# EXOTIC CIRCLES OF A REMARKABLE GROUP OF PIECEWISE GENERALIZED (NON LINEAR) CIRCLE HOMEOMORPHISMS 

Abdelhamid Adouani ${ }^{1}$<br>Bizerte Preparatory Engineering Institute, 7021 Zarzouna, Tunisia<br>and<br>Habib Marzougui ${ }^{2}$<br>Department of Mathematics, Faculty of Sciences of Bizerte, 7021 Zarzouna, Tunisia and The Abdus Salam International Centre for Theoretical Physics, Trieste, Italy.


#### Abstract

Let $G$ be a subgroup of Homeo ${ }_{+}\left(S^{1}\right)$. An exotic circle of $G$ is a subgroup of $G$ which is conjugate to $S O(2)$ in Homeo $_{+}\left(S^{1}\right)$ but not conjugate to $S O(2)$ in $G$. The existence of exotic circles shows that the subgroup $G$ is far from being a Lie group. Let $r \geq 1$ be an integer, $r=+\infty$ or $r=\omega$. In this paper, we prove that the subgroup $\mathcal{P}^{r}\left(S^{1}\right)$ of $\operatorname{Homeo}_{+}\left(S^{1}\right)$ consisting of piecewise class $P C^{r}$ homeomorphisms of the circle has no exotic circles. However, we show that there exist exotic circles of a particular subgroup (denoted $\mathcal{P}_{1}^{r}\left(S^{1}\right)$ ) of $\mathcal{P}^{r}\left(S^{1}\right)$ and we determine the conjugacy classes of all exotic circles in $\mathcal{P}_{1}^{r}\left(S^{1}\right)$. In particular, for the group $P L_{+}\left(S^{1}\right)$ consisting of piecewise linear homeomorphisms we give a simple proof of Minakawa's Theorems in [7], [6].


## MIRAMARE - TRIESTE

August 2007

[^0]
## 1. Introduction

Let Homeo $_{+}\left(S^{1}\right)$ denote the group of orientation-preserving homeomorphisms of the circle and $S O(2)$ denote the group of rotations of $S^{1}$. Let $G$ be a subgroup of Homeo $\left(S^{1}\right)$. A topological circle of $G$ is a subgroup of $G$ which is conjugate to $S O(2)$ in $\operatorname{Homeo}_{+}\left(S^{1}\right)$. An exotic circle of $G$ is a topological circle of $G$ which is not conjugate to $S O(2)$ in $G$. The existence of exotic circles shows that the topological subgroup $G$ is very far from being a Lie group (cf. [6], [8]). The following Corollary is a consequence of Theorem 4 of Montgomery and Zipping (cf. [8], Theorem 4, p. 212):

Corollary 1.1. (cf. [6]) For every integer $r \geq 1, r=\infty$, or $r=\omega$, Dif $f_{+}^{r}\left(S^{1}\right)$ has no exotic circles.

To consider general groups of piecewise circle homeomorphisms, we prove the following more precise result. Let $\operatorname{Dif} f_{+}^{1+B V}\left(S^{1}\right)$ denote the group of $C^{1}$-diffeomorphisms which derivative of bounded variation on $S^{1}$. Then:

Corollary 1.2. Diff $f_{+}^{1+B V}\left(S^{1}\right)$ has no exotic circle.

The proof uses the following classical result.

Theorem 1.3. ([10]) If $g$ is a measurable function defined on the interval $(0,1)$, and if, for every $\tau \in(0,1), \quad g(t+\tau)-g(t)$ is of bounded variation on the interval $(0,1-\tau)$ then $g$ is of bounded variation on $(0,1)$.

Proof of Corollary 1.2. Let $S=h \circ S O(2) \circ h^{-1}$ be a topological circle of $\operatorname{Dif} f_{+}^{1+B V}\left(S^{1}\right)$ where $h \in$ Homeo $_{+}\left(S^{1}\right)$. We let $f=h \circ R_{\alpha} \circ h^{-1}, \alpha \in S^{1}$. By Corollary 1.1, $h \in \operatorname{Diff} f_{+}^{1}\left(S^{1}\right)$. Hence, $D h>0$ and $(D f \circ h) D h=D h \circ R_{\alpha}$. So, $\log D h \circ R_{\alpha}-\log D h=\log D f \circ h$. We let $g=\log D h$. We identify $f, g$, and $h$ to their lifts on $[0,1]$. So, $g$ is a measurable function on $[0,1]$ and satisfies $g(x+\alpha)-g(x)=\log D f \circ h$. Since $D f$ is of bounded variation on $[0,1]$, and $h \in$ Homeo $_{+}\left(S^{1}\right)$, by Theorem 1.3, $g$ is of bounded variation on $[0,1]$. Therefore, $D h$ is of bounded variation and $h \in \operatorname{Diff} f_{+}^{1+B V}\left(S^{1}\right)$.

