

## FIXED POINT INDEX IN SYMMETRIC PRODUCTS

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ABSTRACT. Let  $U$  be an open subset of a locally compact metric ANR  $X$  and let  $f : U \rightarrow X$  be a continuous map. In this paper we study the fixed point index of the map that  $f$  induces in the  $n$ -symmetric product of  $X$ ,  $F_n(X)$ . This index can detect the existence of periodic orbits of period  $\leq n$  of  $f$ , and it can be used to obtain the Euler characteristic of the  $n$ -symmetric product of a manifold  $X$ ,  $\chi(F_n(X))$ . We compute  $\chi(F_n(X))$  for all orientable compact surfaces without boundary.

### 1. INTRODUCTION

Let  $X$  be a locally compact metric ANR,  $f : U \subset X \rightarrow X$  a semidynamical system and  $K \subset U$  a compact isolated invariant set with respect to  $f$ . In this paper we construct the fixed point index of the map that  $f$  induces in the spaces  $F_n(X)$  of the non-empty finite subsets of  $X$  with at most  $n$  elements, endowed with the Hausdorff metric. These spaces were defined in 1931 by Borsuk and Ulam, in [3], with the name of  $n$ -symmetric product of  $X$ . They studied some topological properties which  $X$  induces in  $F_n(X)$  and topological properties of the space  $F_n([0, 1])$ .

Our fixed point index detects the existence of periodic orbits of  $f$  in  $K$  of period less than or equal to  $n$ .

Let  $2^X$  be the hyperspace of all non-empty compact subsets of  $X$  endowed with the Hausdorff metric  $d_H$ , defined by

$$d_H(C, D) = \inf\{\epsilon > 0 : C \subset B(D, \epsilon) \text{ and } D \subset B(C, \epsilon)\},$$

and let  $C_n(X) \subset 2^X$  be the hyperspace of all non-empty compact subsets of  $X$  having at most  $n$  connected components. Our study will be harder than the analysis of the fixed point indices constructed in [23] for the hyperspaces  $2^X$  and  $C_n(X)$ . The difficulties follow from the fact that the topological structure of  $F_n(X)$  is more complicated than that of  $2^X$  and  $C_n(X)$ .

In Section 2 we prove that our construction is consistent and we show the most important properties. We also compute the index for  $K = \{p\}$  a non-attracting and non-repelling fixed point of a local homeomorphism  $f$  of  $\mathbb{R}^2$ .

If  $f$  is an orientation-preserving local homeomorphism of the plane and  $\{p\}$  is a fixed point of  $f$  that is an isolated invariant set which is not an attractor nor

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Received by the editors May 23, 2003 and, in revised form, October 22, 2003.

2000 *Mathematics Subject Classification*. Primary 54H20, 54H25.

*Key words and phrases*. Fixed point index, hyperspaces, symmetric product, semidynamical systems.

a repeller, Le Calvez and Yoccoz proved, in [14], that there exist integers  $r, q \geq 1$  such that the fixed point index

$$i_{\mathbb{R}^2}(f^k, p) = \begin{cases} 1 - rq & \text{if } k \in r\mathbb{N}, \\ 1 & \text{if } k \notin r\mathbb{N}. \end{cases}$$

In the above setting we will show that the fixed point index of the map that  $f$  induces in  $F_n(\mathbb{R}^2)$  at  $\{p\}$  is

$$\frac{\sum_{j=1}^n i_{\mathbb{R}^2}(f^j, p)}{n}$$

for every  $n \leq r$ . We will give the proof of this result in Section 4.

In Section 3 we give techniques for computing the Euler characteristic of  $F_n(X)$ , for  $X$  a finite dimensional manifold.

Sometimes the spaces  $F_n(X)$  are topologically equivalent to convex subsets of a euclidean space. In this case our results have similarities with the computations given in [7].

Although many authors have considered the study of the topological structure of the spaces  $F_n(X)$ , the topological characterizations are exceptional. Borsuk and Ulam, in [3], proved that  $F_n([0, 1]) \simeq [0, 1]^n$  for  $n \leq 3$ . Borsuk, in [2], claimed that  $F_3(S^1) \simeq S^1 \times S^2$  but Bott, in [4], showed that  $F_3(S^1) \simeq S^3$ . Molski, in [18], saw that  $F_2([0, 1]^2) \simeq [0, 1]^4$ . In the same direction we have the work of Schori, [26], where there is a characterization of spaces of the type  $F_n([0, 1]^m)$ , obtained by using suitable equivalence relations. Likewise we have some results about the topological properties of the symmetric products. In [3] it is proved that  $\dim(F_n([0, 1])) = n$  for all  $n$  and that  $F_n([0, 1])$  cannot be embedded in  $\mathbb{R}^n$  for  $n > 3$ . Likewise, in [18], it is shown that  $F_n([0, 1]^2)$  and  $F_2([0, 1]^n)$  cannot be embedded in  $\mathbb{R}^{2n}$  for  $n \geq 3$ . Wu, in [27], proved that, for  $n$  odd,  $F_n(S^1)$  has the homology of  $S^n$  and, for  $n$  even,  $H^0(F_n(S^1)) = H^{n-1}(F_n(S^1)) = \mathbb{Z}$ , and  $H^i(F_n(S^1)) = 0$  if  $i \neq 0, n-1$ . Schori, in [26], showed that for a 2-manifold  $M$ ,  $F_2(M)$  is a 4-manifold. In [12], Illanes saw that if  $X$  is a locally connected normal space then  $F_n(X)$  is unicoherent for  $n \geq 3$ . Macías proved in [15] that if  $X$  is a continuum then  $F_n(X)$  is unicoherent for  $n \geq 3$ . He proves that  $\tilde{H}^1(F_n(X), \mathbb{Z}) = 0$ .

In this paper we provide techniques which allow us to compute the Euler characteristics of the  $n$ -symmetric products of finite dimensional manifolds. Specifically, this is the aim of Section 3, where we make the explicit computation for  $X$  an orientable compact surface without boundary.

In a final remark we suggest the possibility of using our techniques to study the dynamics of certain hyperbolic dynamical systems, such as the G-horseshoe.

## 2. DEFINITIONS AND PRELIMINARY RESULTS

From now on,  $X$  will denote a locally compact, metric ANR. Let  $U \subset X$  be an open set. By a semidynamical system we mean a locally defined continuous map  $f : U \rightarrow X$ .

We say that a function  $\sigma : \mathbb{Z} \rightarrow X$  is a *solution to  $f$  through  $x$*  in  $N \subset U$  if  $f(\sigma(i)) = \sigma(i+1)$  for all  $i \in \mathbb{Z}$ ,  $\sigma(0) = x$  and  $\sigma(i) \in N$  for all  $i \in \mathbb{Z}$ . The *invariant part* of  $N$ ,  $Inv(N, f)$ , is defined as the set of all  $x \in N$  that admit a solution to  $f$  through  $x$  in  $N$ .

A compact set  $K \subset U$  is *invariant* if  $f(K) = K$ . An invariant compact set  $K$  is *isolated with respect to  $f$*  if there exists a compact neighborhood  $N$  of  $K$  such that  $\text{Inv}(N, f) = K$ . The neighborhood  $N$  is called an *isolating neighborhood* of  $K$ .

