Chapter 9

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1 Background, Notation, Setup

Goals

Theorem $1.1(Arnold\ Conjecture\ (Symplectic\ Morse\ Inequalities?)).$

Let (W, ω) be a compact symplectic manifold and

$$H:W\to\mathbb{R}$$

a time-dependent Hamiltonian with nondegenerate 1-periodic solutions. Then

{1-Periodic trajectories of X_H } $\geq \sum_{k \in \mathbb{Z}} \dim_{?} HM_k(W; \mathbb{Z}/2\mathbb{Z}).$

Here $HM_*(W)$ is the Morse homology, and *nondegenerate* means the differential of the flow at time 1 has no fixed vectors.

Important Ideas for This Chapter:

Theorem 1.2 (Use Broken Trajectories to Compactify).

 $\mathcal{L}(x,y)$ is compact, where the compactification is given by adding in

$$\partial \mathcal{L}(x, y) = \{\text{"Broken Trajectories"}\}\$$

Theorem 1.3 (Gluing Yields a Chain Complex).

$$\partial^2 = 0$$

Strategy:

In the background, have a Hamiltonian $H:W\to\mathbb{R}$. Basic idea: cook up a gradient flow.

1. Define the action functional A_H

On an infinite-dimensional space, critical points are periodic solutions of H

2. Construct the chain complex (graded vector space) CF_* .

Uses analog of the *index* of a critical point.

3. Define the vector field X_H using $-\text{grad } A_H$.

This will be used to define ∂ later.

- 4. Count the trajectories of X_H
- 5. Show finite-energy trajectories connect critical points of \mathcal{A}_H .
- 6. Show Gromov Compactness for space of trajectories of finite energy
- 7. Define ∂

Uses another compactness property

- 8. Show space of trajectories is a manifold, plus analog of "Smale property"
- 9. Show that $\partial^2 = 0$ using a gluing property
- 10. Show that HF_* doesn't depend on \mathcal{A}_H or X_H
- 11. Show $HF_* \cong HM_*$, and compare dimensions of the vector spaces CM_* and CF_* .

Ingredients:

- (W, ω, J) with $\omega \in \Omega^2(W)$ is a symplectic manifold
 - With $J: T_pW \to T_pW$ an almost complex structure, so $J^2 = -\mathrm{id}$.
- $H \in C^{\infty}(W; \mathbb{R})$ a Hamiltonian
 - $-X_H$ the corresponding symplectic gradient.
 - Defined by how it acts on tangent vectors in T_xM :

$$\omega_x(\cdot, X_H(x)) = (dH)_x(\cdot).$$

- Zeros of vector field X_H correspond to critical points of H:

$$X_H(x) = 0 \iff (dH)_x = 0.$$

- Take the associated flow, assumed 1-periodic:

$$\psi^t \in C^{\infty}(W, W) \qquad \psi^1 = \mathrm{id},$$

- Critical points of H are periodic trajectories.
- $u \in C^{\infty}(\mathbb{R} \times S^1; W)$ is a solution to the Floer equation.
- The Floer equation and its linearization:

$$\mathcal{F}(u) = \frac{\partial u}{\partial s} + J \frac{\partial u}{\partial t} + \operatorname{grad}_{u}(H) = 0$$
$$(d\mathcal{F})_{u}(Y) = \frac{\partial Y}{\partial s} + J_{0} \frac{\partial Y}{\partial t} + S \cdot Y$$

$$Y \in u^*TW, S \in C^{\infty}(\mathbb{R} \times S^1; \operatorname{End}(\mathbb{R}^{2n})).$$

- $\mathcal{L}W$ is the *free loop space* on W, i.e. space of contractible loops on W, i.e. $C^{\infty}(S^1; W)$ with the C^{∞} topology
 - Elements $x \in \mathcal{L}W$ can be viewed as maps $S^1 \to W$.
 - Can extend to maps from a closed disc, $u: \overline{\mathbb{D}}^2 \to M$.
 - Loops in $\mathcal{L}W$ can be viewed as maps $S^2 \to W$, since they're maps $I \times S^1 \to W$ with the boundaries pinched:

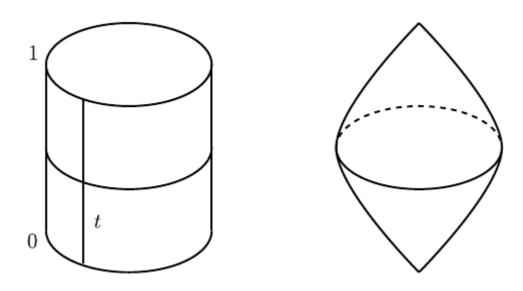


Figure 1: Loops in $\mathcal{L}W$

• The action functional is given by

$$\mathcal{A}_{H}: \mathcal{L}W \to \mathbb{R}$$

$$x \mapsto -\int_{\mathbb{D}} u^{*}\omega + \int_{0}^{1} H_{t}(x(t)) dt$$

$$- \text{ Example: } W = \mathbb{R}^{2n} \implies A_{H}(x) = \int_{0}^{1} (H_{t} dt - p dq).$$

$$- \text{ A correspondence}$$

$$\left\{ \begin{array}{c} \text{Solutions to the} \\ \text{Floer equation} \end{array} \right\} \iff \left\{ \begin{array}{c} \text{Trajectories} \\ \text{of grad } \mathcal{A}_{H} \end{array} \right\}.$$

• x, y periodic orbits of H (nondegenerate, contractible), equivalently critical points of A_H .

• Assumption of symplectic asphericity, i.e. the symplectic form is zero on spheres. Statement: for every $u \in C^{\infty}(S^2, W)$,

$$\int_{S^2} u^* \omega = 0 \quad \text{or equivalently} \quad \langle \omega, \pi_2 W \rangle = 0.$$

• Assumption of symplectic trivialization: for every $u \in C^{\infty}(S^2; M)$ there exists a symplectic trivialization of the fiber bundle u^*TM , equivalently

$$\langle c_1 TW, \ \pi_2 W \rangle = 0.$$

Locally a product of base and fiber, transition functions are symplectomorphisms.

- Maslov index: used the fact that
 - Every path in $\gamma: I \to \operatorname{Sp}(2n, \mathbb{R})$ can be assigned an integer coming from a map $\tilde{\gamma}: I \to S^1$ and taking (approximately) its winding number.
- $\mathcal{M}(x,y)$, the moduli space of contractible finite-energy solutions to the Floer equation connecting x, y.
 - After perturbing H to get transversality, get a manifold
 - * Dimension:

$$\dim \mathcal{M}(x,y) = \mu(x) - \mu(y).$$

- How we did it:
 - * Describe as zeros of a section of a vector bundle over $\mathcal{P}^{1,p}(x,y)$ (Banach manifold modeled on the Sobolev spaces $W^{1,p}$),
 - * Apply Sard-Smale to show $\mathcal{M}(x, y)$ is the inverse image of a regular value of some map.
- Needed tangent maps to be Fredholm operators, proved in Ch. 8 and used to show transversality.
 - * Showed $(d\mathcal{F})_u$ is a Fredholm operator of index $\mu(x) \mu(y)$.

1 BACKGROUND, NOTATION, SETUP

2 Reminder of Goals

• Construct Floer homology to prove

Theorem 2.1 (Symplectic Morse Inequalities).

