyperbolic automorphism of $\mathbb{T}^{2}$ conjugating to $f$. We first construct a canonical Markov partition for $A$ (refer to [1]). Note that $A$ can be defined by a hyperbolic matrix whose absolute value of the determinant is 1 . So the matrix has an eigenvalue whose absolute value is greater than 1 (called the unstable eigenvalue) and an eigenvalue whose absolute value is less than 1 (called the stable eigenvalue).

Suppose $E^{s}$ and $E^{u}$ are the stable and unstable eigenspaces of the matrix respectively. Then they are two transversal lines passing through the origin of $\mathbb{R}^{2}$. Suppose the unit square $[0,1) \times[0,1)$ is a copy of $\mathbb{T}^{2}$ on the plane. Project into the $\mathbb{T}^{2}$ a segment in $E^{s}$ through the origin, and a segment in $E^{u}$ through the origin. Extended these segments until they cut the $\mathbb{T}^{2}$ into parallelograms. The set of these parallelograms is our canonical Markov partition $\mathcal{R}_{A}$ for $A$. The reader may refer to [17, pp. 84-86] for more details and some pictures of a canonical Markov partition. Let $h_{A}$ be the conjugacy from $A$ to $f$, that is, $h_{A} \circ A=f \circ h_{A}$. Then $\mathcal{R}_{f}=h_{A}\left(\mathcal{R}_{A}\right)$ is our canonical Markov partition for $f$.

## 4. Nested sequence of partitions on $W^{s}(0)$ and $W^{u}(0)$.

For a canonical Markov partition $\mathcal{R}=\mathcal{R}_{f}=\left\{R_{1}, \cdots, R_{n}\right\}$ for $f$, we define

$$
\kappa_{0}^{s}=\left\{W^{s}\left(x, R_{i}\right) \mid x \in W^{s}(0), 1 \leq i \leq n\right\}
$$

and

$$
\kappa_{0}^{u}=\left\{W^{u}\left(x, R_{i}\right) \mid x \in W^{u}(0), 1 \leq i \leq n\right\}
$$

So $\kappa_{0}^{s}$ is a partition of $W^{s}(0)$ into countably many segments $W^{s}\left(x, R_{i}\right), x \in$ $W^{s}(0), R_{i} \in \mathcal{R}$ and $\kappa_{0}^{u}$ is a partition of $W^{u}(0)$ into countably many segments $W^{u}\left(x, R_{i}\right), x \in W^{u}(0), R_{i} \in \mathcal{R}$. Then we define $\kappa_{n}^{s}=f^{n} \kappa_{0}^{s}$ and $\kappa_{n}^{u}=f^{-n} \kappa_{0}^{u}$ for any $n \geq 1$. That is, $\kappa_{n}^{s}$ consists of all segments $l^{s}$ in $W^{s}(0)$ such that $f^{-n}(l) \in \kappa_{0}^{s}$ and $\kappa_{n}^{u}$ consists of all segments $l^{u}$ in $W^{u}(0)$ such that $f^{n}(l) \in \kappa_{0}^{u}$. By the condition (3) and (4) we know that each element of $\kappa_{n}^{s}$ or $\kappa_{n}^{u}$ is a union of some elements of $\kappa_{n+1}^{s}$ or $\kappa_{n+1}^{u}$ respectively.

## 5. Holonomy map

For any two segments $l^{s}$ and $\tilde{l}^{s}$ of $\kappa_{0}^{s}$ in a same rectangle $R \in \mathcal{R}$, a holonomy map $\theta^{s}(x): l^{s} \rightarrow \tilde{l}^{s}$ is defined by sliding along the unstable curves, that is, for any $x \in l^{s}, \theta^{s}(x)=[z, x]$, the only point contained in the intersection $W^{s}(z) \cap W^{u}(x)$, where $z$ is any point in $\tilde{l}^{s}$. Similarly, for any two segments $l^{u}$ and $\tilde{l}^{u}$ of $\kappa_{0}^{u}$ in a same rectangle $R \in \mathcal{R}$, a holonomy map $\theta^{u}(y): l^{u} \rightarrow \tilde{l}^{u}$ is defined by sliding along the stable curves, that is, for any $y \in l^{s}, \theta^{u}(y)=[y, z]$, the only point contained in the intersection $W^{s}(y) \cap W^{u}(z)$, where $z$ is any point in $\tilde{l}^{u}$. The proof of the following lemma can be founded in $[6,17]$ (also, refer to [7, Proposition 3.2]), using the facts that both stable and unstable foliations are codimension one.