The  $n$ -symmetric product of  $X$ ,  $F_n(X)$ , is the closed subspace of  $2^X$ , endowed with the Hausdorff metric, consisting of all non-empty subsets of  $X$  with at most  $n$  points.

A semidynamical system  $f : U \rightarrow X$  induces in a natural way another one,  $F_n(f) : F_n(U) \rightarrow F_n(X)$ .

Let  $K \subset U$  be a compact isolated invariant set and let  $N$  be any isolating neighborhood of  $K$ . Consider an open set  $W$  such that  $K \subset W \subset N$ . Take  $F_n(f)|_{F_n(W)} : F_n(W) \rightarrow F_n(X)$ . It is clear that  $\text{Fix}(F_n(f)|_{F_n(W)}) \subset F_n(K)$ ; then  $\text{Fix}(F_n(f)|_{F_n(W)})$  is a compact subset of  $F_n(W)$ . On the other hand,  $F_n(f)|_{F_n(W)}$  is a compact map because it admits an obvious extension to  $F_n(N)$ .

The set  $F_n(W)$  is an open subset of  $F_n(X)$  and, since  $X$  is an ANR,  $F_n(X)$  is an ANR for all  $n \in \mathbb{N}$  ([19]).

Then,  $i_{F_n(X)}(F_n(f)|_{F_n(W)}, F_n(W))$ , the fixed point index of  $F_n(f)|_{F_n(W)}$  in  $F_n(W)$ , is well defined. For information about the fixed point index theory, the reader is referred to [9], [20], [21], and [11].

It would be interesting to study the fixed point index in the so-called  $n$ -symmetric products,  $SP_n(X)$ , constructed as the quotient of  $X^n$  by the action of the group of permutations of  $n$  elements. Let us observe that  $F_n(X) = SP_n(X)$  if  $n \leq 2$ . One can expect a better additive behavior of this fixed point index than in the case of  $F_n(X)$ . In this sense Masih and Rallis, in [16], [17] and [22], constructed certain indices for maps  $X \rightarrow SP_n(X)$ . For more information about these spaces and their relation with algebraic topology, see [1].

**Definition 1.** We define the *fixed  $n$ -finite set index of the pair  $(K, f)$*  as

$$I_X^{F_n}(K, f) = i_{F_n(X)}(F_n(f)|_{F_n(W)}, F_n(W)).$$

The condition that  $K$  be isolated is sufficient, but not necessary, to guarantee the consistency of this fixed point index.

*Remark 1.* From the excision property of the fixed point index we have that  $I_X^{F_n}(K, f)$  does not depend on the choice of the isolating neighborhood  $N$  of  $K$  and the open set  $W$ .

*Remark 2.* The spaces  $F_n(X)$  are not *growth hyperspaces* of  $X$  (see [6]). A compactum  $B$  can be locally connected and  $F_n(B) \notin \text{ANR}$ . So the techniques of [23] for computing the fixed point index in hyperspaces will not be useful in the case of  $F_n(X)$ .

The main properties of our index follow immediately from the corresponding properties of the fixed point index. They are stated in the following propositions.

**Proposition 1** (Ważewski property).  $I_X^{F_n}(K, f) \neq 0$  implies that

$$K \supset \text{Fix}(F_n(f)|_{F_n(W)}) \neq \emptyset.$$

So there exists a periodic orbit of  $f$  in  $K$  of period  $\leq n$ .

**Proposition 2** (Particular cases of the additivity property). Let  $K$  be a compact isolated invariant set. If  $K$  is the disjoint union of two compact isolated invariant sets  $K_1$  and  $K_2$ , then

$$I_X^{F_1}(K, f) = I_X^{F_1}(K_1, f) + I_X^{F_1}(K_2, f)$$

and

$$I_X^{F_2}(K, f) = I_X^{F_2}(K_1, f) + I_X^{F_2}(K_2, f) + I_X^{F_1}(K_1, f)I_X^{F_1}(K_2, f).$$

The proof of the second equality follows from the fact that  $F_2(U_1 \cup U_2)$  is homeomorphic to the disjoint union  $F_2(U_1) \vee F_2(U_2) \vee (F_1(U_1) \times F_1(U_2))$  for  $U_1, U_2$  disjoint open neighborhoods of  $K_1$  and  $K_2$  respectively.

**Proposition 3** (Commutativity property). *Let  $X, Y$  be locally compact metric ANRs with  $U, V$  open subsets of  $X$  and  $Y$  respectively. Let*

$$\begin{aligned}\varphi &: U \rightarrow Y, \\ \psi &: V \rightarrow X\end{aligned}$$

*be locally defined maps. Consider  $f = \psi \circ \varphi$  and  $g = \varphi \circ \psi$ . If  $K \subset X$  is a compact isolated invariant set with respect to  $f$ , then  $\varphi(K)$  is a compact isolated invariant set with respect to  $g$  and  $I_X^{F_n}(K, f) = I_Y^{F_n}(\varphi(K), g)$ .*

**Proposition 4** (Homotopy invariance property). *Let  $f : U \times \Lambda \rightarrow X$  be a map such that  $U$  is an open subset of  $X$  and  $\Lambda \subset \mathbb{R}$  is a compact interval. Assume that  $N$  is an isolating neighborhood for each map  $f_\lambda : U \rightarrow X$ . Then  $I_X^{F_n}(\text{Inv}(N, f_\lambda), f_\lambda)$  does not depend on  $\lambda \in \Lambda$ .*

Let us consider a local homeomorphism of the plane,  $f$ , with  $K = \{p\}$  a non-attracting and non-repelling fixed point. The next results allow us to relate the indices of the iterations of  $f$  and the corresponding indices in the symmetric product.

**Theorem 1** ([24]). *Let  $f : U \subset \mathbb{R}^2 \rightarrow \mathbb{R}^2$  be a local homeomorphism with  $p \in U$  a non-attracting and non-repelling fixed point of  $f$  such that  $\{p\}$  is an isolated invariant set. Then there are a disc  $D$ , containing a neighborhood  $V$  of  $p$ , a finite subset  $\{q_1, \dots, q_m\} \subset D$  and a map  $\bar{f} : D \rightarrow D$  such that  $\bar{f}|_V = f|_V$ ,  $\bar{f}(\{q_1, \dots, q_m\}) \subset \{q_1, \dots, q_m\}$ , and for every  $k \in \mathbb{N}$ ,  $\text{Fix}((\bar{f})^k) \subset \{p, q_1, \dots, q_m\}$ .*

Moreover,

a) (Le Calvez-Yoccoz, [14]). *If  $f$  is orientation-preserving, then*

$$i_{\mathbb{R}^2}(f^k, p) = \begin{cases} 1 - rq & \text{if } k \in r\mathbb{N}, \\ 1 & \text{if } k \notin r\mathbb{N}, \end{cases}$$

*where  $k \in \mathbb{N}$ ,  $q$  is the number of periodic orbits of  $\bar{f}$  (excluding  $p$ ) and  $r$  is their period.*

b) *If  $f$  is orientation-reversing, then there are integers  $\delta \in \{0, 1, 2\}$  and  $q$  such that*

$$i_{\mathbb{R}^2}(f^k, p) = \begin{cases} 1 - \delta & \text{if } k \text{ is odd,} \\ 1 - \delta - 2q & \text{if } k \text{ is even,} \end{cases}$$

*where  $q$  is the number of orbits of period 2 and  $\delta$  is the number of fixed points of  $\bar{f}$  in  $\{q_1, \dots, q_m\}$ , and there is no other orbit of  $\bar{f}$  in  $\{q_1, \dots, q_m\}$ .*

If  $R$  is a finite set of  $r$  elements, let

$$C_s^r = \text{Card}(\{S \subset R : \text{Card}(S) = s\}).$$

A consequence of the above theorem is the following proposition. The reader can find its proof in Section 4.

