

Hamiltonian Systems

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Contents

1	Hamiltonian Equations	3
1.1	Notation	3
1.2	Hamilton's Equations	3
1.3	Poisson Bracket	5
1.4	The Harmonic Oscillator	7
1.5	The Forced Nonlinear Oscillator	7
1.6	The Elliptic Sine Function	7
1.7	Linear Flow on the Torus	7
1.8	Euler–Lagrange Equations	9
2	N-Body Problem	10
2.0.1	Kepler Problem	11
3	Tópico sobre el que haré el trabajo	14
4	Exercises	15
4.1	Chapter 1: Introduction to Hamiltonian systems	15
4.2	Chapter 2: The N-body problem	17
4.3	Chapter 3: Linear Hamiltonian systems	19
4.4	Chapter 6: Symplectic Transformations	21
4.5	Chapter 8: Geometric Theory	22
4.6	Chapter 9: Continuation of solutions	24
4.7	Chapter 10: Normal forms	25
4.8	Chapter 13: Stability and KAM Theory	25
5	Apendix	26
5.1	Needed resoults and definitions	26
5.1.1	Linear Algebra	26
5.1.2	Calculus	26
5.1.3	Geometry	27
5.1.4	Funcional Analysis	27

<i>Hamiltonian Systems, MAMME</i>	2
5.1.5 Differential forms	27
5.1.6 Measure Theory	27
5.2 Ordinary Differential Equations	27
5.2.1 Peano existence theorem	27
5.2.2 Picard–Lindelöf theorem	28
5.2.3 Linear systems	28

1 Hamiltonian Equations

1.1 Notation

We denote \mathbb{F}^n as the space of all n -dimensional vectors (all vectors are column vectors). $\mathcal{L}(\mathbb{F}^n, \mathbb{F}^m)$ denotes the set of all linear transformations $\mathbb{F}^n \rightarrow \mathbb{F}^m$ (are sometimes identified with the set of all $m \times n$ matrices).

Functions are real and smooth unless otherwise stated; smooth means \mathcal{C}^∞ or real analytic. If $f(x)$ is a smooth function from an open set in \mathbb{R}^n to \mathbb{R}^m then $\frac{\partial f}{\partial x}$ denotes the $m \times n$ Jacobian matrix:

$$\frac{\partial f}{\partial x} = \begin{bmatrix} \frac{\partial f_1}{\partial x_1} & \cdots & \frac{\partial f_1}{\partial x_n} \\ \vdots & \cdots & \vdots \\ \frac{\partial f_m}{\partial x_1} & \cdots & \frac{\partial f_m}{\partial x_n} \end{bmatrix}$$

If A is a matrix, then A^T denotes its transpose, A^{-1} its inverse, and A^{-T} the inverse transpose.

If $f : \mathbb{R}^n \rightarrow \mathbb{R}$, then $\partial f / \partial x$ is a row vector. $\nabla f = \nabla_x f = f_x$ denote the column vector $(\partial f / \partial x)^T$. Df denotes the derivative of f thought of as a map from an open set in \mathbb{R} into $\mathcal{L}(\mathbb{R}^n, \mathbb{R}^m)$. The variable t denotes a real scalar variable called time, and the symbol $\dot{f} = \partial f / \partial t$.

1.2 Hamilton's Equations

If the forces are derived from a potential function, the equations of motion of the mechanical system have many special properties, most of which follow from the fact that the equations of motion can be written as a Hamiltonian system. The Hamiltonian formalism is the natural mathematical structure in which to develop the theory of conservative mechanical systems.

A **Hamiltonian system** is a system of $2n$ ordinary differential equations of the form:

$$\begin{cases} \dot{q} = H_p \\ \dot{p} = H_q \end{cases} \quad \begin{cases} \dot{q}_i = \frac{\partial H}{\partial p_i}(q, p, t) \\ \dot{p}_i = -\frac{\partial H}{\partial q_i}(q, p, t) \quad i = 1, \dots, n \end{cases} \quad (1)$$

where $H = H(q, p, t)$ is called the **Hamiltonian**, is a smooth real-valued function defined for $(q, p, t) \in \mathcal{O}$, an open set in $\mathbb{R}^n \times \mathbb{R}^n \times \mathbb{R}$.

The vectors $q = (q_1, q_2, \dots, q_n)$ and $p = (p_1, p_2, \dots, p_n)$ are traditionally called the **position** and **momentum** vectors, respectively, and t is called **time**, because that is what these variables represent in the classical examples. The variables q and p are said to be **conjugate variables**: p is conjugate to q . The concept of conjugate variable grows in importance as the theory develops.

The integer n is the **number of degrees of freedom** of the system.

We define the vector z as:

$$z = \begin{bmatrix} q \\ p \end{bmatrix}$$

a $2n$ vector. We define also the matrix J as the next $2n \times 2n$ skew symmetric matrix and the gradient in the next way:

$$J = J_n = \begin{bmatrix} 0 & I_n \\ -I_n & 0 \end{bmatrix}$$

$$\nabla H = \begin{bmatrix} \frac{\partial H}{\partial z_1} \\ \vdots \\ \frac{\partial H}{\partial z_{2n}} \end{bmatrix} \quad (2)$$

where 0 is the $n \times n$ zero matrix and I_n is the $n \times n$ identity matrix. The case 2×2 matrix J_2 is a special case, it's denoted by K . In this notation the system is written as:

$$\dot{z} = J \nabla H(z, t) \quad (3)$$

reason why:

Explanation muhahahahahaha

One of the basic results from the general theory of ordinary differential equations is *the existence and uniqueness theorem*. This theorem states that for each $(z_0, t_0) \in \mathcal{O}$, there is a unique solution $z = \Phi(z_0, t_0, t)$ of 3 defined for t near t_0 that satisfies the initial condition $z_0 \cdot \Phi = \Phi(z_0, t_0, t_0)$ is defined on an open neighborhood \mathcal{Q} of $(z_0, t_0) \in \mathbb{R}^{2n+2}$ into \mathbb{R}^{2n} .

The function $\Phi(z_0, t_0, t)$ is smooth in all its displayed arguments, and so Φ is \mathcal{C}^∞ if the equations are \mathcal{C}^∞ , and it is analytic if the equations are analytic. $\Phi(z_0, t_0, t)$ is called **general solution**

In the special case when H is independent of t , so that $H : \mathcal{O} \rightarrow \mathbb{R}$ where \mathcal{O} is an open set in \mathbb{R}^{2n} , the differential equations 3 are autonomous, and the Hamiltonian system is called **conservative**.

It follows that $\Phi(z_0, 0, t - t_0) = \Phi(z_0, t_0, t)$ holds, because both sides satisfy equation 3 and the same initial conditions. Usually the t_0 dependence is dropped and only $\Phi(z_0, t)$ is considered, where $\Phi(z_0, t)$ is the solution of 3 satisfying $\Phi(z_0, 0) = z_0$.