Lemma 1. All holonomies are Lipschitz continuous with a uniform Lipschitz constant. More precisely, there is a constant $C_{1}>0$ such that for any two segments $l^{s}$ and $l^{s}$ of $\kappa_{0}^{s}$ in a same rectangle $R \in \mathcal{R}$,

$$
d\left(\theta^{s}(x), \theta^{s}\left(x^{\prime}\right)\right) \leq C_{1} d\left(x, x^{\prime}\right), \quad \forall x, x^{\prime} \in l^{s}
$$

and for any two segments $l^{u}$ and $\tilde{l}^{u}$ of $\kappa_{0}^{s}$ in a same rectangle $R \in \mathcal{R}$,

$$
d\left(\theta^{u}(y), \theta^{u}\left(y^{\prime}\right)\right) \leq C_{1} d\left(y, y^{\prime}\right), \quad \forall y, y^{\prime} \in l^{u}
$$

This lemma implies the following.
Lemma 2. There is a constant $C_{1}>1$ such that

$$
\frac{1}{C_{1}} \leq \frac{\left|l^{s}\right|}{\left|m^{s}\right|}, \frac{\left|l^{u}\right|}{\left|m^{u}\right|} \leq C_{1}
$$

for all $l^{s}, m^{s} \in \kappa_{0}^{s}$ and $l^{u}, m^{u} \in \kappa_{0}^{u}$, where $|\cdot|$ means the length of the segment.

Remark 1. Following the method used in one-dimensional dynamical systems (see [9]), Cawley [3] studied the quasisymmetric property of holonomies.

## 6. Distortions

For an Anosov diffeomorphism, we have that
Lemma 3 (Distortion). For any $\epsilon>0$, there is a constant $C_{2}=C_{2}(\epsilon)>0$ such that for any $x, y \in W^{s}(0)$ with $d^{s}(x, y) \leq \epsilon$ and $n>0$,

$$
\frac{1}{C_{2}} \leq \frac{\left\|\left.D f^{n}(y)\right|_{E_{y}^{s}}\right\|}{\left\|\left.D f^{n}(x)\right|_{E_{x}^{s}}\right\|} \leq C_{2}
$$

and for any $x, y \in W^{u}(0)$ with $d^{u}(x, y) \leq \epsilon$ and $n>0$,

$$
\frac{1}{C_{2}} \leq \frac{\left\|\left.D f^{-n}(y)\right|_{E_{y}^{s}}\right\|}{\left\|\left.D f^{-n}(x)\right|_{E_{x}^{s}}\right\|} \leq C_{2}
$$

where $d^{s}$ and $d^{u}$ are the distances along $W^{s}(0)$ and $W^{u}(0)$ respectively.
The proof of this lemma is the same as the proof of the naive distortion lemma in one-dimensional dynamical systems (see [9, Chapter 1]) and can be found in many books for hyperbolic dynamical systems, see, for example, [17].

## 7. Bounded nearby geometry

Definition 1. The nested sequences of partitions $\kappa^{s}=\left\{\kappa_{n}^{s}\right\}$ or $\kappa^{u}=\left\{\kappa_{n}^{u}\right\}$ are said to have bounded nearby geometry if there is a constant $C>0$ such that for any two adjacent segments $l^{s}, m^{s} \in \kappa_{n}^{s}$ or $l^{u}, m^{u} \in \kappa_{n}^{u}, n \geq 0$,

$$
\frac{1}{C} \leq \frac{\left|l^{s}\right|}{\left|m^{s}\right|} \leq C \quad \text { or } \quad \frac{1}{C} \leq \frac{\left|l^{u}\right|}{\left|m^{u}\right|} \leq C
$$

respectively.
Theorem 2. Suppose $f$ is a $C^{1+\alpha}$ Anosov diffeomorphism for some $0<\alpha \leq$ 1. Then the nested sequences of partitions $\kappa^{s}$ and $\kappa^{u}$ have the bounded nearby geometry.

Proof. By Lemma 2, there is a constant $C_{2}=C_{2}(2 \epsilon)>0$ such that

$$
\frac{1}{C_{1}} \leq \frac{\left|l^{s}\right|}{\left|m^{s}\right|}, \frac{\left|l^{u}\right|}{\left|m^{u}\right|} \leq C_{1}
$$

for any two adjacent segments $l^{s}, m^{s} \in \kappa_{0}^{s}$ or $l^{u}, m^{u} \in \kappa_{0}^{u}$.
For any $n \geq 1$ and for any two adjacent segments $l^{s}$ and $m^{s}$ in $\kappa_{n}^{s}$ or $l^{u}$ and $m^{u}$ in $\kappa_{n}^{u}, f^{-n}\left(l^{s}\right)$ and $f^{-n}\left(m^{s}\right)$ or $f^{n}\left(l^{u}\right)$ and $f^{n}\left(m^{u}\right)$ are two adjacent segments in $\kappa_{0}^{s}$ or in $\kappa_{0}^{u}$ respectively. Then we apply the distortion lemma, Lemma 3, to get the result.