**Proposition 5.** *Let  $f : U \subset \mathbb{R}^2 \rightarrow \mathbb{R}^2$  be a homeomorphism, with  $p \in U$  a non-attracting and non-repelling fixed point of  $f$  such that  $\{p\}$  is an isolated invariant set.*

a) *If  $f$  is orientation-preserving,  $q$  is the number of periodic orbits of  $\bar{f}$  in  $\{q_1, \dots, q_m\}$  and  $r$  is their period, then for every  $n \in \mathbb{N}$*

$$1 = \sum_{1 \leq jr \leq n} C_j^q + \sum_{0 \leq jr < n} C_j^q I_D^{F_n - jr}(\{p\}, \bar{f}).$$

b) *If  $f$  is orientation-reversing,  $q$  the number of period-two orbits of  $\bar{f}$  in  $\{q_1, \dots, q_m\}$  and  $q' \leq 2$  the number of fixed points of  $\bar{f}$  in  $\{q_1, \dots, q_m\}$ , then for every  $n \in \mathbb{N}$*

$$1 = \sum_{\substack{1 \leq 2j+j' \leq n \\ j, j' \geq 0}} C_j^q C_{j'}^{q'} + \sum_{\substack{0 \leq 2j+j' < n \\ j, j' \geq 0}} C_j^q C_{j'}^{q'} I_D^{F_n - (2j+j')}(\{p\}, \bar{f}).$$

*Remark 3.* In case a) of the above proposition, since  $\bar{f}$  is locally constant in  $\{q_1, \dots, q_m\}$  (see [24]), we have

$$I_D^{F_n}(\{p\}, \bar{f}) = \frac{\sum_{j=1}^n i_{\mathbb{R}^2}(f^j, p)}{n} = \begin{cases} 1 & \text{if } n < r, \\ 1 - q & \text{if } n = r. \end{cases}$$

Moreover,  $I_D^{F_n}(\{p\}, \bar{f}) = I_D^{F_{kr+1}}(\{p\}, \bar{f})$  for every  $n \in (kr, (k+1)r)$ .

### 3. THE EULER CHARACTERISTIC OF THE $n$ -SYMMETRIC PRODUCT OF A MANIFOLD

The aim of this section is to develop techniques which allow us to compute the Euler characteristic of the  $n$ -symmetric product of a finite dimensional manifold  $X$ . We will restrict ourselves to the case when  $X$  is an orientable, compact surface without boundary. This setting will provide us with techniques to study the general case.

If we choose an adequate dynamical system (homeomorphism)  $F : X \rightarrow X$  ( $F \simeq id$ ), the Euler characteristic of  $F_n(X)$  is

$$\chi(F_n(X)) = \Lambda(F_n(id)) = \Lambda(F_n(F)) = i_{F_n(X)}(F_n(F), F_n(X)),$$

and, if  $F$  is such that the number of its periodic orbits of period  $\leq n$  is finite, by the additivity property, we only have to compute a finite number of indices  $i_{F_n(X)}(F_n(F), \bigcup_{j=1}^r \bar{\alpha}_{p_j}^j)$  for  $\bar{\alpha}_{p_j}^j$  periodic orbits of  $F$  of period  $p_j$  with  $\sum_{j=1}^r p_j \leq n$ . The above fixed point indices, denoted by  $i_n(F, \bigcup_{j=1}^r \bar{\alpha}_{p_j}^j)$ , are defined in small enough neighborhoods, in  $F_n(X)$ , of the isolated fixed points  $\bigcup_{j=1}^r \bar{\alpha}_{p_j}^j$ .

Note that if  $f : X \rightarrow X$  is a diffeomorphism of a manifold  $X$  of dimension  $m$  with  $p$  a hyperbolic fixed point for  $f$ , then by the Grobman-Hartman theorem (see [10]) we can reduce the study of  $I_X^{F_n}(\{p\}, f)$  to the linear case  $I_{\mathbb{R}^m}^{F_n}(\{0\}, Df(p))$ .

Let  $U$  be an open neighborhood of  $\{0\}$  in  $\mathbb{R}^m$  and let  $f : U \subset \mathbb{R}^m \rightarrow \mathbb{R}^m$  be a linear map. Assume that  $K = \{0\}$  is a compact isolated invariant set. The study of the index  $I_{\mathbb{R}^m}^{F_n}(\{0\}, f)$  gives information which allows us to calculate  $\chi(F_n(X))$  for a compact manifold  $X$ .

Let us denote by  $D(\lambda_1, \dots, \lambda_m)$  the diagonal  $m \times m$  matrix with  $\lambda_1, \dots, \lambda_m$  on the diagonal.

The only linear cases which we will need here are given in the next proposition:

**Proposition 6.**

$$I_{\mathbb{R}^m}^{F_n}(\{0\}, D(0, \dots, 0)) = 1$$

and

$$I_{\mathbb{R}^m}^{F_n}(\{0\}, D(2, \dots, 2)) = \begin{cases} 1 & \text{if } m \text{ is even,} \\ -1 & \text{if } m \text{ and } n \text{ are odd,} \\ 0 & \text{if } m \text{ is odd and } n \text{ is even.} \end{cases}$$

The first equality is trivial, and the second one is proved in the Appendix.

The next theorem provides a complete study of  $I_{\mathbb{R}^m}^{F_n}(\{0\}, f)$  for  $f$  a linear map and 0 a hyperbolic fixed point. We give an outline of the proof in the Appendix (see [25] for a complete proof).

This result is useful if one wants to study the Euler characteristic of the symmetric product of a manifold of dimension  $n > 2$ .

