Hamiltonian Mechanics

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Abstract. The abstract should summarize the contents of the paper using at least 70 and at most 150 words. It will be set in 9-point font size and be inset 1.0 cm from the right and left margins. There will be two blank lines before and after the Abstract. . . .

1 Fixed-Period Problems: The Sublinear Case

With this chapter, the preliminaries are over, and we begin the search for periodic solutions to Hamiltonian systems. All this will be done in the convex case; that is, we shall study the boundary-value problem

$$\begin{aligned} \dot{x} &= JH'(t,x) \\ x(0) &= x(T) \end{aligned}$$

with $H(t,\cdot)$ a convex function of x, going to $+\infty$ when $\|x\| \to \infty$.

1.1 Autonomous Systems

In this section, we will consider the case when the Hamiltonian $H(x)$ is autonomous. For the sake of simplicity, we shall also assume that it is C^1.

We shall first consider the question of nontriviality, within the general framework of (A_∞, B_∞)-subquadratic Hamiltonians. In the second subsection, we shall look into the special case when H is $(0, b_\infty)$-subquadratic, and we shall try to derive additional information.

The General Case: Nontriviality. We assume that H is (A_∞, B_∞)-subquadratic at infinity, for some constant symmetric matrices A_∞ and B_∞, with $B_\infty - A_\infty$ positive definite. Set:

$$\gamma : = \text{smallest eigenvalue of} \quad B_\infty - A_\infty \tag{1}$$

$$\lambda : = \text{largest negative eigenvalue of} \quad J\frac{d}{dt} + A_\infty \; . \tag{2}$$

Theorem 21 tells us that if $\lambda + \gamma < 0$, the boundary-value problem:

$$\begin{aligned} \dot{x} &= JH'(x) \\ x(0) &= x(T) \end{aligned} \tag{3}$$

has at least one solution $\overline{x}$, which is found by minimizing the dual action functional:

$$\psi(u) = \int_o^T \left[\frac{1}{2}\left(\varLambda_o^{-1}u, u\right) + N^*(-u)\right] dt \tag{4}$$

on the range of $\varLambda$, which is a subspace $R(\varLambda)_L^2$ with finite codimension. Here

$$N(x) := H(x) - \frac{1}{2}\left(A_\infty x, x\right) \tag{5}$$

is a convex function, and

$$N(x) \le \frac{1}{2}\left(\left(B_\infty - A_\infty\right)x, x\right) + c \quad \forall x \ . \tag{6}$$

Proposition 1. *Assume $H'(0) = 0$ and $H(0) = 0$. Set:*

$$\delta := \liminf_{x \to 0} 2N(x)\left\|x\right\|^{-2} \ . \tag{7}$$

If $\gamma < -\lambda < \delta$, the solution $\overline{u}$ is non-zero:

$$\overline{x}(t) \ne 0 \quad \forall t \ . \tag{8}$$

Proof. Condition (7) means that, for every $\delta' > \delta$, there is some $\varepsilon > 0$ such that

$$\|x\| \le \varepsilon \Rightarrow N(x) \le \frac{\delta'}{2}\left\|x\right\|^2 \ . \tag{9}$$

It is an exercise in convex analysis, into which we shall not go, to show that this implies that there is an $\eta > 0$ such that

$$f\left\|x\right\| \le \eta \Rightarrow N^*(y) \le \frac{1}{2\delta'}\left\|y\right\|^2 \ . \tag{10}$$

Fig. 1. This is the caption of the figure displaying a white eagle and a white horse on a snow field

Since u_1 is a smooth function, we will have $\left\|hu_1\right\|_\infty \le \eta$ for h small enough, and inequality (10) will hold, yielding thereby:

$$\psi(hu_1) \le \frac{h^2}{2}\frac{1}{\lambda}\left\|u_1\right\|_2^2 + \frac{h^2}{2}\frac{1}{\delta'}\left\|u_1\right\|^2 \ . \tag{11}$$

If we choose δ' close enough to δ, the quantity $\left(\frac{1}{\lambda} + \frac{1}{\delta'}\right)$ will be negative, and we end up with

$$\psi(hu_1) < 0 \qquad \text{for} \;\; h \neq 0 \;\; \text{small} . \tag{12}$$

On the other hand, we check directly that $\psi(0) = 0$. This shows that 0 cannot be a minimizer of ψ, not even a local one. So $\overline{u} \neq 0$ and $\overline{u} \neq \Lambda_o^{-1}(0) = 0$. $\square$