Let $P L_{+}\left(S^{1}\right)$ denote the subgroup of Homeo $\left(S^{1}\right)$ consisting of piecewise linear homeomorphisms. Minakawa [6],[7] showed that $P L_{+}\left(S^{1}\right)$ has exotic circles and obtained the conjugacy classes of all exotic circles of $P L_{+}\left(S^{1}\right)$ :

Minakawa's Theorem ([6],[7]). Let $\sigma \in \mathbb{R}_{+}^{\star}>0, \sigma \neq 1$ and denote by $h_{\sigma}$ the homeomorphism of $S^{1}$ defined by

$$
h_{\sigma}(x)=\frac{\sigma^{x}-1}{\sigma-1}, x \in[0,1[
$$

Then the topological circles $S_{\sigma}=h_{\sigma} \circ S O(2) \circ h_{\sigma}^{-1}$ are exotic circles of $P L_{+}\left(S^{1}\right)$ and every exotic circle of $P L_{+}\left(S^{1}\right)$ is conjugate in $P L_{+}\left(S_{2}^{1}\right)$ to one of the $S_{\sigma}$.

In this paper, we consider the general case: piecewise class $P C^{r}(r \geq 1, r=+\infty$ or $r=\omega)$ homeomorphisms of the circle with break point singularities, that is maps $f$ that are $C^{r}$ except at some singular points in which the successive derivatives until the order $r$ on the left and on the right exist. These piecewise classes $P C^{r}$ homeomorphisms of the circle form a group noted $\mathcal{P}^{r}\left(S^{1}\right)$ which contains $P L_{+}\left(S^{1}\right)$ (cf. [1]). The aim of this paper is to show that $\mathcal{P}^{r}\left(S^{1}\right)$ has no exotic circles, and that, there exist exotic circles of a subgroup (denoted $\mathcal{P}_{1}^{r}\left(S^{1}\right)$ ) of $\mathcal{P}^{r}\left(S^{1}\right)$. Moreover, we determine the conjugacy classes of all exotic circles in $\mathcal{P}_{1}^{r}\left(S^{1}\right)$. In the case of $P L_{+}\left(S^{1}\right)$, we give a simple proof of the classification of all exotic circles of $P L_{+}\left(S^{1}\right)$ up to PL conjugacy obtained by Minakawa in [7], [6].

## 2. Class $P C^{r}$ homeomorphisms of the circle

Denote by $S^{1}=\mathbb{R} / \mathbb{Z}$ the circle and $p: \mathbb{R} \longrightarrow S^{1}$ the canonical projection. Let $f$ be an orientation preserving homeomorphism of $S^{1}$. The homeomorphism $f$ admits a lift $\tilde{f}: \mathbb{R} \longrightarrow \mathbb{R}$ that is an increasing homeomorphism of $\mathbb{R}$ such that $p \circ \tilde{f}=f \circ p$. Conversely, the projection of such a homeomorphism of $\mathbb{R}$ is an orientation preserving homeomorphism of $S^{1}$. Let $x \in S^{1}$. We call orbit of $x$ by $f$ the subset $O_{f}(x)=\left\{f^{n}(x): n \in \mathbb{Z}\right\}$,

Historically, the dynamic study of circle homeomorphisms was initiated by H. Poincaré ([9],


Poincaré showed that this limit exists and does not depends on $x$ and the lift $\tilde{f}$ of $f$.
We say that $f$ is semi-conjugate to the rotation $R_{\rho}(f)$ if there exists an orientation preserving surjective continuous map $h: S^{1} \longrightarrow S^{1}$ of degree one such that $h \circ f=R_{\rho}(f) \circ h$.

Poincaré's theorem. Let $f$ be a homeomorphism of $S^{1}$ with rotation number $\rho(f)$ irrational. Then $f$ is semi-conjugate to the rotation $R_{\rho}(f)$.

A natural question is whether the semi-conjugation $h$ could be improved to be a conjugation, that is $h$ to be an homeomorphism. In this case, we say that $f$ is topologically conjugate to the rotation $R_{\rho(f)}$. In this direction, A. Denjoy ([2]) proved the following:

Denjoy's theorem([2]). Every $C^{2}$-diffeomorphism $f$ of $S^{1}$ with irrational rotation number $\rho(f)$ is topologically conjugate to the rotation $R_{\rho(f)}$.

Other classes of circle homeomorphisms commonly referred to as the class $P$ homeomorphisms are known to satisfy the conclusion of Denjoy's theorem (see [4]; [3], chapter VI).

Definition 2.1. Let $f$ be an orientation preserving homeomorphism of the circle. The homeomorphism $f$ is called of class $P$ if it is derivable except in finitely or countable points called break points of $f$ in which $f$ admits left and right derivatives (denoted, respectively, by $D f_{-}$ and $D f_{+}$) and such that the derivative $D f: S^{1} \longrightarrow \mathbb{R}_{+}^{\star}$ has the following properties:

- there exist two constants $0<a<b<+\infty$ such that:
$a<D f(x)<b$, for every $x$ where $D f$ exists, $a<D f_{+}(c)<b$, and $a<D f_{-}(c)<b$ at the break point $c$.
- $\log D f$ has bounded variation on $S^{1}$

Denote by

- $\sigma_{f}(c):=\frac{D f_{-}(c)}{D f_{+}(c)}$ called the $f_{-j u m p}$ in $c$.
- $C(f)$ the set of break points of $f$.
- $\pi_{s}(f)$ the product of $f$-jumps in the break points of $f: \pi_{s}(f)=\prod_{c \in C(f)} \sigma_{f}(c)$.
- $V=\operatorname{Var} \log D f$ the total variation of $\log D f$. We have

$$
V:=\sum_{j=0}^{p} \operatorname{Var}_{\left[c_{j}, c_{j+1}\right]} \log (D f)+\mid \log \left(\sigma_{f}\left(c_{j}\right) \mid<+\infty\right.
$$

where $c_{0}, c_{1}, c_{2}, \ldots, c_{p}$ are the break points of $f$ with $c_{p+1}:=c_{0}$. In this case, $V$ is the total variation of $\log D f, \log D f_{-}, \log D f_{+}$.