The solutions are pictured as parameterized curves in $\mathcal{O} \subset \mathbb{R}^{2n}$, and the set \mathcal{O} is called the **phase space**. By the existence and uniqueness theorem, there is a unique curve through each point in \mathcal{O} ; and by the uniqueness theorem, two such solution curves cannot cross in \mathcal{O} .

An **integral** for 3 is a smooth function $F : \mathcal{O} \rightarrow \mathbb{R}$ which is constant along the solutions of 3; i.e., $F(\Phi(z_0, t)) = F(z_0)$ is constant. The classical conserved quantities of energy, momentum, etc. are integrals. The level surfaces $F^{-1}(c) \subset \mathbb{R}^{2n}$, where c is a constant, are **invariant sets**; i.e., they are sets such that if a solution starts in the set, it remains in the set.

In general, the **level sets** are manifolds of dimension $2n - 1$ and so with an integral F , the solutions lie on the set $F^{-1}(c)$, which is of dimension $2n - 1$. If you were so lucky as to find $2n - 1$ independent integrals, $F_1, F_2, \dots, F_{2n-1}$, then holding all these integrals fixed would define a curve in \mathbb{R}^{2n} , the solution curve. In the classical sense, the problem has been integrated.

1.3 Poisson Bracket

Let $F, G : U \subset \mathbb{R}^{n+1} \longrightarrow \mathbb{R}$ be \mathcal{C}^r ($r \geq 1$) functions such that $(q, p, t) \longmapsto F(q, p, t), G(q, p, t)$.

We define the **Poisson Bracket (PB)** as a \mathcal{C}^{r-1} function $\{F, G\} : U \longrightarrow \mathbb{R}$

$$\begin{aligned} \{F, G\} &= (\nabla_z F)^T J (\nabla_z G) \\ &= (\nabla_q F)^T (\nabla_p G) - (\nabla_p F)^T (\nabla_q G) \\ &= \sum_{i=1}^n \left(\frac{\partial F}{\partial q_i} \frac{\partial G}{\partial p_i} - \frac{\partial F}{\partial p_i} \frac{\partial G}{\partial q_i} \right) \end{aligned} \tag{4}$$

Properties:

1. **Skew-symmetric:**

$$\{F, G\} = -\{G, F\}$$

In particular: $\{F, F\}$

proof:

$$\begin{aligned} -\{F, G\} &= -\left((\nabla_q F)^T (\nabla_p G) - (\nabla_p F)^T (\nabla_q G) \right) \\ &= (\nabla_p F)^T (\nabla_q G) - (\nabla_q F)^T (\nabla_p G) \\ &= (\nabla_q G)^T (\nabla_p F) - (\nabla_p G)^T (\nabla_q F) \\ &= \{G, F\} \end{aligned}$$



2. **Bilinear:**

$$\{\alpha F_1 + \beta F_2, G\} = \alpha \{F_1, G\} + \beta \{F_2, G\}, \quad \alpha, \beta \in \mathbb{R}$$

proof:

$$\begin{aligned} \{\alpha F_1 + \beta F_2, G\} &= \left(\nabla_z (\alpha F_1 + \beta F_2) \right)^T J (\nabla_z G) \\ &= \left(\nabla_z (\alpha F_1) \right)^T J (\nabla_z G) + \left(\nabla_z (\beta F_2) \right)^T J (\nabla_z G) \\ &= \alpha \left(\nabla_z (F_1) \right)^T J (\nabla_z G) + \beta \left(\nabla_z (F_2) \right)^T J (\nabla_z G) \\ &= \alpha \{F_1, G\} + \beta \{F_2, G\} \end{aligned}$$



3. **Leibnitz rule:**

$$\{F_1, F_2, G\} = F_1 \{F_2, G\} + F_2 \{F_1, G\}$$

proof:

4. **Jacobi identity:**

$$\{F_1, \{F_2, F_3\}\} + \{F_3, \{F_1, F_2\}\} + \{F_2, \{F_3, F_1\}\} = 0 \quad (5)$$

proof:

Clearly $\{F, G\}$ is a smooth map $\mathcal{O} \rightarrow \mathbb{R}$.

By a common abuse of notation, let $F(t) = F(\Phi(z_0, t_0, t), t)$, where Φ is the solution of 3. By the chain rule we have that:

$$\frac{d}{dt}F(t) = \frac{\partial F}{\partial t}(\Phi(z_0, t_0, t), t) + \{F, H\}(\Phi(z_0, t_0, t), t) \quad (6)$$

Hence $dH/dt = \partial H/\partial t$.

reason why:

explanation

Theorem: Let F, G , and H be as above and independent of time t . Then:

1. F is an integral for 3 if and only if $\{F, H\} = 0$.
2. H is an integrand for 3.
3. If F and G are integrals for 3, then so is $\{F, G\} = 0$.
4. $\{F, G\}$ is the time rate of change of F along the solutions of 3.

proof:

1. Directly follows directly from the definition of an integral and from 6. Let's see why:
COMPLETAR ESTO!!
2. Follows from (1) and from the fact that the Poisson bracket is skew-symmetric, so $\{H, H\} = 0$.
COMPLETAR ESTO!!
3. Follows from the Jacobi identity
Completar, poner en ecuaciones
4. Follows from 6.
Poner en ecuaciones



In many of the examples given below, the Hamiltonian H is the total energy of a physical system; when it is, the theorem says that *energy is a conserved quantity*.

In the conservative case when H is independent of t , a critical point of H as a function (i.e., a point where the gradient of H is zero) is an equilibrium (or critical, rest, stationary) point of the system of differential equations 2 or 3

For the rest of this section, let H be independent of t . An **equilibrium point** ζ of system 3 is **stable** if:

$$\forall \epsilon > 0 \quad \exists \delta > 0 : \|\zeta - \Phi(z_0, t)\| < \epsilon \quad \forall t \text{ such that } \|\zeta - z_0\| < \delta$$

note that $\forall t$ means both positive and negative t , and that stability is for both the future and the past.

Theorem (Dirichlet): If ζ is a strict local minimum or maximum of H , then ζ is stable.

proof:

Without loss of generality, assume that $\zeta = 0$ and $H(0) = 0$. ACLARAR EL POR QUÉ NO PERDEMOS GENERALIDAD.

Because $H(0) = 0$ and 0 is a strict minimum of H (WHY), there is an $\eta > 0$ such that $H(z)$ is positive for $0 < \|z\| < \eta$ (we can say that H is positive definite).

Let $k = \min(\epsilon, \eta)$ and $M = \min\{H(z) : \|z\| = k\}$, so $M > 0$.