{1-Periodic trajectories of
$$X_H$$
} $\geq \sum_{k \in \mathbb{Z}} HM_k(W; \mathbb{Z}/2\mathbb{Z}).$

Important Ideas for This Chapter:

Theorem 2.2 (Using Broken Trajectories to Compactify). $\mathcal{L}(x,y)$ is compact,

$$\partial \mathcal{L}(x, y) = \{\text{"Broken Trajectories"}\}\$$

:::{.theorem title="Using Gluing to Get a Chain Complex"}

$$\partial^2 = 0$$

3 9.1 and Review

• Defined moduli space of (parameterized) solutions:

 $\mathcal{M}(x,y) = \{ \text{Contractible finite-energy solutions connecting } x, y \}$

 $\mathcal{M} = \{\text{All contractible finite-energy solutions to the Floer equation}\} = \bigcup_{x,y} \mathcal{M}(x,y).$

• Defined the moduli space of (unparameterized) **trajectories** connecting x to y:

$$\mathcal{L}(x,y) := \mathcal{M}(x,y)/\mathbb{R}.$$

- Use the quotient topology, define sequentially:

$$\tilde{u}_n \stackrel{n \to \infty}{\longrightarrow} \tilde{u} \iff \exists \{s_n\} \subset \mathbb{R} \text{ such that } u_n(s_n + s, \cdot) \stackrel{n \to \infty}{\longrightarrow} u(s, \cdot).$$

– When $|\mu(x) - \mu(y)| = 1$, get a compact 0-manifold, so the number of trajectories

$$n(x,y) \coloneqq \#\mathcal{L}(x,y)$$

is well-defined.

- $C_k(H) := \mathbb{Z}/2\mathbb{Z}[S]$ where S is the set of periodic orbits of X_H of Maslov index k.
 - Finitely many since they are nondegeneracy implies they are isolated.

Remark 1.

Some notation:

$$\mathbb{R} \longrightarrow \mathcal{M}(x,z)$$

$$\downarrow^{\pi}$$

$$\mathcal{L}(x,z)$$

Hats will generally denote maps induced on quotient.

• Defined a differential

$$\partial: C_k(H) \to C_{k-1}(H)$$

$$x \mapsto \sum_{\mu(y)=k-1} n(x,y)y$$

$$n(x,y) := \# \{ \text{Trajectories of grad } \mathcal{A}_H \text{ connecting } x,y \} \mod 2$$

= $\# \mathcal{L}(x,y) \mod 2$.

• Examined ∂^2 :

$$\begin{split} \partial^2: C_k(H) &\to C_{k-2}(H) \\ x &\mapsto \partial(\partial(x)) \\ &= \partial \left(\sum_{\mu(y)=\mu(x)-1} n(x,y)y\right) \\ &= \sum_{\mu(y)=\mu(x)-1} n(x,y)\partial(y) \\ &= \sum_{\mu(y)=\mu(x)-1} n(x,y) \left(\sum_{\mu(z)=\mu(y)-1} n(y,z)z\right) \\ &= \sum_{\mu(y)=\mu(x)-1} \sum_{\mu(z)=\mu(y)-1} n(x,y)n(y,z)z \\ &= \sum_{\mu(z)=\mu(y)-1} \left(\sum_{\mu(y)=\mu(x)-1} n(x,y)n(y,z)\right)z \end{split} \tag{finite sums, swap order),}$$

so it suffices to show

$$\sum_{\mu(y)=\mu(x)-1} n(x,y)n(y,z) = 0 \text{ when } \mu(z) = \mu(x) - 2.$$

Easier to examine parity, so we'll show it's zero mod 2.

- When $\mu(z) = \mu(x) 2$, $\mathcal{L}(x, z)$ is a non-compact 1-manifold, so we compactify by adding in *broken trajectories* to get $\overline{\mathcal{L}}(x, y)$.
- We'll then have

$$\overline{\mathcal{L}}(x,z) = \mathcal{L}(x,z) \cup \partial \overline{\mathcal{L}}(x,z), \qquad \partial \overline{\mathcal{L}}(x,z) = \bigcup_{\mu(y) = \mu(x) - 1} \mathcal{L}(x,y) \times \mathcal{L}(y,z),$$

which "space-ifies" the equation we want.

• We'll show $\partial \overline{\mathcal{L}}(x,z)$ is a 1-manifold, which must have an even number of points, and thus

$$\sum_{\mu(y)=\mu(x)-1} n(x,y) n(y,z) = \# \left(\partial \overline{\mathcal{L}}(x,z) \right) \equiv 0 \mod 2.$$

Image here of relations between spaces!