Among the simplest examples of class $P$ homeomorphisms, there are:

- $C^{2}$-diffeomorphisms,
- Piecewise linear (PL) homeomorphisms. An orientation preserving circle homeomorphism $f$ is called $P L$ if $f$ is derivable except in many finitely break points $\left(c_{i}\right)_{1 \leq i \leq p}$ of $S^{1}$ such that the derivative $D f$ is constant on each $] c_{i}, c_{i+1}[$.

Definition 2.2. We say that $f$ has the ( $D$ )-property (cf. [5], [7]) if the product of $f$-jumps on each orbit is equal to 1 i.e. $\pi_{s}(f)(c)=\prod_{x \in C(f) \cap O_{f}(c)} \sigma_{f}(x)=1$.

In particular, if $f$ has the $(D)$-property then $\pi_{s}(f)=1$. Conversely, if $\pi_{s}(f)=1$ and if all break points belong to a same orbit then $f$ has the $(D)$-property.

If $f$ is a (PL) homeomorphism, always we have $\pi_{s}(f)=1$. Therefore, a PL homeomorphism $f$ satisfies the $(D)$-property if all its break points are on the same orbit.

Proposition 2.3. Let $f, g$ be two circle orientation preserving $C^{1}$-homeomorphisms. Then $\pi_{s}(g \circ f)=\pi_{s}(g) \pi_{s}(f)$.

Proof. Let $c \in S^{1}$. We have $\sigma_{g \circ f}(c)=\sigma_{g}(f(c)) \sigma_{f}(c)$. So,

$$
\pi_{s}(g \circ f)=\prod_{c \in C(g \circ f)} \sigma_{g \circ f}(c)=\prod_{c \in C(g \circ f)} \sigma_{g}(f(c)) \sigma_{f}(c) .
$$

Since $C(g \circ f) \subset C(f) \cup f^{-1}(C(g))$ and $\sigma_{g \circ f}(c)=1$ for every $c \in S^{1} \backslash C(g \circ f)$,

$$
\pi_{s}(g \circ f)=\prod_{c \in C(f)} \sigma_{g}(f(c)) \sigma_{f}(c) \prod_{c \in f^{-1}(C(g)) \backslash C(f)} \sigma_{g}(f(c)) \sigma_{f}(c)
$$

$$
\begin{gathered}
=\pi_{s}(f) \prod_{c \in C(f)} \sigma_{g}(f(c)) \prod_{c \in f^{-1}(C(g)) \backslash C(f)} \sigma_{g}(f(c)) \\
=\pi_{s}(f) \prod_{c \in f^{-1}(C(g))} \sigma_{g}(f(c))=\pi_{s}(f) \pi_{s}(g)
\end{gathered}
$$

Corollary 2.4. (Invariance of $\pi_{s}$ by piecewise $C^{1}$-conjugation). Let $f, g$ be two circle orientation preserving $C^{1}$-homeomorphisms. If $f$ and $g$ are bi-piecewise $C^{1}$ conjugated then $\pi_{s}(f)=\pi_{s}(g)$.

Definition 2.5. Let $r \geq 1$ be an integer, $r=+\infty$, or $r=\omega$. A class $P$ circle homeomorphism is called of piecewise class $P C^{r}$ if $f$ is $C^{r}$ except in a finitely many points called singular points and in which the successive derivatives of $f$ until the order $r$ on the left and on the right exist.

Denote by

- $S(f)$ the set of singular points of $f$.
- $\mathcal{P}^{r}\left(S^{1}\right)$ the set of class $P C^{r}$ circle homeomorphisms ( $r \geq 1$ integer, $r=+\infty$, or $r=\omega$ ). One can check that $\mathcal{P}^{r}\left(S^{1}\right)$ is a group.

Notice that if $r=1, \quad S(f)=C(f)$.
The set $S(f)$ of singular points is partitioned into finite subsets $S_{i}(f)$ which are supported by disjoints orbits:

$$
S(f)=\coprod_{i=1}^{p} S_{i}(f)
$$

where $S_{i}(f)=S(f) \cap O_{f}\left(c_{i}\right), c_{i} \in S(f)$ and $O_{f}\left(c_{i}\right)_{1 \leq i \leq p}$ are on distinct orbits.
Definition-Notation. The set $M_{i}(f)=\left\{x_{i}, f\left(x_{i}\right), . ., f^{N\left(f, x_{i}\right)}\left(x_{i}\right)\right\}$ is called the envelope of $S_{i}(f)(1 \leq i \leq p)$ where $N\left(f, x_{i}\right) \in \mathbb{N}, x_{i}, f^{N\left(f, x_{i}\right)}\left(x_{i}\right) \in S(f)$ and

$$
S(f) \cap M_{i}(f)=S(f) \cap O_{f}\left(x_{i}\right)=S_{i}(f)
$$

Definition 2.6. Let $r \geq 1$ be an integer. Let $f \in \mathcal{P}^{r}\left(S^{1}\right)$. We say that $f$ has the $\left(D_{r}\right)$-property if $f^{N\left(f, x_{i}\right)+1}$ is $C^{r}$ on $x_{i}$, for $i=1, \ldots, p$.