Because $H(0) = 0$ and H is continuous, there is a $\delta > 0$ such that $H(z) < M$ for $\|z\| < \delta$.

$$\|z\| < \delta \Rightarrow H(z_0) = H(\Phi(z_0, t)) < M \quad \forall t$$

We have that $\|\Phi(z_0, t)\| < k \leq \epsilon \quad \forall t$, because if not, there is a time t' when $\|\Phi(z_0, t')\| = k$, and $H(\Phi(z_0, t')) \geq M$, a contradiction. RXPLICAR CON QUÉ CHOCA



Example:

1.4 The Harmonic Oscillator

The harmonic oscillator is the second-order, linear, autonomous, ordinary differential equation:

1.5 The Forced Nonlinear Oscillator

1.6 The Elliptic Sine Function

1.7 Linear Flow on the Torus

In order to show that the solutions of $\dot{\theta} = -\omega, \dot{\phi} = -\mu$ are dense when ω/μ is irrational, we need a few lemmas from number theory.

Lemma: Let δ be any irrational number. Then for every $\epsilon > 0$, there exist integers p, q such that

$$|q\delta - p| < \epsilon$$

proof:

- Case $0 < \delta < 1$:

Let $N \geq 2$ be an integer and $S_N = \{s\delta - r : 1 \leq s, r \leq N\}$. For each element of this set we have $|s\delta - r| < N$.

Because δ is irrational, there are N^2 distinct members in the set S_N ; so at least one pair is less than $N/4$ apart (If not, the total length would be greater than $(N^2 - 1)N/4 > 2N$).

Call this pair $s\delta - r$ and $s'\delta - r'$. Thus

$$0 < |(s - s')\delta - (r - r')| < \frac{4}{N} < \frac{4}{|s - s'|}$$

Take $N > 4/\epsilon$, $q = s - s'$, $p = r' - r$ to finish this case.

- Case $-1 < \delta < 0$: apply the above to $-\delta$.
- Case $|\delta| > 1$: apply the above to δ^{-1} .



Lemma: Let δ be any irrational number and ξ any real number. Then, for every $\epsilon > 0$ there exist integers p, q such that

$$|q\delta - p - \xi| < \epsilon$$

proof:

Let p', q' be as given in the previous lemma, so $\eta = q'\delta - p'$ satisfies $0 < |\eta| < \epsilon$.

$$\Rightarrow \exists m \in \mathbb{Z} : |m\eta - \xi| < \epsilon$$

The prove is finished taking $q = mq'$, $p = mp'$.



Theorem: Let ω/μ be irrational. Then the solutions curves defined by equations $\dot{\theta} = -\omega$, $\dot{\phi} = -\mu$ are dense in the torus.

proof:

Measure the angles in revolutions instead of radians so that the angles θ and ϕ are defined in modulo 1 instead of 2π .

The solutions of the equations through $\theta = \phi = 0$ at $t = 0$ is $\theta(t) = \omega t$ and $\phi(t) = \mu t$.

Let $\epsilon > 0$ and ξ given. Then $\theta \equiv \xi$ and $\phi \equiv 0 \pmod{1}$ is an arbitrary point on the circle $\phi \equiv 0 \pmod{1}$ on the torus.

Let $\delta = \omega/\mu$ and p, q as in the previous lemma. Let $\tau = q/\mu$, so $\theta(\tau) = \delta q$ and $\phi(\tau) = q$.

Thus, $|\theta(\tau) - p - \xi| < \epsilon$, but because p is an integer, this means that $\theta(\tau)$ is within ϵ and ξ ; so the solution through the origin is dense on the circle $\phi \equiv 0 \pmod{1}$.

The remainder of the proof follows by translation.



1.8 Euler–Lagrange Equations

2 N-Body Problem

Let's us consider N point masses in the space (\mathbb{R}^3 , the planar case \mathbb{R}^2 , the coolinear case \mathbb{R}), whit the i -th particle having a mass $m_i > 0$ and a position vector $q_i = (q_{i1}, q_{i2}, q_{i3})^t$.

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The equations of the system comes from the **Newton's law of universal gravitation**:

$$\ddot{q}_i m_i = \sum_{\substack{j=1 \\ j \neq i}}^N G m_i m_j \frac{(q_j - q_i)}{\|q_j - q_i\|^3} = \frac{\partial U}{\partial q_i} \quad I = 1, 2, \dots, N \quad (7)$$

reason why:

$$\left\| \frac{u}{\|u\|^3} \right\| = \frac{\|u\|}{\|u\|^3} = \frac{1}{\|u\|^2}$$

Where $G = 6.67408 \cdot 10^{-11} \frac{m^3}{s^2 Kg}$ is the **Gravitacional constant**.

We define the **Self potencial**, the negative of potencial energy, as:

$$U = \sum_{1 \leq i < j \leq N} \frac{G m_i m_j}{\|q_j - q_i\|} \quad (8)$$

reason why:

Let us check, for instance, $N = 3$ and $i = 2$.

$$U = G \frac{m_1 m_2}{\|q_1 - q_2\|} + G \frac{m_1 m_3}{\|q_1 - q_3\|} + G \frac{m_3 m_2}{\|q_3 - q_2\|}$$

$$U = \left(\frac{\partial U}{\partial q_{21}}, \frac{\partial U}{\partial q_{22}}, \frac{\partial U}{\partial q_{23}} \right)^T$$

Let's compute just one of the terms,

$$\begin{aligned} \frac{\partial U}{\partial q_{21}} &= \dots = G m_1 m_2 \left(\frac{-1}{2} \right) \frac{-2(q_{11} - q_{21})}{\|q_1 - q_2\|^3} + G m_3 m_2 \left(\frac{-1}{2} \right) \frac{-2(q_{31} - q_{21})}{\|q_3 - q_2\|^3} \\ &= \frac{G m_2 m_1}{\|q_2 - q_1\|^3} (q_{11} - q_{21}) + \frac{G m_2 m_3}{\|q_2 - q_3\|^3} (q_{31} - q_{21}) \end{aligned}$$

Notation: $q = (q_1, \dots, q_N) \in \mathbb{R}^{3N}$, $M = \text{diag}(m_1, m_1, m_1, m_2, m_2, m_2, \dots, m_N, m_N, m_N)$

$$\Rightarrow M \ddot{q} = \frac{\partial U}{\partial q}$$

This is a system of $3N$ 2nd o.d.e.

Let's define:

- **Collision set:** $\Delta = \{q \in \mathbb{R}^{3N} : q_i = q_j, \ i \neq j\}$
- **Position space:** $\mathbb{R}^{3N} \setminus \Delta$

Let us pass to the hamiltonian formalism: Introduce $p = (p_1, p_2, \dots, p_N) \in \mathbb{R}^{3N}$ by $p = M\dot{q}$, or simply $p_i = m_i\dot{q}_i$, The **linear momentum** of the i -th particle.

We have to convert the system in a new one of first order (with $6N$ equations) to obtain:

$$\begin{cases} \dot{q}_i = \frac{p_i}{m_i} = \frac{\partial H}{\partial p_i} \\ \dot{p}_i = \sum_{\substack{j=1 \\ j \neq i}}^N G \frac{m_i m_j}{\|q_j - q_i\|^3} (q_j - q_i) = -\frac{\partial H}{\partial q_i} \end{cases} \quad (9)$$

where:

- $H(q, p) = \underbrace{T(p)}_{\text{Kinetic Energy}} - \underbrace{U(q)}_{\text{Potencial Energy}}$
- $T(p) = \sum_{i=1}^N \frac{\|p_i\|^2}{2m_i} = p^T M p = \frac{1}{2} \sum m_i \|\dot{q}_i\|^2$

This is called the **Hamiltonian with $3N$ degrees of freedom (d.o.f.)** (the number of positions or momenta).