3 9.1 AND REVIEW

4 | Three Important Theorems

4.1 First Theorem: Convergence to Broken Trajectories

- Recall: broken trajectories are unions of intermediate trajectories connecting intermediate critical points.
- Shown last time: a sequence of trajectories can converge to a broken trajectory, i.e. there are broken trajectories in the closure of $\mathcal{L}(x,z)$.
- This theorem describes their behavior:

Theorem 4.1 (9.1.7: Convergence to Broken Trajectories).

Let $\{u_n\}$ be a sequence in $\mathcal{M}(x,z)$, then there exist

- A subsequence $\{u_{n_j}\}$
- Critical points $\{x_0, x_1, \dots, x_{\ell+1}\}$ with $x_0 = x$ and $x_{\ell+1} = z$
- Sequences $\{s_n^1\}, \{s_n^2\}, \cdots, \{s_n^\ell\}.$
- Elements $u^k \in \mathcal{M}(x_k, x_{k+1})$ such that for every $0 \le k \le \ell$,

$$u_{n_i} \cdot s_n^k \stackrel{n \to \infty}{\longrightarrow} u^k$$
.

- Upshots:
 - Every sequence upstairs has a subsequence which (after reparameterizing) converges
 - This descends to actual convergence after quotienting by \mathbb{R} ?
 - Yields uniqueness of limits in $\mathcal{L}(x,z)$, thus a separated topology
 - Sequentially compact \iff compact since $\mathcal{L}(x,z)$ is a metric space?

Corollary 4.2 (Compactness).

 $\overline{\mathcal{L}}(x,z)$ is compact.

4.2 Second Theorem: Compactness of $\overline{\mathcal{L}}(x,z)$

Definition 4.2.1 (Regular Pair).

For an almost complex structure J and a Hamiltonian H, the pair (H, J) is **regular** if the Floer map \mathcal{F} is transverse to the zero section in the following vector bundle:

 $E_u := \{ \text{Vector fields tangent to } M \text{ along } u \} \longrightarrow C^{\infty}(\mathbb{R} \times S^1; TM)$

Most of chapter 9 is spent proving this theorem:

Theorem 4.3(9.2.1).

Let (H,J) be a regular pair with H nondegenerate and x,z be two periodic trajectories of H such that

$$\mu(x) = \mu(z) + 2.$$

Then $\overline{\mathcal{L}}(x,z)$ is a compact 1-manifold with boundary with

$$\partial \overline{\mathcal{L}}(x,z) = \bigcup_{y \in \mathcal{I}(x,z)} \mathcal{L}(x,y) \times \mathcal{L}(y,z)$$
$$\mathcal{I}(x,z) = \left\{ y \mid \mu(x) < \mu(y) < \mu(z) \right\}.$$

Note: possibly a typo in the book? Has x, y on the LHS.

Corollary 4.4.

$$\partial^2 = 0.$$

4.3 Third Theorem: Gluing

Theorem 4.5(9.2.3: Gluing).

Let x, y, z be three critical points of \mathcal{A}_H with three consecutive indices

$$\mu(x) = \mu(y) + 1 = \mu(z) + 2.$$

and let

$$(u,v) \in \mathcal{M}(x,y) \times \mathcal{M}(y,z) \quad \leadsto \quad (\hat{u},\hat{v}) \in \mathcal{L}(x,y) \times \mathcal{L}(y,z).$$

Then

1. There exists a $\rho_0 > 0$ and a differentiable map

$$\psi: [\rho_0, \infty) \to \mathcal{M}(x, z)$$

such that $\hat{\psi}$, the induced map on the quotient

$$\begin{array}{ccc}
[\rho_0, \infty) & \xrightarrow{\psi} & \mathcal{M}(x, z) \\
& & \downarrow^{\pi} \\
\mathcal{L}(x, z)
\end{array}$$

is an embedding that satisfies

$$\widehat{\psi}(\rho) \stackrel{\rho \to \infty}{\longrightarrow} (\widehat{u}, \widehat{v}) \in \overline{\mathcal{L}}(x, z).$$