**Theorem 2.** *Let  $f : U \subset \mathbb{R}^m \rightarrow \mathbb{R}^m$  be a linear map with  $K = \{0\}$  a compact isolated invariant set. Consider the set of the real eigenvalues (repeated) which have modulus greater than 1,  $\{\lambda_1, \dots, \lambda_r\}$ .*

*Let  $r_2$  be the number of eigenvalues greater than 1, and  $r_{-2}$  the number of eigenvalues smaller than  $-1$ . Of course  $r = r_2 + r_{-2}$ . Then,*

$$I_{\mathbb{R}^m}^{F_n}(\{0\}, f) = \begin{cases} \text{if } r_2 \text{ is odd and } r_{-2} \text{ is even,} \\ I_{\mathbb{R}}^{F_n}(\{0\}, D(2)) = \begin{cases} 0 & \text{if } n \text{ is even,} \\ -1 & \text{if } n \text{ is odd;} \end{cases} \\ \text{if } r_2 \text{ is even and } r_{-2} \text{ is odd,} \\ I_{\mathbb{R}}^{F_n}(\{0\}, D(-2)) = \begin{cases} 0 & \text{if } n \text{ is even,} \\ (-1)^k & \text{if } n = 2k + 1; \end{cases} \\ \text{if } r_2 \text{ is odd and } r_{-2} \text{ is odd,} \\ I_{\mathbb{R}^2}^{F_n}(\{0\}, D(2, -2)) = \begin{cases} 1 & \text{if } n \text{ is even,} \\ -1 & \text{if } n \text{ is odd;} \end{cases} \\ \text{if } r_2 \text{ is even and } r_{-2} \text{ is even,} \\ I_{\mathbb{R}^r}^{F_n}(\{0\}, D(0, \dots, 0)) = 1. \end{cases}$$

From now on, we study  $\chi(F_n(X))$  for  $X$  an orientable, compact surface without boundary.

In the next proposition we compute  $\chi(F_n(S^k))$ .

**Proposition 7.** *The Euler characteristic  $\chi(F_n(S^k))$  of the  $n$ -symmetric products of  $S^k$  is*

$$\chi(F_n(S^{2k+1})) = 0$$

for all  $n \in \mathbb{N}$ , and

$$\chi(F_n(S^{2k})) = \begin{cases} 2 & \text{if } n = 1, \\ 3 & \text{if } n \geq 2. \end{cases}$$

*Proof.* Consider the dynamical system  $J : S^k \rightarrow S^k$ , shown in Figure 1.

We have  $J \simeq id$ , and there are two hyperbolic fixed points, a repeller  $p$  and an attractor  $q$ .

We have

$$\chi(F_n(S^k)) = \Lambda(F_n(J)) = I_{S^k}^{F_n}(S^k, J) = i_n(J, p) + i_n(J, q) + i_n(J, \{p, q\}).$$

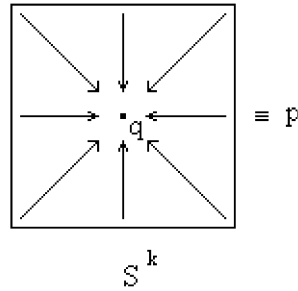


FIGURE 1.

Let us consider a small enough open neighborhood of  $q$ ,  $U_n(q)$ , in  $F_n(S^k)$ . Since  $q$  is an attractor, we can construct a homotopy  $H : cl(U_n(q)) \times I \rightarrow F_n(S^k)$  such that  $H_0 = F_n(J)$  and  $H_1 \equiv q$  and  $H(\bar{x}, t) \neq \bar{x} \quad \forall (\bar{x}, t) \in \partial(U_n(q)) \times I$ . Then, by the homotopy property of the fixed point index, it is obvious that

$$i_n(J, q) = i_{F_n(S^k)}(H_0, U_n(q)) = i_{F_n(S^k)}(H_1, U_n(q)) = 1.$$

The next step is to prove that  $i_n(J, \{p, q\}) = i_{n-1}(J, p)$ . Given the open balls  $V_1 = B(p, \epsilon)$  and  $V_2 = B(q, \epsilon)$ , we define the open neighborhood of the point  $\{p, q\} \in F_n(S^k)$ ,

$$U_n(\{p, q\}) = \{\bar{x} \in F_n(S^k) : \bar{x} \subset \bigcup V_i \text{ and } \bar{x} \cap V_i \neq \emptyset \text{ for all } i = 1, 2\}.$$

Given  $\bar{x} = \{x_1, \dots, x_s, x_{s+1}, \dots, x_t\} \in U_n(\{p, q\})$ , with  $\{x_1, \dots, x_s\} \subset V_1$  and  $\{x_{s+1}, \dots, x_t\} \subset V_2$ , we define the continuous map

$$F : U_n(\{p, q\}) \rightarrow F_{n-1}(S^k)$$

as  $F(\{x_1, \dots, x_t\}) = \{J(x_1), \dots, J(x_s)\}$ .

In the same way we consider the continuous map

$$G : U_{n-1}(p) \rightarrow F_n(S^k)$$

defined as  $G(\{x_1, \dots, x_t\}) = \{x_1, \dots, x_t, q\}$ .

Now, we take the compositions  $F \circ G : U_{n-1}(p) \rightarrow F_{n-1}(S^k)$  and  $G \circ F : F^{-1}(U_{n-1}(p)) \rightarrow F_n(S^k)$ . It is obvious that  $F \circ G = F_{n-1}(J)$ . On the other hand,  $(G \circ F)(\{x_1, \dots, x_t\}) = \{J(x_1), \dots, J(x_s), q\}$ , and it is not difficult to construct a homotopy

$$H : cl(F^{-1}(U_{n-1}(p))) \times I \rightarrow F_n(S^k)$$

such that  $H_0 = F_n(J)$  and  $H_1 = G \circ F$ , with

$$H(\bar{x}, t) \neq \bar{x} \quad \text{for all } (\bar{x}, t) \in \partial(F^{-1}(U_{n-1}(p))) \times I.$$

Then, using the commutativity and the homotopy properties of the fixed point index, we have that

$$\begin{aligned} i_n(J, \{p, q\}) &= i_{F_n(S^k)}(F_n(J), U_n(\{p, q\})) = i_{F_n(S^k)}(G \circ F, F^{-1}(U_{n-1}(p))) \\ &= i_{F_{n-1}(S^k)}(F \circ G, U_{n-1}(p)) = i_{F_{n-1}(S^k)}(F_{n-1}(J), U_{n-1}(p)) = i_{n-1}(J, p). \end{aligned}$$

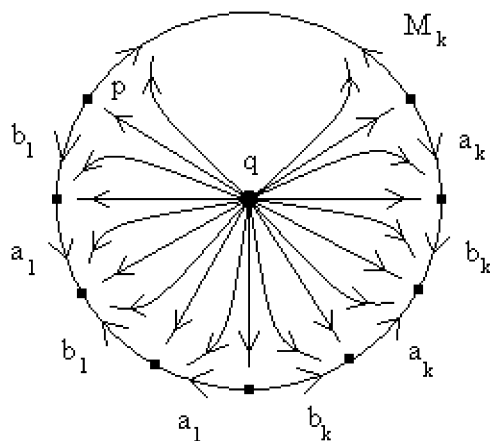


FIGURE 2.

Then  $\chi(F_n(S^k)) = i_n(J, p) + 1 + i_{n-1}(J, p)$ , and from Proposition 6 and the Grobman-Hartman theorem, we have

$$i_n(J, p) = \begin{cases} 1 & \text{if } k \text{ is even,} \\ -1 & \text{if } k \text{ and } n \text{ are odd,} \\ 0 & \text{if } k \text{ is odd and } n \text{ is even.} \end{cases}$$

Now the result follows automatically.  $\square$

*Remark 4.* Let us notice that we can construct a map  $F_k : S^{2k+1} \rightarrow S^{2k+1}$  homotopic to the identity without periodic points. The equality  $\chi(F_n(S^{2k+1})) = 0$  follows from this fact. We define  $F_k$  as the restriction to  $S^{2k+1} \subset C^{k+1}$  of the map  $(z_1, \dots, z_{k+1}) \mapsto (e^{2i\pi\alpha} z_1, \dots, e^{2i\pi\alpha} z_{k+1})$ , where  $\alpha \in \mathbb{R} \setminus \mathbb{Q}$ .