2.0.1 Kepler Problem

Introducing $p = \dot{q}$ we arrive to:

$$\begin{cases} \dot{q}_i = p_i = \frac{\partial H}{\partial p_i} \\ \dot{p}_i = -\mu \frac{q_i}{\|q\|^3} = -\frac{\partial H}{\partial q_i} \end{cases} \quad (10)$$

where $H = \frac{\|p\|^2}{2} - \frac{\mu}{\|q\|}$, 3 d.o.f.

We define the **Angular Momentum** as:

$$A = q \times p = q \times \dot{q}$$

reason why:

$$\begin{aligned} A = q \times p &= \begin{vmatrix} i & j & k \\ q_1 & q_2 & q_3 \\ p_1 & p_2 & p_3 \end{vmatrix} = \dots \\ &= q \times \dot{q} \end{aligned}$$

Observation: Angular momentum is a **constant of motion**.

reason why:

$$\dot{A} = \dot{q} \times p + q \times \dot{p} = p \times p - \frac{u}{||q||^3} q \times q = 0$$

Lemma:

$$\frac{d}{dt} \left(\frac{q}{||q||} \right) = \frac{(q \times \dot{q}) \times q}{||q||^3} = \frac{A \times q}{||q||^3}$$

proof:

Let's remind a property of the vector product: $(A \times B) \times C = (C \cdot A)B - (C \cdot B)A$

$$||q|| = \sqrt{q_1^2 + q_2^2 + q_3^2}$$

$$||\dot{q}|| = \frac{q \cdot \dot{q}}{||q||^2}$$

We call $u = \frac{q}{||q||}$, so we have:

$$q = ||q||u \rightarrow \dot{q} = ||\dot{q}||u + ||q||\dot{u} = \frac{q \cdot \dot{q}}{||q||} \frac{q}{||q||} + ||q||\dot{u}$$

$$\dot{u} = \frac{\dot{q}}{||q||} - \frac{(q \cdot \dot{q})q}{||q||^3} = \frac{(q \cdot q)\dot{q} - (q \cdot \dot{q})q}{||q||^3} = \frac{(q \times \dot{q}) \times q}{||q||^3}$$

where: $A = q$, $B = \dot{q}$, $C = q$.



Now we discuss the different cases:

- If $A = 0$, from the lemma $\frac{q}{||q||} = \text{constant vector} \Rightarrow \text{colinear movement}$.

$$\begin{bmatrix} q_1 \\ q_2 \\ q_3 \end{bmatrix} = a \begin{bmatrix} a \\ b \\ c \end{bmatrix} \Rightarrow \text{our hamiltonian has just 1 d.o.f. and it's easily solvable (problem 3.1)}$$

- If $A \neq 0$, p and q are othogonal to A , which is constant, so the motion takes place in the plane $A \cdot q = 0$, which is called **invariant plane**.

We change the reference system in such a way that $A = (0, 0, 0)^T$ and the motion takes place in the orthogonal plane $q = (x, y, 0)^T$, $\dot{q} = (\dot{x}, \dot{y}, 0)^T$.

We can introduce **polar coordinates**:

$$q = \begin{bmatrix} r \cos(\theta) \\ r \sin(\theta) \end{bmatrix}$$

$$\dot{q} = \begin{bmatrix} \dot{r} \cos(\theta) - r \sin(\theta) \cdot \dot{\theta} \\ \dot{r} \sin(\theta) + r \cos(\theta) \cdot \dot{\theta} \end{bmatrix}$$

$$A = q \times \dot{q} = \begin{bmatrix} 0 \\ 0 \\ r^2 \dot{\theta} \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ c \end{bmatrix}$$

Interpretation of the angular moment

Result: the particle sweeps the area at constant rate (*“The areolar velocity is constant”*).

reason why:

Let's compute the area of the space \mathcal{S} swept out by the particle. For that we use Fubini, change of variables and we describe at some point the trajectory as $(r(t), \theta(t))$, so $d\theta = \dot{\theta} dt$ and $\theta_1 = \theta(t_1), \theta_2 = \theta(t_2)$. Remind that $c = r^2 \dot{\theta}$

$$\begin{aligned} \text{Area}(\mathcal{S}) &= \int \int_{\mathcal{S}} dx dy = \int_{\theta_1}^{\theta_2} d\theta \int_0^{r(\theta)} r dr \\ &= \int_{\theta_1}^{\theta_2} \frac{r^2(\theta)}{2} d\theta \\ &= \int_{t_1}^{t_2} \frac{r^2 \dot{\theta}}{2} dt = \int_{t_1}^{t_2} \frac{c}{2} dt \\ &= \frac{c}{2} (t_2 - t_1) \end{aligned}$$

3 Tópico sobre el que haré el trabajo

4 Exercises

4.1 Chapter 1: Introduction to Hamiltonian systems

Make the phase portrait of the Hamiltonian system

$$\begin{cases} \dot{x} = y \\ \dot{y} = x - \frac{x^3}{3} \end{cases}$$

and compute its Hamiltonian

- Plano de fases

-

$$\begin{cases} \dot{x} = y = \frac{\partial H}{\partial y}(x, y) \\ \dot{y} = x - \frac{x^3}{3} = \frac{\partial H}{\partial x}(x, y) \end{cases}$$

One one hand,

$$\int \frac{\partial H}{\partial x} dx = \int x - \frac{x^3}{3} dx = \frac{x^2}{2} - \frac{x^4}{12} + C(y)$$

On the other hand,

$$\int \frac{\partial H}{\partial y} dy = \int y dy = \frac{y^2}{2} + C(x)$$

So the Hamiltonian is:

$$H(x, y) = \frac{x^2}{2} - \frac{x^4}{12} + \frac{y^2}{2}$$

Make the phase portrait of the Hamiltonian system

$$\begin{cases} \dot{x} = x \\ \dot{y} = -y + x^2 \end{cases}$$

and compute its Hamiltonian

- Plano de fases

-

$$\begin{cases} \dot{x} = x = \frac{\partial H}{\partial y}(x, y) \\ \dot{y} = -y + x^2 = \frac{\partial H}{\partial x}(x, y) \end{cases}$$

(Meyer-Hall-Offin) Let x, y, z be the usual coordinates in \mathbb{R}^3 , $r = xi + yj + zk$, $X = \dot{x}$, $Y = \dot{y}$, $Z = \dot{z}$, $R = \dot{r} = Xi + Yj + Zk$.