Notice that if $N\left(f, x_{i}\right)=0$ for some $i$ then $x_{i}$ is the unique singular point in its orbit and the $\left(D_{r}\right)$-property is not satisfied.

Remark 1. In the case $r=1$, the $\left(D_{r}\right)$-property is equivalent to the $(D)$-property. For every $i=1, \ldots, p$,

$$
\prod_{d \in M_{i}(f)} \sigma_{f}(d)=1=\prod_{d \in S_{i}(f)} \sigma_{f}(d) .
$$

Indeed, $f^{N\left(f, x_{i}\right)+1}$ is $C^{1}$ on $x_{i}, i=1, \ldots, p$ means that

$$
\sigma_{f^{N\left(f, x_{i}\right)+1}}\left(x_{i}\right)=1=\prod_{c \in S_{i}(f)} \sigma_{f}(c)=\prod_{j=0}^{N\left(f, x_{i}\right)} \sigma_{f}\left(f^{j}\left(x_{i}\right)\right)
$$

in other words: $f$ satisfies the $(D)$-property.

Proposition 2.7. ([1], Corollary 2.8). Let $f, g \in \mathcal{P}^{r}\left(S^{1}\right)(r \geq 1$ be a real, $r=+\infty$ or $r=\omega)$ with irrational rotation numbers that are rationally independent. If $f \circ g=g \circ f$ then $f$ and $g$ have ( $D_{r}$ )-property.

Theorem 2.8. ([1], Theorem 2.1) Let $r \geq 1$ be a real, $r=+\infty$ or $r=\omega$ and $f \in \mathcal{P}^{r}\left(S^{1}\right)$ with irrational rotation number. Then the following properties are equivalent:
i) $f$ is conjugated in $\mathcal{P}^{r}\left(S^{1}\right)$ to a $C^{r}$-diffeomorphism,
ii) $f$ has the $\left(D_{r}\right)$-property,
iii) $f$ is conjugated to a $C^{r}$-diffeomorphism by a piecewise polynômial homeomorphism $K \in \mathcal{P}^{r}\left(S^{1}\right)$

Proposition 2.9. ([1], Lemma 5.1) Let $f \in \operatorname{Diff} f_{+}^{r}\left(S^{1}\right)$ with irrational rotation number and let $g \in \mathcal{P}^{r}\left(S^{1}\right)$. If $f \circ g=g \circ f$ then $g \in \operatorname{Diff} f_{+}^{r}\left(S^{1}\right)$.

Our main results are the following:

Theorem 2.10. Let $r \geq 1$ be an integer, $r=+\infty$ or $r=\omega$. Then $\mathcal{P}^{r}\left(S^{1}\right)$ has no exotic circles.

Let $\mathcal{P}_{1}^{r}\left(S^{1}\right)$ denote the subgroup of $\mathcal{P}^{r}\left(S^{1}\right)$ consisting of class $P C^{r}$ circle homeomorphisms $f$ with $\pi_{s}(f)=1$. Then:

Theorem 2.11. Let $r \geq 1$ be an integer, $r=+\infty$ or $r=\omega, \sigma \in \mathbb{R}_{+}^{\star}>0, \sigma \neq 1$ and let $h_{\sigma} \in \mathcal{P}^{r}\left(S^{1}\right)$ with one break point $c$ such that $\sigma_{h_{\sigma}}(c)=\sigma$. Then:
i) $S_{\sigma}=h_{\sigma} \circ S O(2) \circ h_{\sigma}^{-1} \subset \mathcal{P}_{1}^{r}\left(S^{1}\right)$ is an exotic circle of $\mathcal{P}_{1}^{r}\left(S^{1}\right)$.
ii) Two exotic circles $S_{1}=h_{1} \circ S O(2) \circ h_{1}^{-1}, S_{2}=h_{2} \circ S O(2) \circ h_{2}^{-1}$ of $\mathcal{P}_{1}^{r}\left(S^{1}\right)$ are conjugated in $\mathcal{P}_{1}^{r}\left(S^{1}\right)$ if and only if $\pi_{s}\left(h_{1}\right)=\pi_{s}\left(h_{2}\right)$.
iii) Every exotic circle of $\mathcal{P}_{1}^{r}\left(S^{1}\right)$ is conjugate in $\mathcal{P}_{1}^{r}\left(S^{1}\right)$ to one of the $S_{\sigma}$.

## 3. No EXOTIC CIRCLE OF $\mathcal{P}^{r}\left(S^{1}\right)$

Lemma 3.1. Let $S=h \circ S O(2) \circ h^{-1}$ be a topological circle of $\mathcal{P}^{r}\left(S^{1}\right), h \in \operatorname{Homeo}_{+}\left(S^{1}\right)$. Then every element of $S$ with irrational rotation number has the $\left(D_{r}\right)$-property.

Proof. Let $f \in S$ with irrational rotation number $\alpha \in S^{1}$, that is $f=h \circ R_{\alpha} \circ h^{-1} \in \mathcal{P}^{r}\left(S^{1}\right)$. Let $g=h \circ R_{\beta} \circ h^{-1}$ with $\beta$ irrational such that $\alpha, \beta$ are rationally independent. Since $f \circ g=g \circ f$, by Proposition 2.7, $f$ and $g$ have the $\left(D_{r}\right)$-property.