We can also use this map to compute  $\chi(F_n(S^{2k+2}))$ . In fact, let us consider  $g : [-1, 1] \rightarrow [-1, 1]$  with  $g(x) = 2x$  if  $|x| \leq 1/2$ , and  $g(x) = \frac{x}{|x|}$  if  $1/2 \leq |x| \leq 1$ . The map

$$F_k \times g : S^{2k+1} \times [-1, 1] \rightarrow S^{2k+1} \times [-1, 1]$$

defines a continuous map on the sphere  $S^{2k+2}$  obtained by identifying each sphere  $S^{2k+1} \times \{\epsilon\}$ ,  $\epsilon \in \{-1, 1\}$ , to a point. The only periodic orbits are the two fixed points, where the map is locally constant.

The same ideas can be applied to the torus  $T$ , to prove that  $\chi(F_n(T)) = 0$ .

Let us compute the Euler characteristic of the  $n$ -symmetric product of the compact oriented surfaces of genus  $k$ ,  $\chi(F_n(M_k))$ .

**Proposition 8.** *The Euler characteristic of  $F_n(M_k)$ , with  $k \geq 2$ , is*

$$\chi(F_n(M_k)) = \sum_{j=1}^n (-1)^j C_j^{2k-3+j}.$$

If  $k = 1$ , then  $\chi(F_n(T)) = 0$ .

*Proof.* Let us consider the dynamical system  $J : M_k \rightarrow M_k$  shown in Figure 2.



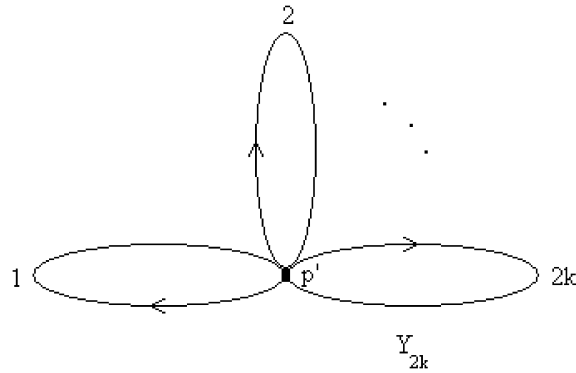


FIGURE 3.

We have that  $J \simeq id$ , with two fixed points  $p$  and  $q$ . The point  $q$  is a source and the map  $J|_{M_k \setminus \{q\}}$  is conjugated to the product

$$L_{2k} \times f : Y_{2k} \times [0, 1) \rightarrow Y_{2k} \times [0, 1),$$

where  $f(x) = x^2$  and  $L_{2k} : Y_{2k} \rightarrow Y_{2k}$  is the dynamical system defined on the pointed union of  $2k$  loops  $Y_{2k}$  shown in Figure 3.

The Euler characteristic of  $F_n(M_k)$  is

$$\chi(F_n(M_k)) = \Lambda(F_n(J)) = I_{M_k}^{F_n}(M_k, J) = i_n(J, p) + i_n(J, q) + i_n(J, \{p, q\}).$$

By Proposition 6 and the Grobman-Hartman theorem, we have  $i_n(J, q) = 1$ .

On the other hand, let us see that  $i_n(J, \{p, q\}) = i_{n-1}(J, p)$ . We consider the continuous maps

$$F : U_n(\{p, q\}) \rightarrow F_{n-1}(M_k) \text{ and } G : U_{n-1}(p) \rightarrow F_n(M_k)$$

defined as in the proof of Proposition 7, and a homotopy

$$H : cl(F^{-1}(U_{n-1}(p))) \times I \rightarrow F_n(M_k)$$

such that  $H_0 = F_n(J)$  and  $H_1 = G \circ F$ , with

$$H(\bar{x}, t) \neq \bar{x} \quad \text{for all } (\bar{x}, t) \in \partial(F^{-1}(U_{n-1}(p))) \times I$$

(for a construction of the homotopy  $H$ , see the proof of Proposition 6 in the Appendix).

From the commutativity and the homotopy invariance properties of the fixed point index, we have  $i_n(J, \{p, q\}) = i_{n-1}(J, p)$ , and therefore

$$\chi(F_n(M_k)) = i_n(J, p) + 1 + i_{n-1}(J, p).$$

It only remains to compute  $i_n(J, p)$ . Since  $J|_{M_k \setminus \{q\}}$  is conjugated to  $L_{2k} \times f$ , then  $i_n(J, p) = i_n(L_{2k} \times f, (p', 0)) = i_n(L_{2k}, p')$ . The last equality follows from the homotopy and commutativity properties of the fixed point index.

Let us define the dynamical systems  $H_k, H'_k : Z_k \rightarrow Z_k$  with  $Z_k$  the union of  $k$  arcs connected by the endpoints (see Figure 4).

Given a fixed point  $\bar{\alpha}$  of  $F_n(H_k)$ , we denote  $i_{F_n(Z_k)}(F_n(H_k), \bar{\alpha}) = i_n(H_k, \bar{\alpha})$ .

Let us prove that  $i_n(L_{2k}, p') = i_n(H_{2k}, p)$ . Given the map  $g : [0, 1] \rightarrow [0, 1]$  with  $g(x) = 2x$  if  $|x| \leq 1/2$ , and  $g(x) = \frac{x}{|x|}$  if  $1/2 \leq |x| \leq 1$ , the restriction of  $L_{2k}$  to

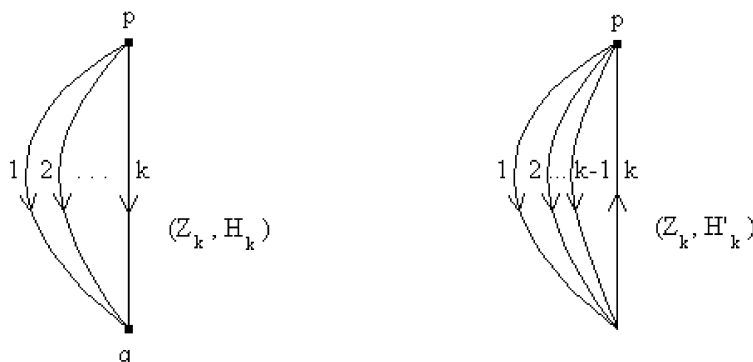


FIGURE 4.

each loop can be considered as a map of the type

$$g : [0, 1]/(0 \equiv 1) \rightarrow [0, 1]/(0 \equiv 1).$$

We can consider the dynamical system  $L_{2k} : Y_{2k} \rightarrow Y_{2k}$  as a identification in  $H_{2k} : Z_{2k} \rightarrow Z_{2k}$  of the points  $p$  and  $q$  to a point  $p'$ . If  $x \in Z_{2k}$ , we call  $[x] \in Y_{2k}$  the corresponding point obtained by the identification.