Corollary 2. *Assume H is C^2 and (a_∞, b_∞)-subquadratic at infinity. Let ξ_1, ..., ξ_N be the equilibria, that is, the solutions of $H'(\xi) = 0$. Denote by ω_k the smallest eigenvalue of $H''(\xi_k)$, and set:*

$$\omega := \mathrm{Min}\, \{\omega_1, \dots, \omega_k\} \; . \tag{13}$$

If:

$$\frac{T}{2\pi} b_\infty < -E\left[-\frac{T}{2\pi} a_\infty\right] < \frac{T}{2\pi}\omega \tag{14}$$

then minimization of ψ yields a non-constant T-periodic solution $\overline{x}$.

We recall once more that by the integer part $E[\alpha]$ of $\alpha \in \mathbb{R}$, we mean the $a \in \mathbb{Z}$ such that $a < \alpha \leq a + 1$. For instance, if we take $a_\infty = 0$, Corollary 2 tells us that $\overline{x}$ exists and is non-constant provided that:

$$\frac{T}{2\pi} b_\infty < 1 < \frac{T}{2\pi} \tag{15}$$

or

$$T \in \left(\frac{2\pi}{\omega}, \frac{2\pi}{b_\infty}\right) \; . \tag{16}$$

Proof. The spectrum of Λ is $\frac{2\pi}{T}\mathbb{Z} + a_\infty$. The largest negative eigenvalue λ is given by $\frac{2\pi}{T}k_o + a_\infty$, where

$$\frac{2\pi}{T}k_o + a_\infty < 0 \leq \frac{2\pi}{T}(k_o + 1) + a_\infty \; . \tag{17}$$

Hence:

$$k_o = E\left[-\frac{T}{2\pi}a_\infty\right] \; . \tag{18}$$

The condition $\gamma < -\lambda < \delta$ now becomes:

$$b_\infty - a_\infty < -\frac{2\pi}{T}k_o - a_\infty < \omega - a_\infty \tag{19}$$

which is precisely condition (14). $\square$

Lemma 3. *Assume that H is C^2 on $\mathbb{R}^{2n} \backslash \{0\}$ and that $H''(x)$ is non-degenerate for any $x \neq 0$. Then any local minimizer $\widetilde{x}$ of ψ has minimal period T.*

Proof. We know that $\widetilde{x}$, or $\widetilde{x}+\xi$ for some constant $\xi \in \mathbb{R}^{2n}$, is a T-periodic solution of the Hamiltonian system:

$$\dot{x} = JH'(x) \ . \tag{20}$$

There is no loss of generality in taking $\xi = 0$. So $\psi(x) \geq \psi(\widetilde{x})$ for all $\widetilde{x}$ in some neighbourhood of x in $W^{1,2}\left(\mathbb{R}/T\mathbb{Z};\mathbb{R}^{2n}\right)$.

But this index is precisely the index $i_T(\widetilde{x})$ of the T-periodic solution $\widetilde{x}$ over the interval $(0,T)$, as defined in Sect. 2.6. So

$$i_T(\widetilde{x}) = 0 \ . \tag{21}$$

Now if $\widetilde{x}$ has a lower period, T/k say, we would have, by Corollary 31:

$$i_T(\widetilde{x}) = i_{kT/k}(\widetilde{x}) \geq k i_{T/k}(\widetilde{x}) + k - 1 \geq k - 1 \geq 1 \ . \tag{22}$$

This would contradict (21), and thus cannot happen. □

Notes and Comments. The results in this section are a refined version of [1]; the minimality result of Proposition 14 was the first of its kind.

To understand the nontriviality conditions, such as the one in formula (16), one may think of a one-parameter family x_T, $T \in \left(2\pi\omega^{-1}, 2\pi b_{\infty}^{-1}\right)$ of periodic solutions, $x_T(0) = x_T(T)$, with x_T going away to infinity when $T \to 2\pi\omega^{-1}$, which is the period of the linearized system at 0.

Table 1. This is the example table taken out of *The TEXbook,* p. 246

Year	World population
8000 B.C.	5,000,000
50 A.D.	200,000,000
1650 A.D.	500,000,000
1945 A.D.	2,300,000,000
1980 A.D.	4,400,000,000

Theorem 4 (Ghoussoub-Preiss). *Assume $H(t,x)$ is $(0,\varepsilon)$-subquadratic at infinity for all $\varepsilon > 0$, and T-periodic in t*

$$H(t,\cdot) \qquad \text{is convex} \quad \forall t \tag{23}$$

$$H(\cdot,x) \qquad \text{is} \ \ T\text{−periodic} \quad \forall x \tag{24}$$

$$H(t,x) \geq n\left(\|x\|\right) \qquad \text{with} \ \ n(s)s^{-1} \to \infty \ \ \text{as} \ \ s \to \infty \tag{25}$$

$$\forall \varepsilon > 0 \ , \quad \exists c \ : \ H(t,x) \leq \frac{\varepsilon}{2}\left\|x\right\|^2 + c \ . \tag{26}$$

Assume also that H is C^2, and $H''(t,x)$ is positive definite everywhere. Then there is a sequence x_k, $k \in \mathbb{N}$, of kT-periodic solutions of the system

$$\dot{x} = JH'(t,x) \tag{27}$$

such that, for every $k \in \mathbb{N}$, there is some $p_o \in \mathbb{N}$ with:

$$p \geq p_o \Rightarrow x_{pk} \neq x_k \ . \tag{28}$$

$\square$

Example 1 (External forcing). Consider the system:

$$\dot{x} = JH'(x) + f(t) \tag{29}$$

where the Hamiltonian H is $(0, b_\infty)$-subquadratic, and the forcing term is a distribution on the circle:

$$f = \frac{d}{dt}F + f_o \qquad \text{with} \ \ F \in L^2\left(\mathbb{R}/T\mathbb{Z}; \mathbb{R}^{2n}\right) \ , \tag{30}$$

where $f_o := T^{-1}\int_o^T f(t)dt$. For instance,

$$f(t) = \sum_{k \in \mathbb{N}} \delta_k \xi \ , \tag{31}$$

where δ_k is the Dirac mass at $t = k$ and $\xi \in \mathbb{R}^{2n}$ is a constant, fits the prescription. This means that the system $\dot{x} = JH'(x)$ is being excited by a series of identical shocks at interval T.

Definition 5. Let $A_\infty(t)$ and $B_\infty(t)$ be symmetric operators in $\mathbb{R}^{2n}$, depending continuously on $t \in [0,T]$, such that $A_\infty(t) \leq B_\infty(t)$ for all t.

A Borelian function $H : [0,T] \times \mathbb{R}^{2n} \to \mathbb{R}$ is called (A_∞, B_∞)-*subquadratic at infinity* if there exists a function $N(t,x)$ such that:

$$H(t,x) = \frac{1}{2}\left(A_\infty(t)x, x\right) + N(t,x) \tag{32}$$

$$\forall t \ , \quad N(t,x) \qquad \text{is convex with respect to} \ \ x \tag{33}$$

$$N(t,x) \geq n\left(\|x\|\right) \qquad \text{with} \ \ n(s)s^{-1} \to +\infty \ \ \text{as} \ \ s \to +\infty \tag{34}$$

$$\exists c \in \mathbb{R} \ : \quad H(t,x) \leq \frac{1}{2}\left(B_\infty(t)x, x\right) + c \quad \forall x \ . \tag{35}$$

If $A_\infty(t) = a_\infty I$ and $B_\infty(t) = b_\infty I$, with $a_\infty \leq b_\infty \in \mathbb{R}$, we shall say that H is (a_∞, b_∞)-subquadratic at infinity. As an example, the function $\|x\|^\alpha$, with $1 \leq \alpha < 2$, is $(0, \varepsilon)$-subquadratic at infinity for every $\varepsilon > 0$. Similarly, the Hamiltonian

$$H(t,x) = \frac{1}{2}k\left\|k\right\|^2 + \left\|x\right\|^\alpha \tag{36}$$

is $(k, k+\varepsilon)$-subquadratic for every $\varepsilon > 0$. Note that, if $k < 0$, it is not convex.

Notes and Comments. The first results on subharmonics were obtained by Rabinowitz in [5], who showed the existence of infinitely many subharmonics both in the subquadratic and superquadratic case, with suitable growth conditions on H'. Again the duality approach enabled Clarke and Ekeland in [2] to treat the same problem in the convex-subquadratic case, with growth conditions on H only.

Recently, Michalek and Tarantello (see [3] and [4]) have obtained lower bound on the number of subharmonics of period kT, based on symmetry considerations and on pinching estimates, as in Sect. 5.2 of this article.

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