## Proof of Theorem 2.10.

Let $S=h \circ S O(2) \circ h^{-1} \subset \mathcal{P}^{r}\left(S^{1}\right)$ where $h \in$ Homeo $_{+}\left(S^{1}\right)$. Take $f \in S$ with irrational rotation number $\beta \in S^{1}$. By Lemma 3.1, $f$ has the $\left(D_{r}\right)$-property. Hence, by Theorem 2.8, there exists a polynômial homeomorphism $K \in \mathcal{P}^{r}\left(S^{1}\right)$ such that $F=K \circ f \circ K^{-1} \in \operatorname{Diff} f_{+}^{r}\left(S^{1}\right)$. Now for every $g=h \circ R_{\alpha} \circ h^{-1} \in S, \quad G=K \circ g \circ K^{-1}=(K \circ h) \circ R_{\alpha} \circ(K \circ h)^{-1} \in \mathcal{P}^{r}\left(S^{1}\right)$. Since $G \circ F=F \circ G$, by Proposition 2.9, $G \in \operatorname{Dif} f_{+}^{r}\left(S^{1}\right)$. It follows by Corollary 1.1, that $K \circ h=u \in D i f f_{+}^{r}\left(S^{1}\right)$. Hence, if $r \geq 2, r=+\infty$ or $r=\omega, h=K^{-1} \circ u \in \mathcal{P}^{r}\left(S^{1}\right)$.

If $r=1$ then $G \in \mathcal{P}^{1}\left(S^{1}\right) \cap \operatorname{Diff} f_{+}^{1}\left(S^{1}\right)$, so, $G \in \operatorname{Dif} f_{+}^{1+B V}\left(S^{1}\right)$. By Corollary 1.2, we have $K \circ h=u \in \operatorname{Dif} f_{+}^{1+B V}\left(S^{1}\right)$. Hence $h=K^{-1} \circ u \in \mathcal{P}^{1}\left(S^{1}\right)$. This completes the proof.

## 4. Existence of exotic circles of $\mathcal{P}_{1}^{r}\left(S^{1}\right)$

In this section, $r \geq 1$ is an integer, $r=+\infty$ or $r=\omega$. Let us consider the set

$$
\mathcal{P}_{1}^{r}\left(S^{1}\right)=\left\{f \in \mathcal{P}^{r}\left(S^{1}\right): \pi_{s}(f)=1\right\}
$$

Lemma 4.1. $\mathcal{P}_{1}^{r}\left(S^{1}\right)$ is a subgroup of $\mathcal{P}^{r}\left(S^{1}\right)$.

Proof. Let us consider the map $\pi_{s}: \mathcal{P}^{r}\left(S^{1}\right) \longrightarrow \mathbb{R}^{\star} ; f \longmapsto \pi_{s}(f)$. Since $\pi_{s}(g \circ f)=\pi_{s}(g) \pi_{s}(f)$ by Proposition 2.3, $\pi_{s}$ is a group's homomorphism. Its kernel $\operatorname{Ker} \pi_{s}=\mathcal{P}_{1}^{r}\left(S^{1}\right)$ is then a subgroup of $\mathcal{P}^{r}\left(S^{1}\right)$.

Lemma 4.2. Let $\sigma \in \mathbb{R}_{+}^{\star} \backslash\{1\}$ and $h_{\sigma} \in \mathcal{P}^{r}\left(S^{1}\right)$ with one break point $c$ such that $\sigma_{h_{\sigma}}(c)=\sigma$. Then $S_{\sigma}=h_{\sigma} \circ S O(2) \circ h_{\sigma}^{-1} \quad$ is an exotic circle of $\mathcal{P}_{1}^{r}\left(S^{1}\right)$.

Proof. Letting $f=h_{\sigma} \circ R_{\alpha} \circ h_{\sigma}^{-1} \in S_{\sigma}$. Then $f \in \mathcal{P}^{r}\left(S^{1}\right)$ and has exactly two break points $c_{1}$ and $c_{2}=f\left(c_{1}\right)$ and the product of $f$-jumps : $\pi_{s}(f)=\sigma_{f}\left(c_{1}\right) \sigma_{f}\left(c_{2}\right)=1$, hence $f \in \mathcal{P}_{1}^{r}\left(\mathrm{~S}^{1}\right)$. Therefore, $S_{\sigma} \subset \mathcal{P}_{1}^{r}\left(S^{1}\right)$. Since $\pi_{s}\left(h_{\sigma}\right)=\sigma_{h_{\sigma}}(c)=\sigma \neq 1, \quad h_{\sigma} \notin \mathcal{P}_{1}^{r}\left(S^{1}\right)$. This completes the proof.

Proof of Theorem 2.11. Assertion i) follows from Lemma 4.2.
Assertion ii): Let $S_{1}=h_{1} \circ S O(2) \circ h_{1}^{-1}$ and $S_{2}=h_{2} \circ S O(2) \circ h_{2}^{-1}$ be two exotic circles of $\mathcal{P}_{1}^{r}\left(S^{1}\right)$.