Given a small enough neighborhood  $U_n(p')$  of  $p'$  in  $F_n(Y_{2k})$ , let

$$\bar{x} = \{[x_1], \dots, [x_r], [x_{r+1}], \dots, [x_s]\} \in U_n(p')$$

with  $\{[x_1], \dots, [x_r]\}$  the points of  $\bar{x}$  contained in the local repelling part of  $p'$  in  $Y_{2k}$ .

Then let us consider the map  $F : U_n(p') \subset F_n(Y_{2k}) \rightarrow Z_{2k}$  defined as

$$F(\{[x_1], \dots, [x_r], [x_{r+1}], \dots, [x_s]\}) = \{H_{2k}(x_1), \dots, H_{2k}(x_r), p\}$$

If  $r = s$ , the point  $p$  does not appear in the image of  $F$ .

Let  $G : U_n(p) \subset F_n(Z_{2k}) \rightarrow F_n(Y_{2k})$  be the map defined as

$$G(\{x_1, \dots, x_r\}) = \{[x_1], \dots, [x_r]\}$$

By the commutativity property of the fixed point index applied to  $F$  and  $G$  we obtain that  $i_n(L_{2k}, p') = i_n(H_{2k}, p)$ . Therefore

$$i_n(J, p) = i_n(H_{2k}, p),$$

and we only have to compute  $i_n(H_{2k}, p)$ .

If  $n \geq 2$ , we have

$$\begin{aligned} I_{Z_k}^{F_n}(Z_k, H_k) &= i_n(H_k, p) + i_n(H_k, q) + i_n(H_k, \{p, q\}) \\ &= i_n(H_k, p) + 1 + i_{n-1}(H_k, p). \end{aligned}$$

The equality  $i_n(H_k, q) = 1$  is a consequence of the fact that  $q$  is an attractor, and  $i_n(H_k, \{p, q\}) = i_{n-1}(H_k, p)$  follows again from the homotopy invariance and the commutativity properties of the fixed point index.

Using similar arguments it is easy to see that

$$I_{Z'_k}^{F_n}(Z_k, H'_k) = i_n(H_{k-1}, p).$$

Since  $H_k \simeq H'_k$ , then  $I_{Z_k}^{F_n}(Z_k, H_k) = I_{Z_k}^{F_n}(Z_k, H'_k)$  and

$$(1) \quad i_n(H_{k-1}, p) = i_n(H_k, p) + 1 + i_{n-1}(H_k, p).$$

This formula allows us to compute  $i_n(H_k, p)$  in a recurrent way (it is easy to see that  $i_n(H_1, p) = 0$  for all  $n$ ). Our aim is to obtain  $i_n(H_k, p)$  in an explicit expression by an induction argument.

Let us prove that  $i_n(H_k, p) - i_{n-1}(H_k, p) = (-1)^n C_n^{k+n-2}$ .

Let  $n = 2$  and  $k = 1$ . Then, since  $i_n(H_1, p) = 0$ , we have  $i_2(H_1, p) - i_1(H_1, p) = (-1)^2 C_2^1 = 0$ . Let us suppose that

$$i_n(H_k, p) - i_{n-1}(H_k, p) = (-1)^n C_n^{k+n-2}$$

for all  $n \geq 2, k \geq 1$  with  $n + k \leq m_0$ , and consider  $n, k$  with  $n + k = m_0 + 1$ . Then, using (1), we have

$$\begin{aligned} i_n(H_{k-1}, p) &= i_n(H_k, p) + i_{n-1}(H_k, p) + 1, \\ -i_{n-1}(H_{k-1}, p) &= -i_{n-1}(H_k, p) - i_{n-2}(H_k, p) - 1. \end{aligned}$$

It follows that

$$\begin{aligned} &i_n(H_k, p) - i_{n-1}(H_k, p) \\ &= i_n(H_{k-1}, p) - i_{n-1}(H_{k-1}, p) + i_{n-2}(H_k, p) - i_{n-1}(H_k, p) \\ &= (-1)^n C_n^{k+n-3} + (-1)^n C_{n-1}^{k+n-3} = (-1)^n C_n^{k+n-2}, \end{aligned}$$

and the result is proved.

In the same way, it follows that  $i_1(H_k, p) = -(k-1)$ , and then

$$i_n(H_k, p) = \sum_{j=1}^n (-1)^j C_j^{k-2+j}$$

and

$$\begin{aligned} \chi(F_n(M_k)) &= i_n(H_{2k}, p) + i_{n-1}(H_{2k}, p) + 1 \\ &= i_n(H_{2k-1}, p) = \sum_{j=1}^n (-1)^j C_j^{2k-3+j}. \end{aligned}$$

□

*Remark 5.* Given a manifold  $X$  and a continuous map  $F : X \rightarrow X$ , we can obtain, under certain conditions of hyperbolicity, information about the dynamics of  $F$  by studying the fixed point indices  $I_X^{F_n}(Inv(X, F), F)$ . Certainly, there are other techniques which allow us to study this, but it seemed interesting for us to present this alternative method.

**Example.** Dynamics of the G-horseshoe. If we want to study the periodic orbits of the G-horseshoe with our techniques, let us consider the dynamical system  $F : C \rightarrow C$  given by the extended G-horseshoe of Figure 5. We are interested in detecting the periodic orbits of  $F$  on  $I^2$  (the unique periodic orbit out of  $I^2$  is a fixed point). Let us consider the continuous map  $g : \Pi \circ F|_{S^1} : S^1 \rightarrow S^1$  defined as the composition of  $F|_{S^1}$  with the projection  $\Pi : C \rightarrow S^1$ , where  $S^1$  is the interior circle of  $C$ . It is not difficult to see, by the homotopy invariance and the commutativity properties of the fixed point index, that

$$(2) \quad I_C^{F_n}(Inv(I^2, F), F) = I_{S^1}^{F_n}(Inv(I, g), g).$$

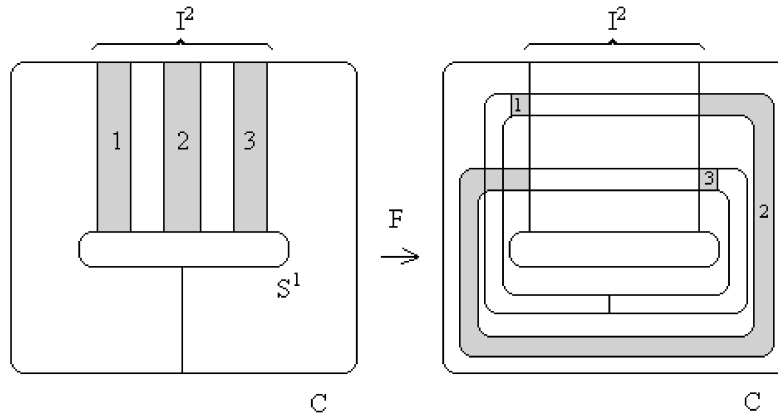


FIGURE 5.