1. Compute the three components of angular momentum $mr \times R$.
2. Compute the Poisson bracket of any two of the components of angular momentum and show that it is $\pm m$ times the third component of angular momentum.
3. Show that if a system admits two components of angular momentum as integrals, then the system admits all three components of angular momentum as integrals.

1. [adea](#)

2. [dsa](#)

3. [dadsa](#)

(Meyer-Hall-Offin) **A Lie algebra** A is a vector space with a product: $A \times A \rightarrow A$ that satisfies:

- **Anticommutative:** $ab \neq ba$
- **Distributive:** $a(b + c) = ab + ac$
- **Scalar associative:** $(\alpha a)b = \alpha(ab)$
- **Jacobis identity:** $a(bc) + b(ca) + c(ab) = 0$, $a, b, c \in A$, $\alpha \in \{\mathbb{R}, \mathbb{C}\}$

1. Show that vectors in \mathbb{R}^3 form a Lie algebra where the product $*$ is the cross product.
2. Show that smooth functions on an open set in \mathbb{R}^{2n} form a Lie algebra, where $fg = \{f, g\}$, the Poisson bracket.
3. Show that the set of all $n \times n$ matrices, $gl(n, \mathbb{R})$, is a Lie algebra, where $AB = AB - BA$, the Lie product.

1. [bla](#)

2. [bla](#)

3. [bla](#)

(Meyer-Hall-Offin) The pendulum equation is $\ddot{\theta} + \sin \theta = 0$.

1. Show that $2I = \frac{1}{2}\dot{\theta}^2 + (1 - \cos \theta) = \frac{1}{2}\dot{\theta}^2 + 2\sin^2(\theta/2)$ is an integral.

2. Sketch the phase portrait.
3. Make the substitution $y = \sin(\theta/2)$ to get $\dot{y}^2 = (1 - y^2)(I - y^2)$. Show that when $0 < I < 1$, $y = \text{ksn}(t, k)$ solves this equation when $k^2 = I$ (Look at the definition of elliptic sine function of Section 1.6 of Meyer-Hall-Offin).

1. bla

2. bla

3. bla

(Meyer-Hall-Offin) Let $H : \mathbb{R}^{2n} \rightarrow \mathbb{R}$ be a globally defined conservative Hamiltonian, and assume that $H(z) \rightarrow +\infty$ as $|z| \rightarrow +\infty$. Show that all solutions of $\dot{z} = J\nabla H(z)$ are bounded (Hint: Think like Dirichlet).

Solución

Consider a \mathcal{C}^2 Hamiltonian $H = H(q, p, t) : U \subset \mathbb{R}^{2n+1} \rightarrow \mathbb{R}$ such that $\det(\partial_p^2 H) \neq 0$ on U . Define $v = \partial_p H(q, p, t)$. Prove:

1.

$$\partial_{q_i} L(q, v, t) = -\partial_{q_i} H(q, p, t)$$

$$\partial_{v_i} L(q, v, t) = p_i$$

$$\partial_t L(q, v, t) = -\partial_t H(q, p, t)$$

2. The Lagrangian L is \mathcal{C}^2 and $\det(\partial_v^2 L) \neq 0$.
3. The Euler-Lagrange equations associated to L and the Hamiltonian equations $\dot{q}_i = \partial_{p_i} H$, $\dot{p}_i = -\partial_{q_i} H$ are equivalent.

1. bla

2. bla

3. bla

4.2 Chapter 2: The N-body problem

Prove that the linear momentum is a first integral and that the center of mass moves with constant velocity for the 3 body problem.

Solución

Prove that if (a_1, a_2, \dots, a_N) is a central configuration with value λ :

1. For any $\tau \in \mathbb{R}$ then $(\tau a_1, \tau a_2, \dots, \tau a_N)$ is also a central configuration with value $\frac{\lambda}{\tau^3}$.
2. If A is an orthogonal matrix, then $Aa = (Aa_1, Aa_2, \dots, Aa_N)$ is also a central configuration with the same value λ .

1. bal bla

2. bla bla

(Meyer-Hall-Offin) Draw the complete phase portrait of the collinear Kepler problem. Integrate the collinear Kepler problem.

Solución

(Meyer-Hall-Offin) Show that $\varpi^2(\epsilon^2 - 1) = 2hc^2$ for the Kepler problem. (Attention: Meyer-Hall-Offin has a typo)

Solución

(Meyer-Hall-Offin) The area of an ellipse is $\pi a^2(1 - \epsilon^2)^{1/2}$, where a is the semi-major axis. We have seen in Keplers problem that area is swept out at a constant rate of $c/2$. Prove Keplers third law: The period p of a particle in a circular or elliptic orbit ($\epsilon < 1$) of the Kepler problem is $p = (\frac{2\pi}{\sqrt{\mu}})a^{3/2}$.

Solución

(Meyer-Hall-Offin) Let

$$K = \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix}$$

Then:

$$e^{Kt} = \begin{bmatrix} \cos t & \sin t \\ -\sin t & \cos t \end{bmatrix}$$

Find a circular solution of the two-dimensional Kepler problem of the form $q = e^{Kt}a$ where a is a constant vector.

Solución

(Meyer-Hall-Offin) Assume that a particular solution of the N-body problem exists for all $t > 0$ with $h > 0$. Show that $U \rightarrow \infty$ as $t \rightarrow \infty$. Does this imply that the distance between one pair of particles goes to infinity? (No.)

Solución

(Meyer-Hall-Offin) Hills lunar problem is defined by the Hamiltonian

$$H = \frac{\|y\|^2}{2} - x^T K y - \frac{1}{\|x\|} - \frac{1}{2}(3x_1^2 - \|x\|^2)$$

where $x, y \in \mathbb{R}^2$.

1. Write the equations of motion.
2. Show that there are two equilibrium points on the x_1 -axis.
3. Sketch the Hills regions for Hills lunar problem.
4. Why did Hill say that the motion of the moon was bounded? (He had the Earth at the origin, and an infinite sun infinitely far away and x was the position of the moon in this ideal system. What can you say if x and y are small?)
5. Show that the linearized system at these equilibrium points are saddle-centers; i.e., it has one pair of real eigenvalues and one pair of imaginary eigenvalues.

1. bla

2. bla

3. bla

4. bla

5. bla

4.3 Chapter 3: Linear Hamiltonian systems

Let $\lambda \neq 0$ be an eigenvalue of a symplectic matrix A . Prove that $\bar{\lambda}$, λ^{-1} and $\bar{\lambda}^{-1}$ are also eigenvalues of A .

Solución

Prove Lemma 3.3.6 of Meyer-Hall-Offin.

[Solución](#)

Prove Lemma 3.3.7 of Meyer-Hall-Offin.

[Solución](#)

Prove Lemma 3.3.8 of Meyer-Hall-Offin.

[Solución](#)

(Meyer-Hall-Offin) Prove that the two symplectic matrices

$$A = \begin{bmatrix} \alpha & \beta \\ -\beta & \alpha \end{bmatrix} \quad B = \begin{bmatrix} \alpha & -\beta \\ \beta & \alpha \end{bmatrix}$$

are not symplectically similar.