Suppose that $\pi_{s}\left(h_{1}\right)=\pi_{s}\left(h_{2}\right)$. Then $S_{2}=L \circ S_{1} \circ L^{-1}$ where $L=h_{2} \circ h_{1}^{-1}$. Since $S_{1}$ and $S_{1}$ are topological circles of $\mathcal{P}^{r}\left(S^{1}\right)$, so, by Theorem 2.10, $L \in \mathcal{P}^{r}\left(S^{1}\right)$. Moreover, by Proposition 2.3,

$$
\pi_{s}(L)=\frac{\pi_{s}\left(h_{1}\right)}{\pi_{s}\left(h_{2}\right)}=1 .
$$

Hence, $L \in \mathcal{P}_{1}^{r}\left(S^{1}\right)$ and then $S_{1}$ and $S_{2}$ are conjugated in $\mathcal{P}_{1}^{r}\left(S^{1}\right)$.
Conversely, suppose that $S_{1}$ and $S_{2}$ are conjugated in $\mathcal{P}_{1}^{r}\left(S^{1}\right)$, that is $S_{2}=L \circ S_{1} \circ L^{-1}$ where $L \in \mathcal{P}_{1}^{r}\left(S^{1}\right)$. Let $\alpha \in S^{1}$ be irrational. We have

$$
L \circ h_{1} \circ R_{\alpha} \circ h_{1}^{-1} \circ L^{-1}=h_{2} \circ R_{\alpha} \circ h_{2}^{-1},
$$

hence,

$$
h_{1}^{-1} \circ L^{-1} \circ h_{2} \circ R_{\alpha}=R_{\alpha} \circ h_{1}^{-1} \circ L^{-1} \circ h_{2} .
$$

Since $\alpha$ is irrational, $h_{1}^{-1} \circ L^{-1} \circ h_{2}$ must belong to $S O(2)$, so $h_{1}^{-1} \circ L^{-1} \circ h_{2}=R_{\beta}$ for some $\beta \in S^{1}$. Thus, we have

$$
L=h_{2} \circ R_{\beta}^{-1} \circ h_{1}^{-1}=T \circ h_{2} \circ h_{1}^{-1}
$$

where $T=h_{2} \circ R_{\beta}^{-1} \circ h_{2}^{-1} \in S_{2}$. Since $L, T \in \mathcal{P}_{1}^{r}\left(S^{1}\right), h_{2} \circ h_{1}^{-1} \in \mathcal{P}_{1}^{r}\left(S^{1}\right)$, so $\pi_{s}\left(h_{2} \circ h_{1}^{-1}\right)=1$, that is $\pi_{s}\left(h_{1}\right)=\pi_{s}\left(h_{2}\right)$.

Assertion iii): Let $S=h \circ S O(2) \circ h^{-1}$ be an exotic circle of $\mathcal{P}_{1}^{r}\left(S^{1}\right)$. By Theorem 2.10, $h \in \mathcal{P}^{r}\left(S^{1}\right)$ but $h \notin \mathcal{P}_{1}^{r}\left(S^{1}\right)$. Hence $\pi_{s}(h)=\sigma \neq 1$. Since $\pi_{s}\left(h_{\sigma}\right)=\sigma_{h_{\sigma}}(c)=\sigma=\pi_{s}(h), S$ is conjugated in $\mathcal{P}_{1}^{r}\left(S^{1}\right)$ to $S_{\sigma}$ by Assertion ii). This completes the proof.

## 5. The PL case

In this section, we consider the group $P L_{+}\left(S^{1}\right)$ and we give a new proof of Minakawa classification of all exotic circles of $P L\left(S^{1}\right)$.

Lemma 5.1. Let $h \in \operatorname{Homeo}_{+}\left(S^{1}\right)$. Then $S=h \circ S O(2) \circ h^{-1}$ is an exotic circle of $P L_{+}\left(S^{1}\right)$ if and only if there exists $\lambda \in \mathbb{R}^{\star}$ and a subdivision $c_{0}, c_{1}, \ldots, c_{p-1}$ of $S^{1}$ such that

$$
\left.h(x)=\frac{\alpha_{i}}{\lambda} e^{\lambda x}+\beta_{i}, x \in\right] c_{i-1}, c_{i}[
$$

where $\alpha_{i} \in \mathbb{R}_{+}^{\star}, \beta_{i} \in \mathbb{R}$ are constants.
Proof. Suppose that $S$ is an exotic circle of $P L_{+}\left(S^{1}\right)$. Since $P L_{+}\left(S^{1}\right) \subset \mathcal{P}^{\infty}\left(S^{1}\right)$ then by Theorem 2.10, $h \in \mathcal{P}^{\infty}\left(S^{1}\right)$. We let $f=h \circ R_{\alpha} \circ h^{-1}$ with $\alpha \in S^{1}$ irrational. The set $h^{-1}(S(f)) \cap R_{\alpha}^{-1}(S(f)) \cap S(h)$ is finite and partitioned $S^{1}$ into segments $\left[c_{i-1}, c_{i}\right], \quad 1 \leq i \leq p$ $\left(c_{p}=c_{0}\right)$. So, $f(h(x))=k_{i}$, for every $x \in\left[c_{i-1}, c_{i}\left[\right.\right.$. Differentiating the relation $f \circ h=h \circ R_{\alpha}$, we obtain successively $k_{i} D h(x)=D h\left(R_{\alpha}(x)\right)$ and $k_{i} D^{2} h(x)=D^{2} h\left(R_{\alpha}(x)\right)$ for every $\left.x \in\right] c_{i-1}, c_{i}[$. Hence

$$
\frac{D^{2} h(x)}{D h(x)}=\frac{D^{2} h\left(R_{\alpha}(x)\right)}{D h\left(R_{\alpha}(x)\right)} .
$$

Letting

$$
\varphi(x)=\left\{\begin{array}{c}
\frac{D^{2} h(x)}{D h(x)} \text { if } x \in S^{1} \backslash\left\{c_{0}, \ldots, c_{p-1}\right\} \\
\frac{D^{2} h_{+}\left(c_{i}\right)}{D h_{+}\left(c_{i}\right)} \text { if } x=c_{i}
\end{array}\right.
$$

then we have $\varphi \circ R_{\alpha}=\varphi$ on $S^{1}$. Since $\varphi \in L^{2}\left(S^{1}\right)$ and $R_{\alpha}$ is ergodic with respect to the Haar measure $m$ ( $\alpha$ is irrational), $\varphi$ is constant $m$ a.e.; that is there exists a subset $E$ in $S^{1}$ with $m(E)=0$ such that $\varphi(x)=\lambda$ for every $x \in S^{1} \backslash E$. Since $h \notin P L_{+}\left(S^{1}\right), \lambda \neq 0$. We have $\frac{D^{2} h(x)}{D h(x)}=\lambda$ for every $\left.x \in\right] c_{i-1}, c_{i}\left[\backslash E\right.$. Since $\frac{D^{2} h}{D h}$ is continuous on $] c_{i-1}, c_{i}[$ and $] c_{i-1}, c_{i}[\backslash E$ is dense in $] c_{i-1}, c_{i}\left[, \quad \frac{D^{2} h}{D h}=\lambda\right.$ on $] c_{i-1}, c_{i}[$ for every $i$. The resolution of the differential equation $\left.D^{2} h(x)=\lambda D h(x), x \in\right] c_{i-1}, c_{i}\left[\right.$ implies that there exist two constants $\alpha_{i} \in \mathbb{R}_{+}^{\star}, \beta_{i} \in \mathbb{R}$ such that

$$
\left.h(x)=\frac{\alpha_{i}}{\lambda} e^{\lambda x}+\beta_{i}, x \in\right] c_{i-1}, c_{i}[
$$

Conversely, we let $\left.h(x)=\frac{\alpha_{i}}{\lambda} e^{\lambda x}+\beta_{i}, x \in\right] c_{i-1}, c_{i}\left[\right.$ where $\alpha_{i} \in \mathbb{R}_{+}^{\star}, \beta_{i} \in \mathbb{R}$ are constants. Then for every $\left.\delta \in S^{1}, x \in\right] c_{i-1}, c_{i}$, we have

$$
\begin{aligned}
& h \circ R_{\delta} \circ h^{-1}(x)=h \circ R_{\delta}\left(\frac{1}{\lambda} \log \left(\frac{\lambda}{\alpha_{i}}\left(x-\beta_{i}\right)\right)\right) \\
= & h\left(\frac{1}{\lambda} \log \left(\frac{\lambda}{\alpha_{i}}\left(x-\beta_{i}\right)\right)+\delta\right)=\frac{\alpha_{j}}{\alpha_{i}} e^{\lambda \delta}\left(x-\beta_{i}\right)+\beta_{j} .
\end{aligned}
$$

Therefore, $S \subset P L_{+}\left(S^{1}\right)$ and since $h \notin P L_{+}\left(S^{1}\right), \quad S$ is an exotic circle of $P L_{+}\left(S^{1}\right)$. This completes the proof.

Remark 2. Let $h_{\sigma} \in$ Homeo $_{+}\left(S^{1}\right)$ as in Lemma 5.1 with one break point 0 such that $h_{\sigma}(0)=0$ and $\sigma_{h_{\sigma}}(0)=\sigma$. Then

$$
h_{\sigma}(x)=\frac{\sigma^{x}-1}{\sigma-1}, x \in[0,1[
$$

Indeed, by Lemma 5.1,

$$
h_{\sigma}(x)=\frac{\alpha}{\lambda} e^{\lambda x}+\beta, x \in[0,1]
$$

Since $h_{\sigma}(0)=0$ and $h_{\sigma}(1)=1$, we have $\beta=\frac{1}{1-e^{\lambda}}$ and $\alpha=-\frac{\lambda}{1-e^{\lambda}}$. Hence,

$$
h_{\sigma}(x)=\frac{-1}{1-e^{\lambda}} e^{\lambda x}+\frac{1}{1-e^{\lambda}}=\frac{e^{\lambda x}-1}{e^{\lambda}-1}
$$

Or

$$
\begin{aligned}
& \sigma_{h_{\sigma}}(0)=\frac{D\left(h_{\sigma}\right)_{-}(0)}{D\left(h_{\sigma}\right)_{+}(0)} \\
& =\frac{D\left(h_{\sigma}\right)_{-}(1)}{D\left(h_{\sigma}\right)_{+}(0)}=e^{\lambda}
\end{aligned}
$$

hence $e^{\lambda}=\sigma$ and $h_{\sigma}(x)=\frac{\sigma^{x}-1}{\sigma-1}$.

Proof of Minakawa's Theorem. Under the hypothesis of Minakawa's Theorem, $S_{\sigma}=$ $h_{\sigma} \circ S O(2) \circ h_{\sigma}^{-1}$ is an exotic circle of $P L_{+}\left(S^{1}\right)$ by Remark 2.

Now let $S=h \circ S O(2) \circ h^{-1}$ be an exotic circle of $P L_{+}\left(S^{1}\right)$. By Theorem 2.10, $h \in \mathcal{P}^{\infty}\left(S^{1}\right)$. Letting $\pi_{s}(h)=\sigma$, we have $S=L \circ S_{\sigma} \circ L^{-1}$ where $L=h \circ h_{\sigma}^{-1}$ and $\pi_{s}(L)=1$. Let's show that $L \in P L_{+}\left(S^{1}\right)$ :

By Lemma 5.1, there exists $\lambda \in \mathbb{R}^{\star}$ and a subdivision $c_{0}, c_{1}, \ldots, c_{p-1}$ of $S^{1}$ such that $\left.h(x)=\frac{\alpha_{i}}{\lambda} e^{\lambda x}+\beta_{i}, x \in\right] c_{i-1}, c_{i}\left[\right.$ where $\alpha_{i} \in \mathbb{R}_{+}^{\star}, \beta_{i} \in \mathbb{R}$ are constants. One can suppose that $c_{0}=0$ by replacing $h$ with $h \circ R_{c_{0}}$ since

$$
S=h \circ S O(2) \circ h^{-1}=h \circ R_{c_{0}} \circ S O(2) \circ R_{c_{0}}^{-1} \circ h^{-1} .
$$

For $i=1, \ldots, p-1$, we have

$$
\sigma_{h}\left(c_{i}\right)=\frac{D h_{-}\left(c_{i}\right)}{D h_{+}\left(c_{i}\right)}=\frac{\alpha_{i} e^{\lambda c_{i}}}{\alpha_{i+1} e^{\lambda c_{i}}}=\frac{\alpha_{i}}{\alpha_{i+1}}
$$

and

$$
\sigma_{h}(0)=\frac{D_{-} h(0)}{D_{+} h(0)}=\frac{D_{-} h(1)}{D_{+} h(0)}=\frac{\alpha_{p} e^{\lambda}}{\alpha_{1}}
$$

Hence,

$$
\begin{gathered}
\pi_{s}(h)=\sigma_{h}(0) \prod_{1 \leq i \leq p-1} \sigma_{h}\left(c_{i}\right) \\
=\frac{\alpha_{p} e^{\lambda}}{\alpha_{1}} \prod_{1 \leq i \leq p-1} \frac{\alpha_{i}}{\alpha_{i+1}}=\frac{\alpha_{p} e^{\lambda}}{\alpha_{1}} \frac{\alpha_{1}}{\alpha_{p}}=e^{\lambda}
\end{gathered}
$$

So, $\pi_{s}(h)=e^{\lambda}=\sigma$. Since $\lambda \neq 0, \sigma \neq 1$.
It follows that $\left.h(x)=\frac{\alpha_{i}}{\log \sigma} \sigma^{x}+\beta_{i}, x \in\right] c_{i-1}, c_{i}\left[\right.$. On the other hand, we have $h_{\sigma}^{-1}(x)=$ $\frac{1}{\log \sigma} \log ((\sigma-1) x+1)$. We compute

$$
h \circ h_{\sigma}^{-1}(x)=\frac{\alpha_{i}}{\log \sigma}((\sigma-1) x+1)+\beta_{i} .
$$

Moreover, $\frac{\alpha_{i}}{\log \sigma}(\sigma-1)>0$, hence $L \in P L_{+}\left(S^{1}\right)$. This completes the proof.

Acknowledgments. This work was done within the framework of the Associateship Scheme of the Abdus Salam International Centre for Theoretical Physics, Trieste, Italy.

## References

1. A. Adouani, H. Marzougui, Sur les Homéomorphismes du cercle de classe $P C^{r}$ par morceaux ( $r \geq 1$ ) qui sont conjugués $C^{r}$ par morceaux aux rotations irrationnelles, Ann. Inst. Fourier, (2007), revised version.
2. A. Denjoy, Sur les courbes définies par les équations différentielles à la surface du tore, J. Math. Pures Appl., 11, (1932), 333-375.
3. M. Herman, Sur la conjugaison différentiable des difféomorphismes du cercle à des rotations, Pub.Math. Inst. Hautes Etudes Sci., 49 (1979), 5-234.
4. Y. Katznelson, D. Ornstein, The differentiability of the conjugation of certain diffeomorphisms of the circle, Ergod.Th. and Dynam.Sys. 9 (1989), 4, 643-680.
5. I. Liousse, Nombre de rotation, mesures invariantes et ratio set des homéomorphismes affines par morceaux du cercle, Ann. Inst. Fourier, Grenoble, 55. , 2 (2005), 1001-1052.
6. H. Minakawa, Exotic circles of $\mathrm{PL}_{+}\left(S^{1}\right)$, Hokkaido Math. J. 24 (1995), no. 3, 567-573.
7. H. Minakawa, Classification of exotic circles of $\mathrm{PL}_{+}\left(S^{1}\right)$, Hokkaido Math. J. 26 (1997), no. 3, 685-697.
8. D. Montgomery, L. Zipping, Topological transformation group. Interscience Tracts in Pure and Applied Math. no1, (1955).
9. H. Poincaré, Oeuvres complètes, t.1, (1885), 137-158.
10. H. D. Ursell, On the total variation of $\{f(t+\tau)-f(t)\}$, Proc. Lond. Math. Soc., II. Ser. 37, (1934), $402-415$.

[^0]:    ${ }^{1}$ adouani_abdelhamid@yahoo.fr
    ${ }^{2}$ Regular Associate of ICTP: hmarzoug@ictp.it