Let us observe that  $g|_I$  is an expansion, and  $F|_{I^2}$  is a contraction in the vertical direction and an expansion in the horizontal one. Then, given  $n$  fixed, the number of periodic orbits of period  $\leq n$  for  $g$  and  $F$  is finite, and the fixed points of  $F_n(g)$  and  $F_n(F)$  are isolated.

It is not hard to prove that if  $\bar{\alpha}$  is a periodic orbit of period  $n$  of  $F|_{I^2}$ , then  $i_{F_n(C)}(F_n(F), \bar{\alpha}) = -1$  (the same fact occurs with  $g|_I$ ). Then we can see, using (2) and an induction argument, that the number of periodic orbits of all periods of  $F|_{I^2}$  is the same as in the case of  $g|_I$ .

By the commutativity and the homotopy properties of the fixed point index,

$$I_C^{F_n}(\text{Inv}(C, F), F) = I_{S^1}^{F_n}(\text{Inv}(S^1, g), g) = I_{S^1}^{F_n}(\text{Inv}(S^1, f), f),$$

where  $f : S^1 \rightarrow S^1$  is the doubling angle map. A careful observation of  $f$  and  $g$  allows us to see that, although  $f$  has one fixed point and  $g|_I$  has two (repelling) fixed points, the remaining periodic orbits are the same in both dynamical systems.

Since the set  $\{x \in S^1 : f^n(x) = x\}$  has  $2^n - 1$  points, then the set  $\{x \in I^2 : F^n(x) = x\}$  has  $2^n$  points. So, we have a characterization of the periodic orbits of the G-horseshoe.

#### 4. APPENDIX. PROOFS

*Proof of Proposition 5.* Let us see the proof of a) (the proof of b) is analogous). Since  $D$  is an AR,  $1 = I_D^{F_n}(D, \bar{f})$ .

Let us consider the point  $\overline{\alpha(l)} = \overline{\alpha_1} \cup \dots \cup \overline{\alpha_l} \in F_n(D)$  with  $\overline{\alpha_i} = \{q_{i_1}, \dots, q_{i_r}\}$  a periodic orbit of  $\bar{f}$  in  $\{q_1, \dots, q_m\}$  for all  $i = 1, \dots, l$ .

$\text{Per}(\bar{f})$  is the set of periodic orbits of  $\bar{f}$  in  $\{q_1, \dots, q_m\}$ . Let us denote

$$i_{F_n(D)}(F_n(\bar{f}), \overline{\alpha(j)}) = i_n(\bar{f}, \overline{\alpha(j)}).$$

From the additivity property of the fixed point index for ANRs, we have

$$1 = I_D^{F_n}(D, \bar{f}) = \sum_{\substack{\overline{\alpha(j)} \subset \text{Per}(\bar{f}) \\ jr \leq n}} i_n(\bar{f}, \overline{\alpha(j)}) \\ + \sum_{\substack{\overline{\alpha(j)} \subset \text{Per}(\bar{f}) \\ jr < n}} i_n(\bar{f}, p \cup \overline{\alpha(j)}) + i_n(\bar{f}, p).$$

Since  $\bar{f}$  is locally constant in each  $q_i$ , see [24], we have

$$i_n(\bar{f}, \overline{\alpha(j)}) = 1$$

for all  $\overline{\alpha(j)} \subset \text{Per}(\bar{f})$ ,  $jr \leq n$ .

Let  $\overline{\alpha(j)}$  be fixed with  $jr < n$ . We prove that

$$i_n(\bar{f}, p \cup \overline{\alpha(j)}) = i_{n-jr}(\bar{f}, p).$$

Let  $U_n(p \cup \overline{\alpha(j)})$  be a small enough neighborhood in  $F_n(D)$  of the point  $p \cup \overline{\alpha(j)}$ , and let  $\bar{x} \in U_n(p \cup \overline{\alpha(j)})$  with  $\bar{x}_p = \bar{x} \cap B(p, \epsilon)$  for  $\epsilon$  small enough. The set  $\bar{x}_p = \{x_1, \dots, x_l\}$  is such that  $1 \leq l \leq n - jr$ .

Let  $F : U_n(p \cup \overline{\alpha(j)}) \rightarrow F_{n-jr}(D)$  and  $G : U_{n-jr}(p) \rightarrow F_n(D)$  be the continuous maps

$$F(\bar{x}) = \{\bar{f}(x_1), \dots, \bar{f}(x_l)\}, \quad G(\bar{x}) = \overline{\alpha(j)} \cup \bar{x}.$$

The map  $F \circ G : U_{n-jr}(p) \rightarrow F_{n-jr}(D)$  is such that

$$(F \circ G)(\bar{x}) = F_{n-jr}(\bar{f})(\bar{x}).$$

On the other hand, since  $\bar{f}$  is locally constant in each  $q_i \in \{q_1, \dots, q_m\}$ , the map  $G \circ F : F^{-1}(U_{n-jr}(p)) \rightarrow F_n(D)$  is such that

$$(G \circ F)(\bar{x}) = F_n(\bar{f})(\bar{x}).$$

From the commutativity property of the fixed point index for ANRs we have the equality

$$i_n(\bar{f}, p \cup \overline{\alpha(j)}) = i_{n-jr}(\bar{f}, p).$$

The proof of case a) is finished.  $\square$

*Proof of Proposition 6.* Let us see that  $I_{\mathbb{R}^m}^{F_n}(\{0\}, 2Id) = 1$  for  $m = 2$  (the case of  $m$  even will be analogous).

Let  $U_0 = B(0, 1)$  be an open neighborhood of  $\{0\}$  and let  $H : F_n(\text{cl}(U_0)) \times I \rightarrow F_n(\mathbb{R}^2)$  be the homotopy

$$H(\{x_1, \dots, x_r\}, t) \\ = \begin{cases} \{A(t)(2x_1), \dots, A(t)(2x_r)\} & \text{if } t \in [0, 1/2], \\ \{2(1-t)A(1/2)(2x_1), \dots, 2(1-t)A(1/2)(2x_r)\} & \text{if } t \in [1/2, 1], \end{cases}$$

with

$$A(t) = \begin{pmatrix} \cos(\frac{2\pi}{n+1}2t) & \sin(\frac{2\pi}{n+1}2t) \\ -\sin(\frac{2\pi}{n+1}2t) & \cos(\frac{2\pi}{n+1}2t) \end{pmatrix}.$$

We consider  $x_i \neq x_j$  if  $i \neq j$ . It is obvious that  $r \leq n$ .

The continuity of  $H$  is clear, and it is not hard to see that  $H(\bar{x}, t) \neq \bar{x}$  for all  $(\bar{x}, t) \in \partial(F_n(U_0)) \times I$ . Since  $H_0 = F_n(2Id)$  and  $H_1 = F_n(D(0, 0))$ , we have proved the result for  $m = 2$ .

Let us see that

$$I_{\mathbb{R}^m}^{F_n}(\{0\}, 2Id) = \begin{cases} 0 & \text{if } n \text{ is even,} \\ -1 & \text{if } n \text{ is odd,} \end{cases}$$

for  $m$  odd. We will prove the result for  $m = 1$  (the general case is easy to obtain by combining the cases  $m = 1$  and  $m$  even).