[Solución](#)

(Meyer-Hall-Offin) Consider the system

$$M\ddot{q} + Vq = 0$$

where M and V are $n \times n$ symmetric matrices and M is positive definite. From matrix theory there is a nonsingular matrix P such that $P^T M P = I$ and an orthogonal matrix R such that $R^T (P^T V P) R = \Lambda = \text{diag}(\lambda_1, \dots, \lambda_n)$.

Show that the above equation can be reduced to $\ddot{p} + \Lambda p = 0$. Discuss the stability and asymptotic behavior of these systems. Write equation 1 as a Hamiltonian system with Hamiltonian matrix $A = J \cdot \text{diag}(V, M^{-1})$. Use the above results to obtain a symplectic matrix T such that

$$T^{-1} A T = \begin{bmatrix} 0 & I \\ -\Lambda & 0 \end{bmatrix}$$

(Hint: Try $T = \text{diag}(PR, P^T R)$)

[Solución](#)

(Meyer-Hall-Offin) Let M and V be as in the previous exercise.

1. Show that if V has one negative eigenvalue, then some solutions of $M\ddot{q} + \nabla V(q) = 0$ tend to infinity as $t \rightarrow \infty$.
2. Consider the system

$$M\ddot{q} + \nabla U(q) = 0$$

where M is positive definite and $U : \mathbb{R}^n \rightarrow \mathbb{R}$ is smooth. Let q_0 be a critical point of U such that the Hessian of U at q_0 has one negative eigenvalue (so q_0 is not a local minimum of U). Show that q_0 is an unstable critical point for the system.

1. bla bla bla bla
 2. bla bla bla bla
-

4.4 Chapter 6: Symplectic Transformations

(Meyer-Hall-Offin) Show that if you scale time by $t \rightarrow \mu t$, then you should scale the Hamiltonian by $H \rightarrow \mu^{-1}H$.

[Solución](#)

(Meyer-Hall-Offin) Scale the Hamiltonian of the N-body problem in rotating coordinates so that $\omega = 1$

[Solución](#)

(Meyer-Hall-Offin) Consider the Restricted 3-body problem. To investigate solutions near ∞ , scale by $x \rightarrow \epsilon^{-2}x, y \rightarrow \epsilon y$. Show that the Hamiltonian becomes

$$H(x, y) = -xKy + \epsilon^3 \left(\frac{\|y\|^2}{2} - \frac{1}{\|x\|} \right) + \mathcal{O}(\epsilon^2)$$

Justify this result on physical grounds.

[Solución](#)

(Meyer-Hall-Offin) Consider the Restricted 3-body problem. To investigate solutions near one of the primaries first shift the origin to one primary. Then scale $x \rightarrow \epsilon^2 x, y \rightarrow \epsilon^{-1} y, t \rightarrow \epsilon^3 t$.

[Solución](#)

(Meyer-Hall-Offin) Write the functions $r^{2k}, r^{2k+5} \cos(5\theta)$ and $r^{2k+5} \sin(5\theta)$ in rectangular coordinates. Sketch the level curves of $r^2 + r^5 \cos(5\theta)$.

[Solución](#)

(Meyer-Hall-Offin) Consider the Kepler problem written in polar coordinates. Since the angular momentum G is a first integral, set $G = c$. investigate the equation for r

$$\ddot{r} = \dot{R} = -\frac{c^2}{r^3} + \frac{\mu}{r^2}$$

using geometric methods.

[Solución](#)

(Meyer-Hall-Offin) The regularized Kepler problem has three first integrals. Denote them E_1, E_2 and A (as in Section 7.6.1 of Meyer-Hall-Offin). Compute the total algebra of integrals of the regularized Kepler problem.

[Solución](#)

4.5 Chapter 8: Geometric Theory

Consider the vector fields X and Y and their flows $\phi(t, x)$ and $\psi(t, x)$. Assume there exists an homeomorphism h which gives a topological equivalence between them. Prove that:

1. p is a fixed point of X if and only if $h(p)$ is a fixed point of Y .
2. $\gamma = \{\phi(t, x) : t \in [0, T]\}$ is a periodic orbit of X if and only if $h(\gamma)$ is a periodic orbit of Y .
What can you say about the period of γ and $h(\gamma)$?
3. Prove that if h is a conjugation the periods of γ and $h(\gamma)$ are the same.

- 1.
- 2.
- 3.

(Meyer-Hall-Offin) Let $\{\phi_t\}$ be a smooth dynamical system; i.e., $\{\phi_t\}$ satisfies (8.5). Prove that $\phi(t, \xi) = \phi_t(\xi)$ is the general solution of an autonomous differential equation.

Solución

(Meyer-Hall-Offin) Let ψ be a diffeomorphism of \mathbb{R}^m ; so, it defines a discrete dynamical system. A non-fixed point is called an ordinary point. So $p \in \mathbb{R}^m$ is an ordinary point if $\psi(p) \neq p$. Prove that there are local coordinates x at an ordinary point p and coordinates y at $q = \psi(p)$ such that in these local coordinates $y_1 = x_1, \dots, y_m = x_m + 1$ (this is the analog of the flow box theorem for discrete systems).

Solución

(Meyer-Hall-Offin) Let ψ be as in Problem 2. Let p be a fixed point of ψ . The eigenvalues of $\partial_x \psi(p)$ are called the (characteristic) multipliers of p . If all the multipliers are different from $+1$, then p is called an elementary fixed point of ψ . Prove that elementary fixed points are isolated.

Solución

(Meyer-Hall-Offin)

1. Let $0 < a < b$ and $\xi \in \mathbb{R}^m$ be given. Show that there is a smooth nonnegative function $\gamma : \mathbb{R}^m \rightarrow \mathbb{R}$ which is identically $+1$ on the ball $\|x - \xi\| < a$ and identically zero for $\|x - \xi\| > b$.
2. Let \mathcal{O} be any closed set in \mathbb{R}^m . Show that there exists a smooth, nonnegative function $\delta : \mathbb{R}^m \rightarrow \mathbb{R}$ which is zero exactly on \mathcal{O} .

1.

2.

(Meyer-Hall-Offin) Let $H(q_1, \dots, q_N, p_1, \dots, p_N)$, $q_i, p_i \in \mathbb{R}^3 \ \forall i, j$ be invariant under translation; so, $H(q_1 + s, \dots, q_N + s, p_1, \dots, p_N) = H(q_1, \dots, q_N, p_1, \dots, p_N)$, $\forall s \in \mathbb{R}^3$. Show that total linear momentum, $L = \sum p_i$, is an integral. This is another consequence of the Noether theorem.

Solución

(Meyer-Hall-Offin) An $m \times m$ nonsingular matrix T is such that $T^2 = I$ is a discrete symmetry of (or a reflection for) $\dot{x} = f(x)$ if and only if $f(Tx) = -Tf(x)$, $\forall x \in \mathbb{R}^m$. This equation is also called reversible in this case.