2. ("Uniqueness") For any sequence $\{\ell_n\} \subseteq \mathcal{L}(x,z)$,

$$\ell_n \stackrel{n \to \infty}{\longrightarrow} (\hat{u}, \hat{v}) \implies \ell_n \in \operatorname{im}(\hat{\psi}) \text{ for } n \gg 0.$$

- We already know that $\overline{\mathcal{L}}(x,z)$ is compact and $\mathcal{L}(x,z)$ is a 1-manifold, so we look at neighborhoods of boundary points.
- Why unique: will show that the broken trajectory (\hat{u}, \hat{v}) is the endpoint of an embedded interval in $\overline{\mathcal{L}}(x, z)$.
 - Then show that any other sequence converging to (\hat{u}, \hat{v}) must approach via this interval, otherwise could have cuspidal points:

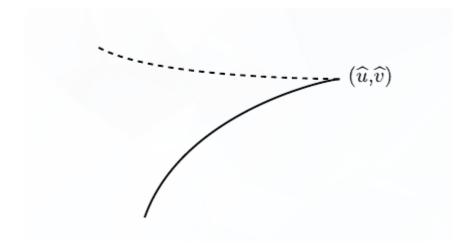


Figure 2: Cuspidal Point on Boundary

5 | Gluing Theorem

Broken into three steps:

- 1. Pre-gluing:
- Get a function w_{ρ} which interpolates between u and v in the parameter ρ .
 - Not exactly a solution itself, just an "approximation".
- 2. Newton's Method:
- Apply the Newton-Picard method to w_p to construct a true solution

$$\psi : [-\rho, \infty) \to \mathcal{M}(x, z)$$

$$\rho \mapsto \exp_{w_p}(\gamma(p))$$

for some
$$\gamma(p) \in W^{1,p}(w_p^*TW) = T_{w_p}\mathcal{P}(x,z)$$

- General idea: guess, intersect x-axis with tangent of graph, use that as a new guess and iterate.
- GIF of Newton's Method
- 3. Project and Verify Properties:
- Check that the projection $\hat{\psi} = \pi \circ \psi$ satisfies the conditions from the theorem.

6 | 9.3: Pre-gluing, Construction of w_{ρ}

- Choose (once and for all) a bump function β on $B_{\varepsilon}(0)^c \subset \mathbb{R} \to [0,1]$ which is 1 on $|x| \geq 1$ and 0 on $|x| < \varepsilon$
- Split into positive and negative parts $\beta^{\pm}(s)$:



Figure 3: Bump away from zero

• Define an interpolation w_{ρ} from u to v in the following way: let

$$-\exp\left[\cdot\right] \coloneqq \exp_{y(t)}(\cdot) \text{ and } \\ -\ln(\cdot) \coloneqq \exp_{y(t)}^{-1}(\cdot),$$

then

$$w_{\rho}: x \to z$$

$$w_{\rho}(s,t) := \begin{cases} u(s+\rho,t) & s \in (-\infty,-1] \\ \exp\left[\beta^{-}(s)\ln(u(s+\rho,t)) + \beta^{+}(s)\ln(u(s-\rho,t))\right] & s \in [-1,1] \\ u(s-\rho,t) & s \in [1,\infty) \end{cases}$$

• Why does this make sense?

$$|s| \le 1 \implies u(s \pm \rho, t) \in \left\{ \exp_{y(t)} Y(t) \mid \sup_{t \in S^1} ||Y(t)|| \le r_0 \right\} \subseteq \operatorname{im} \exp_{y(t)}(\cdot).,$$
 so we can apply $\exp_{y(t)}^{-1}(\cdot).$

• Can make $|s| \leq 1$ for large ρ , since

$$u(s,t) \xrightarrow{s \to \infty} y(t)$$
$$v(s,t) \xrightarrow{s \to -\infty} y(t).$$