Let us consider the map  $g : J \rightarrow J$  with  $g(x) = x^{1/3}$  and  $J = [-1, 1]$ . The only periodic orbits are the fixed points  $\{-1, 0, 1\}$ .

Since  $F_n(J)$  is an absolute retract, we have

$$I_J^{F_n}(J, g) = \Lambda(F_n(g)) = \Lambda(F_n(id)) = 1.$$

Let us denote  $i_{F_n(J)}(F_n(g), \bar{\alpha}) = i_n(g, \bar{\alpha})$  for  $\bar{\alpha} \in \text{Fix}(F_n(g))$ . Then

$$1 = I_J^{F_n}(J, g) = \sum_{\bar{\alpha} \in \{-1, 0, 1\}} i_n(g, \bar{\alpha}).$$

Using the commutativity and the homotopy invariance properties of the fixed point index as in the proof of Proposition 7, it is not difficult to see that

$$\begin{aligned} i_n(g, 1) &= i_n(g, -1) = i_n(g, \{-1, 1\}) = 1, \\ i_n(g, \{-1, 0\}) &= i_n(g, \{0, 1\}) = i_{n-1}(g, 0), \end{aligned}$$

and

$$i_n(g, \{-1, 0, 1\}) = i_{n-2}(g, 0).$$

Then, for  $n > 2$ ,

$$1 = I_J^{F_n}(J, g) = i_n(g, 0) + 2i_{n-1}(g, 0) + i_{n-2}(g, 0) + 3.$$

Since  $I_{\mathbb{R}}^{F_n}(\{0\}, 2Id) = i_n(g, 0)$ , by an induction argument on the last formula we finish the proof.  $\square$

*Proof of Theorem 2.* Since  $\{0\}$  is an isolated invariant set, the eigenvalues  $\{\lambda_1, \dots, \lambda_m\}$  of  $f$  have modulus different from 1. The first equality of the theorem, which reduces the study of the fixed point index in  $\mathbb{R}^m$  to the cases of  $\mathbb{R}$  and  $\mathbb{R}^2$ , it is easy to prove by using the techniques employed in the proof of Proposition 6.

On the other hand, the computation of  $I_{\mathbb{R}}^{F_n}(\{0\}, D(2))$  follows from studying the dynamical system  $g_1 : J \rightarrow J$  defined as  $g_1(x) = x^{1/3}$  with  $J = [-1, 1]$ . In fact,

$$1 = \chi(F_n(J)) = I_J^{F_n}(J, g_1) = \sum_{\bar{\alpha} \in \{-1, 0, 1\}} i_n(g_1, \bar{\alpha}),$$

and we compute  $I_{\mathbb{R}}^{F_n}(\{0\}, D(2)) = i_n(g_1, 0)$  from the above equality. In an analogous way we have  $I_{\mathbb{R}}^{F_n}(\{0\}, D(-2))$  with  $g_2(x) = -x^{1/3}$ .

It only remains to compute  $I_{\mathbb{R}^2}^{F_n}(\{0\}, D(2, -2))$ . Let us consider the dynamical systems  $F = s \circ f : S^2 \rightarrow S^2$  and  $G = s \circ g : S^2 \rightarrow S^2$ , where  $s : S^2 \rightarrow S^2$  is a symmetry with respect to the plane  $\{z = 0\}$  and  $f, g : S^2 \rightarrow S^2$  are the dynamical systems shown in Figure 6.

For the dynamical system given by  $F$ , the fixed point  $p$  is of type  $D(2, -2)$  and  $q$  is an attractor. The fixed points  $a$  and  $b$  of  $G$  are of type  $D(2, -1/2)$  and  $D(-2, 1/2)$  respectively. The pairs  $\{c_1, c_2\}$  and  $\{d_1, d_2\}$  are attracting periodic orbits of period 2.

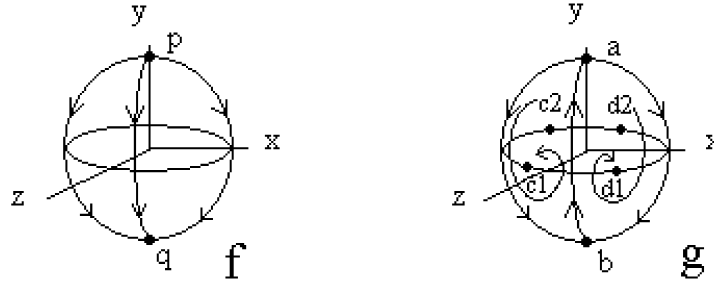


FIGURE 6.

We have  $F \simeq G$ . Therefore, if  $n \geq 2$ ,

$$\begin{aligned} I_{S^2}^{F_n}(S^2, G) &= I_{S^2}^{F_n}(S^2, F) = i_n(F, p) + i_n(F, q) + i_n(F, \{p, q\}) \\ &= i_n(F, p) + 1 + i_{n-1}(F, p). \end{aligned}$$

Let us prove the equality  $I_{S^2}^{F_n}(S^2, G) = 1$ . By the additivity property of the fixed point index,

$$(3) \quad I_{S^2}^{F_n}(S^2, G) = \sum_{\bar{\alpha} \subset \{a, b, \{c1, c2\}, \{d1, d2\}\}} i_n(G, \bar{\alpha}).$$

We have that  $i_n(G, a) = I_{\mathbb{R}}^{F_n}(\{0\}, D(2))$  and  $i_n(G, b) = I_{\mathbb{R}}^{F_n}(\{0\}, D(-2))$ . The only difficulty is to compute  $i_n(G, \{a, b\})$ .

Let  $J_1 = J_2 = [-1, 1]$ . We denote by  $X = J_1 \vee J_2$  the disjoint union of the intervals. Let us consider the map  $h : X \rightarrow X$ , defined as  $h(x) = x^{1/3} \in J_1$  if  $x \in J_1$  and  $h(x) = -x^{1/3} \in J_2$  if  $x \in J_2$ .

Since  $\chi(F_1(X)) = I_X^{F_1}(X, h) = 2$  and  $\chi(F_n(X)) = I_X^{F_n}(X, h) = 3$  if  $n > 1$ , we can prove that

$$i_n(h, \{0, 0\}) = \begin{cases} -1 & \text{if } n = 4k + 2, \\ 1 & \text{if } n = 4k + 3, \\ 0 & \text{otherwise,} \end{cases}$$

for  $k \in \mathbb{N}$ .

Since  $i_n(h, \{0, 0\}) = i_n(G, \{a, b\})$ , the equality  $I_{S^2}^{F_n}(S^2, G) = 1$  follows from (3).

Then  $i_n(F, p) + i_{n-1}(F, p) = 0$ . Since  $i_1(F, p) = -1$ , we obtain the value of  $I_{\mathbb{R}^2}^{F_n}(\{0\}, D(2, -2)) = i_n(F, p)$ , and the proof is finished.  $\square$

#### ACKNOWLEDGEMENTS

I wish to thank Professor F. R. Ruiz del Portal for many valuable comments, and the referee for his or her careful reading of the manuscript and suggestions.

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