1. (Meyer-Hall-Offin) Prove: If T is a discrete symmetry of $M\ddot{q} + Vq = 0$, then $\phi(t, T\xi) = T\phi(-t, \xi)$, where $\phi(t, \xi)$ is the general solution of $\dot{x} = f(x)$.
2. (Meyer-Hall-Offin) Consider the 2×2 case and let $T = \text{diag}(1, -1)$. What does $f(Tx) = -Tf(x)$ mean about the parity of f_1, f_2 ? Show that the first item means that a reflection of a solution in the x_1 axis is a solution.

1. bla bla

2. bla bla

4.6 Chapter 9: Continuation of solutions

(Meyer-Hall-Offin) Consider a periodic system of equations of the form $\dot{x} = f(t, x, \nu)$ where ν is a parameter and f is T -periodic in t . Let $\phi(t, \xi, \nu)$ be the general solution, $\phi(t, \xi, \nu) = \xi$.

1. Show that $\phi(t, \xi', \nu')$ is T -periodic if and only if $\phi(T, \xi', \nu') = \xi'$.
2. A T -periodic solution $\phi(t, \xi', \nu')$ can be continued if there is a smooth function $\bar{\xi}(\nu)$ such that $\bar{\xi}(\nu') = \xi'$ and $\phi(t, \bar{\xi}(\nu), \nu)$ is T -periodic. The multipliers of the T -periodic solution $\phi(t, \xi', \nu')$ are the eigenvalues of $\partial_\xi \phi(T, \xi', \nu')$. Show that a T -periodic solution can be continued if all its multipliers are different from $+1$.

1. bla bla bla bla

2. bla bla bla bla

(Meyer-Hall-Offin) Consider the classical Duffing's equation $\ddot{x} + x + \gamma x^3 = A \cos(\omega t)$, which is Hamiltonian with respect to

$$H(x, y, t) = \frac{1}{2}(x^2 + y^2) + \gamma \frac{x^4}{4} - A \cos(\omega t)$$

where $y = \dot{x}$. Show that if $\omega^{-1} \neq 0, \pm 1, \pm 2, \pm 3, \dots$, then for small forcing A and small nonlinearity γ there is a small periodic solution of the forced Duffing equation with the same period as the external forcing, $T = 2\pi/\omega$.

Solución

(Meyer-Hall-Offin) Hill's lunar problem is defined by the Hamiltonian

$$H = \frac{\|y\|^2}{2} - x^T K y - \frac{1}{\|x\|} - \frac{1}{2}(3x_1^2 - \|x\|^2)$$

where $x, y \in \mathbb{R}^2$. Show that it has two equilibrium points on the x_1 axis. Linearize the equations of motion about these equilibrium points, and discuss how the Lyapunov's center and the stable manifold theorem apply.

[Solución](#)

(Meyer-Hall-Offin) Show that the scaling used in Section 9.4 of Meyer-Hall-Offin to obtain Hills orbits for the restricted problem works for Hills lunar problem (see previous problem) also. Why does not the scaling for comets work?

[Solución](#)

Prove Lemma 9.7.1 in Meyer-Hall-Offin. Verify that formula (9.11) is the condition for an orthogonal crossing of the line of syzygy in Delaunay elements.

[Solución](#)

4.7 Chapter 10: Normal forms

(Meyer-Hall-Offin) Consider a Hamiltonian of two degrees of freedom of the form (10.32) in Meyer-Hall-Offin, $x \in \mathbb{R}^4$. Let $H_0(x)$ be the Hamiltonian of two harmonic oscillators. Change to action-angle variables $(I_1, I_2, \phi_1, \phi_2)$ and let $H_0 = \omega_1 I_1 + \omega_2 I_2$. Use Theorem 10.4.1 to show that the terms in the normal form are of the form $a I_1^{p/2} I_2^{q/2} \cos(r\phi_1 + s\phi_2)$ or $b I_1^{p/2} I_2^{q/2} \sin(r\phi_1 + s\phi_2)$, where a, b are constants, if and only if $r\omega_1 + s\omega_2 = 0$, and the terms have the d'Alembert character.

[Solución](#)

4.8 Chapter 13: Stability and KAM Theory

(Meyer-Hall-Offin) Using Poincaré elements show that the continuation of the circular orbits established in Section 6.2 (Poincaré orbits) are of twist type and hence stable.

[Solución](#)

5 Apendix

5.1 Needed resoults and definitions

5.1.1 Linear Algebra

matriz ortogonal

no singular

skew-simmetric

DEVOLVER A SU SITIO LAS FOTOS TAMAÑO CARNET

5.1.2 Calculus

Lipschitz continuity: We have two metric spaces $(X, d_X), (Y, d_Y)$ and a function $f : X \rightarrow Y$. We say that f is **Lipschitz continuous** if $\exists K \geq 0$ such that, for all $x_1, x_2 \in X$,

$$d_Y(f(x_1), f(x_2)) \leq K \cdot d_X(x_1, x_2)$$

where K is known as **Lipschitz constant**.

teorema punto fijo de bla bla bla bla

Chain Rule: Let $F = f \circ g$, or, equivalently, $F(x) = f(g(x))$ for all x . Then:

$$(f \circ g)' = (f' \circ g) \cdot g'$$

$$F'(x) = f'(g(x)) \cdot g'(x)$$

$$\frac{dz}{dx} = \frac{dz}{dy} \cdot \frac{dy}{dx}$$

The two versions of the chain rule are related; if $z = f(y)$ and $y = g(x)$:

$$\frac{dz}{dx} = \frac{dz}{dy} \cdot \frac{dy}{dx} = f'(y) \cdot g'(x) = f'(g(x)) \cdot g'(x)$$

[proof:](#) ♠

Gradient: The gradient of a scalar function $(\mathbb{R}^n \rightarrow \mathbb{R}) f(x_1, \dots, x_n)$ denoted by ∇f or $\vec{\nabla} f$ denotes the vector differential operator. The gradient of f is defined as the unique vector field whose dot product with any unitvector v at each point x is the directional derivative off along v . That is,

$$(\nabla f(x)) \cdot v = D_v f(x)$$

- *Cartesian coordinates*: Lets focus in \mathbb{R}^3 , where i, j, k are the standard unit vectors in the directions of axis x, y, z .

$$\nabla f(x, y, z) = \frac{\partial f}{\partial x}i + \frac{\partial f}{\partial y}j + \frac{\partial f}{\partial z}k = \left(\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z} \right)$$

- *Cylindrical coordinates*: Lets focus in \mathbb{R}^3 , where ρ is the axial distance, φ is the azimuthal or azimuth angle and z is the the axial coordinate and e_ρ, e_φ, e_z are the unit vectors pointing along the coordinate directions.