Lemma 4. For any $c>0$, there exists $k=k(c)>0$ such that for any $n>0$, $l^{s} \in \kappa_{n}^{s}$ and $m^{s} \in \kappa_{n+k}^{s}$ with $m^{s} \subset l^{s}$,

$$
\left|m^{s}\right| \leq c\left|l^{s}\right|
$$

and for any $l^{u} \in \kappa_{n}^{u}$ and $m^{u} \in \kappa_{n+k}^{u}$ with $m^{u} \subset l^{u}$,

$$
\left|m^{u}\right| \leq c\left|l^{u}\right| .
$$

Proof. By the above theorem we know that $\left\{\left|\tilde{l}^{s}\right| \mid \tilde{l}^{s} \in \kappa_{0}^{s}\right\}$ and $\left\{\left|\tilde{l}^{u}\right| \mid \tilde{l}^{u} \in \kappa_{0}^{u}\right\}$ are bounded above and below. Since $f$ is uniformly contracting along the stable direction and $f^{-1}$ is uniformly contracting along the unstable direction, we can take $k>0$ such that for any $\tilde{l}^{s} \in \kappa_{0}^{s}$ and $\tilde{m}^{s} \in \kappa_{k}^{s}$ with $\tilde{m}^{s} \subset \tilde{l}^{s}$,

$$
\left|\tilde{m}^{s}\right| \leq c C_{2}^{-1}\left|\tilde{l}^{s}\right|,
$$

and for any $\tilde{l}^{u} \in \kappa_{0}^{u}$ and $\tilde{m}^{u} \in \kappa_{k}^{u}$ with $\tilde{m}^{u} \subset \tilde{l}^{u}$,

$$
\left|\tilde{m}^{u}\right| \leq c C_{2}^{-1}\left|\tilde{l}^{u}\right| .
$$

Note that if $l^{s} \in \kappa_{n}^{s}$ and $m^{s} \in \kappa_{n+k}^{s}$ with $m^{s} \subset l^{s}$, then $f^{-n}\left(l^{s}\right) \in \kappa_{0}^{s}$ and $f^{-n}\left(m^{s}\right) \in \kappa_{k}^{s}$ with $f^{-n}\left(m^{s}\right)^{s} \subset f^{-n}\left(l^{s}\right)$. Hence, we have

$$
\left|f^{-n}\left(m^{s}\right)\right| \leq c C_{2}^{-1}\left|f^{-n}\left(l^{s}\right)\right|
$$

and similarly if $l^{u} \in \kappa_{n}^{u}$ and $m^{u} \in \kappa_{n+k}^{u}$ with $m^{u} \subset l^{u}$, then

$$
\left|f^{n}\left(m^{u}\right)\right| \leq c C_{2}^{-1}\left|f^{n}\left(l^{u}\right)\right|,
$$

Now we apply Lemma 3 to get $\left|m^{s}\right| \leq c\left|l^{s}\right|$ and $\left|m^{u}\right| \leq c\left|l^{u}\right|$.

## 8. Quasisymmetric property

Proof of Theorem 1. We adapted a technique in [9, 10] to prove from the bounded nearby geometry to the quasisymmetric property.

Suppose $W_{f}^{s}(0)$ and $W_{f}^{u}(0)$ and $W_{g}^{s}(0)$ and $W_{g}^{u}(0)$ are the stable and unstable manifolds for $f$ and $g$ at 0 . Suppose $\rho_{s, f}: \mathbb{R} \rightarrow W_{f}^{s}(0), \rho_{u, f}: \mathbb{R} \rightarrow W_{f}^{u}(0)$, $\rho_{s, g}: \mathbb{R} \rightarrow W_{g}^{s}(0), \rho_{u, g}: \mathbb{R} \rightarrow W_{g}^{u}(0)$ are embedding maps preserving arc length.

We prove that $H_{u}=\rho_{u, g}^{-1} \circ h \circ \rho_{u, f}: \mathbb{R} \rightarrow \mathbb{R}$ is a quasisymmetric homeomorphism. The proof that $H_{s}=\rho_{s, g}^{-1} \circ h \circ \rho_{s, f}: \mathbb{R} \rightarrow \mathbb{R}$ is a quasisymmetric homeomorphism is the exactly same just by replacing $u$ by $s$.

Let $\xi_{n, f}=\rho_{u, f}^{-1} \kappa_{n, f}^{u}$ and $\xi_{n, g}=\rho_{u, g}^{-1} \kappa_{n, g}^{u}$ for $n \geq 0$. Then they are two sequences of nested partitions on the real line and $H_{u} \xi_{n, f}=\xi_{n, g}$.

Let $\Omega$ be the set of all endpoints of intervals $I \in \xi_{n, f}, n=0,1 \cdots, \infty$. It is a dense subset in $\mathbb{R}$.

For $x \in \Omega$. Consider the interval $[x-t, x]$. There is a largest integer $n \geq 0$ such that there is an interval $I=[a, x] \in \xi_{n, f}$ satisfying $[x-t, x] \subseteq I$. Suppose
$J=[b, x] \in \xi_{n+1, f}$. Then $J \subseteq[x-t, x]$. Let $J^{\prime}=[x, c] \in \xi_{n+1, f}$. From Theorem 2 for $f$, there is a constant $C_{1}>0$ such that

$$
C_{1}^{-1} \leq \frac{\left|J^{\prime}\right|}{|J|} \leq C_{1}
$$

If $\left|J^{\prime}\right|>t$, we have $\left|J^{\prime}\right| \leq C_{1}|J| \leq C_{1} t$. Take $k=k\left(C_{1}^{-1}\right)$ as in Lemma 4, and let $J_{k}^{\prime}=\left[x, c_{k}\right] \in \xi_{n+k, f}$. Then $J_{k}^{\prime} \subset J^{\prime}$ and by the lemma we have $\left|J_{k}^{\prime}\right| \leq C_{1}^{-1}\left|J^{\prime}\right| \leq t$. This implies that $J_{k}^{\prime} \subseteq[x, x+t]$. So we have

$$
\frac{\left|H\left(J_{k}^{\prime}\right)\right|}{|H(I)|} \leq \frac{|H(x+t)-H(x)|}{|H(x)-H(x-t)|} \leq \frac{\left|H\left(J^{\prime}\right)\right|}{|H(J)|},
$$

where $H(I) \in \xi_{n, g}, H(J), H\left(J^{\prime}\right) \in \xi_{n+1, g}$, and $H\left(J_{k}^{\prime}\right) \in \xi_{n+k+1, g}$. Now from Theorem 2 for $g$, we have a constant $C>0$ such that

$$
C^{-1} \leq \frac{\left|H\left(J_{k}^{\prime}\right)\right|}{|H(I)|} \leq \frac{|H(x+t)-H(x)|}{|H(x)-H(x-t)|} \leq \frac{\left|H\left(J^{\prime}\right)\right|}{|H(J)|} \leq C .
$$

If $\left|J^{\prime}\right| \leq t$, we have $\left|J^{\prime}\right| \geq C_{1}^{-1} t$. We take the same $k=k\left(C_{1}^{-1}\right)$ as above, and let $J_{-k}^{\prime}=\left[x, c_{-k}\right] \in \xi_{n-k, f}$. Then $J_{-k}^{\prime} \supset J^{\prime}$ and by Lemma 4 we have $\left|J^{\prime}\right| \leq$ $C_{1}^{-1}\left|J_{-k}^{\prime}\right|$ and therefore $\left|J_{-k}^{\prime}\right| \geq C_{1}\left|J^{\prime}\right| \geq t$. This implies that $J_{-k}^{\prime} \supseteq[x, x+t]$. So we have

$$
\frac{\left|H\left(J^{\prime}\right)\right|}{|H(I)|} \leq \frac{|H(x+t)-H(x)|}{|H(x)-H(x-t)|} \leq \frac{\left|H\left(J_{-k}^{\prime}\right)\right|}{|H(J)|},
$$

where $H(I) \in \xi_{n, g}, H(J), H\left(J^{\prime}\right) \in \xi_{n+1, g}$, and $H\left(J_{-k}^{\prime}\right) \in \xi_{n-k+1, g}$. Now from Theorem 2 for $g$, we have a constant $C>0$, such that

$$
C^{-1} \leq \frac{\left|H\left(J^{\prime}\right)\right|}{|H(I)|} \leq \frac{|H(x+t)-H(x)|}{|H(x)-H(x-t)|} \leq \frac{\left|H\left(J_{-k}^{\prime}\right)\right|}{|H(J)|} \leq C .
$$

For any $x \in \mathbb{R}$, since $\Omega$ is dense in $[0,1]$, we have a sequence $x_{n} \in \Omega$ such that $x_{n} \rightarrow x$ as $n \rightarrow \infty$. For any $t>0$, we have that

$$
C^{-1} \leq \frac{\left|H\left(x_{n}+t\right)-H\left(x_{n}\right)\right|}{\left|H\left(x_{n}\right)-H\left(x_{n}-t\right)\right|} \leq C
$$

Since $H$ is continuous on $\mathbb{R}$, we get that

$$
C^{-1} \leq \frac{|H(x+t)-H(x)|}{|H(x)-H(x-t)|} \leq C
$$

We proved the theorem.

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