- So pick a ρ_0 such that this holds for $\rho > \rho_0$.
- Might have to increase ρ_0 later in the proof, so $\rho > \rho_0$ just means $\rho \gg 0$.
- Some properties:

$$-w_{\rho} \in C^{\infty}(x,z)$$
 and is differentiable in ρ .

$$-s \in [-\varepsilon, \varepsilon] \implies w_{\rho}(s, t) = y(t).$$

$$w_{\rho}(s-\rho,t) \stackrel{\rho \to \infty}{\longrightarrow} u(s,t)$$
 in C_{loc}^{∞}

$$w_{\rho}(s,t) \stackrel{\rho \to \infty}{\longrightarrow} y(t)$$
 in C_{loc}^{∞} .

- Now carry out the linearized version on tangent vectors
 - Let $Y \in T_u \mathcal{P}(x, y)$
 - Let $Z \in T_v \mathcal{P}(x, y)$
 - Replace w_{ρ} with the interpolation

$$Y \#_{\rho} Z \in T_{w_{\rho}} \mathcal{P}(x, y) = W^{1,p}(w_{\rho}^* TW).$$

defined by

$$(Y \#_{\rho} Z)(s,t) = \begin{cases} Y(s+\rho,t) & s \in (-\infty,-1] \\ \exp_T \left[\beta^-(s) \ln_T (Y(s+\rho,t)) + \beta^+(s) \ln_T (Z(s-\rho,t)) \right] & s \in [-1,1] \\ Z(s-\rho,t) & s \in [1,\infty) \end{cases}$$

where the subscript T indicates taking tangents of the exponential maps at appropriate points.

7 9.4: Construction of ψ .

7.1 Summary

- \mathcal{F}_{ρ} will be $F \circ \exp w_{\rho}$ expanded in the bases Z_i coming from a trivialization of TW.
- $L_{\rho} = (d\mathcal{F}_{\rho})_0$ will be the linearization of the Floer operator at zero.
- Newton-Picard method, general idea:
 - Allows finding zeros of f given an approximate zero x_0 , using the extra information of the 1st derivative f'.
 - Original method and variant: find the limit of a sequence

$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)}, \qquad x_{n+1} = x_n - \frac{f(x_n)}{f'(x_0)}.$$

- Second variant more useful: only need to know the derivative at one point.

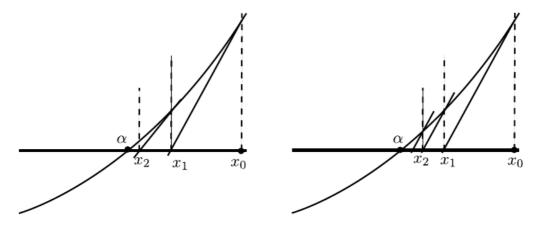


Fig. 9.6

Figure 4: Newton Method Variants

- Adapting Newton-Picard to operators:
 - $-\frac{1}{f'(x_0)}$ will correspond to L_{ρ}^{-1} , but it won't be invertible on entire space.
 - Decompose

$$T_{w_{\rho}}\mathcal{P}(x,z) = W^{1,p}(w_{\rho}^*TW) = W^{1,p}(\mathbb{R} \times S^1; \mathbb{R}^{2n}) = \ker(L_{\rho}) \oplus W_{\rho}^{\perp},$$

where L_{ρ} will have a right inverse on $W_{\rho}^{\perp} \subseteq T_{w_{\rho}} \mathcal{P}(x, z)$.

- Find that $x_0 = 0$ is "approximately" a solution and run Newton-Picard in W_{ρ}^{\perp}
- Where does W_{ρ}^{\perp} come from? Essentially the kernel of some linear functional given by an integral:

$$W_{\rho}^{\perp} \coloneqq \left\{ Y \in W^{1,p} \;\middle|\; \int_{\mathbb{R} \times S^1} \left\langle Y, \; \cdots \right\rangle ds \, dt = 0, \; \text{ plus conditions} \right\}.$$

• Will obtain for every $\rho \geq \rho_0$ an element $\gamma(\rho) \in W_{\rho}^{\perp}$ with

$$\mathcal{F}_{\rho}(\gamma(\rho)) = 0.$$

– Where does γ come from? Intersection-theoretic interpretation on page 320:

$$\left(\exp_{w_{\rho}}\right)^{-1}\mathcal{M}(x,z)\cap W_{\rho}^{\perp}\subseteq T_{w_{\rho}}\mathcal{P}(x,z) \qquad \leadsto \gamma$$
$$\mathcal{M}(x,z)\cap\left\{\exp_{w_{\rho}}W_{\rho}^{\perp} \middle| \rho \geq \rho_{0}\right\}\subseteq \mathcal{P}(x,z) \qquad \leadsto \psi(\rho),$$

which we get by exponentiating.

• This gives a codimension 1 subspace in $\mathcal{M}(x,z)$, which we take to be $\psi(\rho)$:



Figure 5: Intersection interpretation

Schematic picture here for $\gamma, \psi(\rho)$.

- Apply the implicit function theorem to show differentiability of γ in ρ .
- Use a trivialization Z_i^{ρ} of TW to get a vector field along w_{ρ} (also called $\gamma(\rho)$)
 - This is exactly an element of $T_{w_{\rho}}\mathcal{P}(x,z)$
- Exponentiate to get an element of $\mathcal{M}(x,z)$:

$$\psi(\rho) := \exp_{w_{\rho}} (\gamma(\rho)).$$

- Project onto $\mathcal{L}(x,z)$ to get $\hat{\psi}$.
- Prove $\hat{\psi}$ is a proper injective immersion and thus an embedding.
- Show that the broken trajectory (\hat{u}, \hat{v}) is the endpoint of an embedded interval in $\overline{\mathcal{L}}(x, z)$.
 - Then show that any other sequence converging to (\hat{u}, \hat{v}) must approach via this interval, otherwise could have cuspidal points:

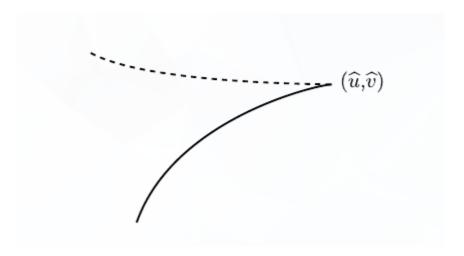


Figure 6: Cuspidal Point on Boundary

Probably not worth going farther than this!

7.2 Details

- Have constructed $w_{\rho} \in C_{\searrow}^{\infty}(x,z)$ for every $\rho \geq \rho_0$, since there is exponential decay.
- Yields $\psi_{\rho} \in \mathcal{M}(x,z)$ a true solution (to be defined).
- Need to check that $\mathcal{F}(\psi_{\rho}) = 0$ where

$$\mathcal{F} = \frac{\partial}{\partial s} + J \frac{\partial}{\partial t} + \text{grad } Hx$$

in the weak sense.

- ψ_{ρ} already continuous, and by elliptic regularity, makes it a strong solution.
- Defining \mathcal{F}_{ρ} .

$$W^{1,p}\left(\mathbf{R}\times S^{1};\mathbf{R}^{2n}\right) \xrightarrow{\mathcal{F}_{\rho}} L^{p}\left(\mathbf{R}\times S^{1};\mathbf{R}^{2n}\right)$$
$$(y_{1},\ldots,y_{2n})\longmapsto \left[\left(\frac{\partial}{\partial s}+J\frac{\partial}{\partial t}+\operatorname{grad}H_{t}\right)\left(\exp_{w_{\rho}}\sum y_{i}Z_{i}^{\rho}\right)\right]_{Z_{i}}$$

where $\mathcal{F}_{\rho} := \mathcal{F} \circ \exp_{w_{\rho}}$ written in the bases Z_i . sd

• Linearize \mathcal{F}_{ρ} .