$$\nabla f(\rho, \varphi, z) = \frac{\partial f}{\partial \rho}e_\rho + \frac{1}{\rho} \frac{\partial f}{\partial \varphi}e_\varphi + \frac{\partial f}{\partial z}e_z = \left(\frac{\partial f}{\partial \rho}, \frac{1}{\rho} \frac{\partial f}{\partial \varphi}, \frac{\partial f}{\partial z} \right)$$

proof: ♠

- *Spherical coordinates*: Lets focus in \mathbb{R}^3 , where r is the radial distance, φ is the azimuthal angle and θ is the polar angle, and e_r, e_φ, e_θ are local unit vectors pointing in the coordinate directions.

$$\nabla f(r, \theta, \varphi) = \frac{\partial f}{\partial r}e_r + \frac{1}{r} \frac{\partial f}{\partial \theta}e_\theta + \frac{1}{r \sin(\theta)} \frac{\partial f}{\partial \varphi}e_\varphi = \left(\frac{\partial f}{\partial r}, \frac{1}{r} \frac{\partial f}{\partial \theta}, \frac{1}{r \sin(\theta)} \frac{\partial f}{\partial \varphi} \right)$$

proof: ♠

Laplace Operator: is a differential operator given by the divergence of the gradient of a function on Euclidean space.

$$\Delta f = \nabla^2 f = \nabla \cdot \nabla f = \sum_{i=1}^n \frac{\partial^2 f}{\partial x_i^2}$$

5.1.3 Geometry

5.1.4 Funcional Analysis

5.1.5 Differential forms

5.1.6 Measure Theory

5.2 Ordinary Differential Equations

5.2.1 Peano existence theorem

Arzelà–Ascoli Theorem:

proof:



Peano existence Theorem: Let $I = [a, b] \subset \mathbb{R}$, $D \subset \mathbb{R}^n$, $f : I \times D \rightarrow \mathbb{R}^n$ be a continuous function. We need to assume that $(t_0, x_0) \in I \times D$ and $C > 0$, $T > 0$ are given such that $[t_0 - T, t_0 + T] \times B_C(x_0) \subseteq I \times D$, ($B_C(x_0) = \{x \in \mathbb{R}^n : d(x, x_0) < C\}$) then the system:

$$\begin{cases} x(t_0) = x_0 \\ x'(t) = f(t, x(t)), \quad t \in [t_0 - \gamma, t_0 + \gamma] \end{cases}$$

possesses at least one solution x , where $\gamma \leq \min \{T, C/M\}$, $M = \max_{(t,x) \in [t_0-T, t_0+T] \times B_C(x_0)} |f(t, x)|$

proof:

We are going to reduce the proof to an application of the Arzelà-Ascoli Theorem. We are going to define a set of functions that is uniformly bounded and equicontinuous, then pick a suitable sequence within that set and take the Arzelà-Ascoli Theorem to prove the existence of a convergent subsequence. The limit will be our desired function.

For each $r \in (0, \gamma)$, we define $x_r : [t_0 - r, t_0 + T]$ as follows:

$$x_r(t) = \begin{cases} x_0 & t \in [t_0 - r, t_0] \\ x_0 + \int_{t_0}^t f(s, x_r(s - r)) ds & t \geq t_0 \end{cases}$$

This formula inductively defines x_r in all of the $[t_0 - r, t_0 + T]$: if we know x_r on the interval $[t_0 - r, t_0 + kr]$, we can use this to compute the value of x_r in the interval $[t_0 - r, t_0 + (k+1)r]$.

Furthermore, also by induction on k we can prove that in fact, CONTINUAR A PARTIR DE AQUÍ, VAL BLABLABA ♠

5.2.2 Picard–Lindelöf theorem

Consider the initial values problem:

$$y'(t) = f(t, y(t)), \quad y(t_0) = y_0$$

Picard–Lindelöf Theorem: let's suppose that f is uniformly Lipschitz continuous in y (meaning the Lipschitz constant can be taken independent of t) and continuous in t , then for some value $\epsilon > 0$, there exists a unique solution $y(t)$ to the initial value problem on the interval $[t_0 - \epsilon, t_0 + \epsilon]$.

proof:

♠

5.2.3 Linear systems

We always can reduce a equation of order higher than 1 to a system of equations of order 1 in the next way:

$$x^{(n)} = f(t, x', x'', \dots, x^{n-1})$$

We introduce new variables in the next way:

$$x_1 = x, x_2 = x', \dots, x_n = x^{n-1}$$

$$\begin{cases} x_1' = x_2 \\ x_2' = x_3 \\ \vdots \\ x_n' = f(t, x_1', x_2'', \dots, x_{n-1}) \end{cases}$$

Now we have a system of n equations of first order. We can use vectorial notation, we call $x = (x_1, x_2, \dots, x_n)^T$, $F = (F_1, F_2, \dots, F_n)^T$ where $F_{i-1} = F_{i-1}(t, x) = x_i$, so then:

$$x' = F$$

About the initial conditions problem,

The **general form** of a linear system on n equations is the next one:

$$\begin{cases} x_1' = a_{11}(t)x_1 + a_{12}(t)x_2 + \dots + a_{1n}(t)x_n + b_1(t) \\ x_2' = a_{21}(t)x_1 + a_{22}(t)x_2 + \dots + a_{2n}(t)x_n + b_2(t) \\ \vdots \\ x_n' = a_{n1}(t)x_1 + a_{n2}(t)x_2 + \dots + a_{nn}(t)x_n + b_n(t) \end{cases} \quad (11)$$

If $b_i(t) = 0$ $i = 1, \dots, n$ then we say that the system is **homogenous**, otherwise it's called **no homogenous**.

We can write this system in **matrix form**:

$$x(t) = \begin{pmatrix} x_1(t) \\ x_2(t) \\ \vdots \\ x_n(t) \end{pmatrix} \quad x'(t) = \begin{pmatrix} x_1'(t) \\ x_2'(t) \\ \vdots \\ x_n'(t) \end{pmatrix}$$

$$A(t) = \begin{pmatrix} a_{11}(t) & a_{12}(t) & \dots & a_{1n}(t) \\ a_{21}(t) & a_{22}(t) & \dots & a_{2n}(t) \\ \vdots & \vdots & \dots & \vdots \\ a_{n1}(t) & a_{n2}(t) & \dots & a_{nn}(t) \end{pmatrix} \quad b(t) = \begin{pmatrix} b_1(t) \\ b_2(t) \\ \vdots \\ b_n(t) \end{pmatrix}$$

So obviously we can write 11 as:

$$x'(t) = A(t)x(t) + b(t) \quad (12)$$

note that if the system is homogenous then $b(t) = 0$ and $x'(t) = A(t)x(t)$.

Theorem: If every component of $A(t)$ and $b(t)$ are continuous in the open interval $(a, b) \subset \mathbb{R}$, then for each $t_0 \in (a, b)$ and for all vector $x_0 \in \mathbb{R}^n$ such that $x(t_0) = x_0$, the system

$$x'(t) = A(t)x(t) + b(t)$$

has an unique solution in the interval (a, b) .

proof:

