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KINK-LIKE SOLUTIONS FOR THE FPUT LATTICE AND THE MKDV AS A MODULATION EQUATION

by

TREVOR NORTON

B.S., Virginia Polytechnic Institute and State University, 2015
M.S., Virginia Polytechnic Institute and State University, 2018

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Approved by

First Reader

C. Eugene Wayne, PhD
Professor of Mathematics

Second Reader

Tasso Kaper, PhD
Professor of Mathematics

Third Reader

Margaret Beck, PhD
Professor of Mathematics

Fourth Reader

Ryan Goh, PhD
Assistant Professor of Mathematics

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TREVOR NORTON

Boston University, Graduate School of Arts and Sciences, 2023

Major Professor: C. Eugene Wayne, PhD
Professor of Mathematics

ABSTRACT

The Fermi-Pasta-Ulam-Tsingou (FPUT) lattice became a system of great mathematical interest when it was observed that – despite being a nonlinear dynamical system – it exhibited a near-recurrence of its initial condition. This behavior was explained by showing that the Korteweg-de Vries (KdV) equation has soliton solutions and serves as a continuum limit for the FPUT. Much work has been done into analyzing the solitary wave solutions of the FPUT and the relationship between the lattice and its continuum limit. For certain potentials the modified KdV (mKdV) serves as the continuum for the FPUT. There has been little research done to examine how the defocusing mKdV can be used a modulation equation for the FPUT or how the kink solutions of the mKdV relate to solutions of the FPUT. This thesis first addresses the existence of kink-like solutions of the FPUT and shows that their profiles can be approximated by the profiles of the kink solutions of the mKdV. Next, it is shown that the defocusing mKdV can be used more widely as a modulation equation for small-amplitude, long-wavelength solutions of the FPUT lattice. Finally, the issue of stability of the kink-like solutions is discussed and some results toward linear stability are given.

Contents

List of Abbreviations

FPUT	....	Fermi-Pasta-Ulam-Tsingou
KdV	....	Korteweg-de Vries
mKdV	....	modified Korteweg-de Vries

Chapter 1

Introduction

1.1 A brief history of the FPUT lattice

This thesis is concerned with the Fermi-Pasta-Ulam-Tsingou (FPUT) lattice, an infinite set of differential equations posed on the lattice $\mathbb{Z}$ with a nearest-neighbor interaction. The equations can be written as

$$\ddot{x}_n = V'(x_{n+1} - x_n) - V'(x_n - x_{n-1}), \quad n \in \mathbb{Z} \tag{1.1}$$

where $V(x)$ is the potential. Another common way to write the equations is using the strain variables, $u_n = x_n - x_{n-1}$, in which case the equations become

$$\ddot{u}_n = V'(u_{n+1}) - 2V'(u_n) + V'(u_{n-1}), \quad n \in \mathbb{Z}. \tag{1.2}$$

The lattice first became of interest when it was used to model the thermalization process in a solid. In (Fermi et al., 1955), researchers numerically computed solutions of the FPUT on a large, finite lattice with a nonlinear potential given by

$$V(x) = \frac{1}{2}x^2 + \frac{1}{6}x^3 + \text{h.o.t.}, \tag{1.3}$$

up to a rescaling. The FPUT with this potential is typically referred to as the α-FPUT chain. The initial condition for the system had its energy concentrated in its first Fourier mode, and it was believed that the nonlinear coupling would cause an equipartition of energy across all the modes after a sufficient amount of time. Surprisingly, after a certain period the system made a near-recurrence to its initial condition; around 97% of the energy returned to the first mode. The cause for this recurrence was unknown, and the phenomenon was labeled a paradox.

Progress was made in (Zabusky and Kruskal, 1965) by looking at the continuum limit of the lattice. If one imagines moving the points of the lattice $\mathbb{Z}$ closer together, then the real line could be used as an approximation in the limit. Looking at this limiting case, Zubusky and Kruskal were able to show that solutions of the FPUT could be modeled by solutions of the Korteweg-de Vries (KdV) equation. The KdV is a dispersive partial differential equation given by

$$u_t - 6uu_x + u_{xxx} = 0 \tag{1.4}$$

and is commonly used as a model for shallow water waves. Importantly, it is an example of an integrable PDE and has soliton solutions. A soliton is a solitary wave solution with the "properties of a particle". For instance, two solitons can pass through each other without a change of shape. The existence of soliton solutions is characteristic of many integable PDEs.

The soliton solutions help explain the behavior of the α-FPUT and its near-recurrence. Using the KdV as the continuum limit, the initial condition decomposes into a sum of solitons moving at different speeds. These solitons move up and down the finite interval, passing through each other, until they nearly all return to their initial position, which results in the recurrence.

This argument was mainly heuristic, but the idea was later made rigorous. In particular, Friesecke and Pego show that there exists a solitary wave solution to the α-FPUT chain whose profile can be approximated by the soliton of the KdV and also demonstrated stability of the solution on the lattice (Friesecke and Pego, 1999; Friesecke and Pego, 2002; Friesecke and Pego, 2003; Friesecke and Pego, 2004). Asymptotic stability of the solitary wave in the space ℓ^2 was shown by Mizumachi in (Mizumachi, 2009) and later expanded to the N-solitary wave case in (Mizumachi, 2013). Further work shows how the KdV can be used more widely as a modulation equation for small-amplitude, long-wavelength solutions of the α-FPUT lattice. Wayne and Schneider showed that the KdV can be used to approximate counter-propagating waves for long periods of time (Schneider and Wayne, 2000) of the order ϵ^{-3}, where $\epsilon > 0$ is the amplitude of the solutions. This idea is expanded in (Khan and Pelinovsky, 2017), where it is demonstrated that the KdV can approximate solutions of the FPUT for time of the order $\epsilon^{-3} \log|\epsilon|$ which is then used to comment on the meta-stability of traveling wave solutions on the lattice.

1.2 The β-FPUT chain

The β-FPUT chain is the system we get when the potential equals

$$V(x) = \frac{1}{2}x^2 \pm \frac{1}{24}x^4 + \text{h.o.t.}, \tag{1.5}$$

up to a rescaling. As opposed to the α-FPUT chain where the cubic term can be made positive after rescaling, the sign of quartic term in the β-FPUT chain cannot be normalized, and its value affects the behavior of the system. In either case, this system experience the recurrences as first demonstrated in the α-FPUT chain. There is also a continuum limit to the lattice equation given by the modified Korteweg- de Vries equation (mKdV), written as

$$u_t \pm 6u^2 u_x + u_{xxx} = 0. \tag{1.6}$$

The $\pm$ in the above equation is determined by the corresponding sign in the quartic term of $V(x)$. The choice of $+6u^2 u_x$ gives the focusing mKdV, and the choice of $-6u^2 u_x$ gives the defocusing mKdV. Similar to solitons in the KdV, the defocusing mKdV has traveling wave solutions known as kinks. Kinks have profiles which approach non-zero values at $\pm\infty$; for example, $\frac{1}{\sqrt{2}} \tanh(\frac{1}{\sqrt{2}}(x+t))$ is such a solution.

In (Pace et al., 2019), the recurrence in the β-FPUT chain was numerically studied. When looking at the lattice when $V(x) = \frac{1}{2}x^2 - \frac{1}{24}x^4$, the recurrence seemed to be driven by kink-like solutions of the FPUT in an analagous way to the role solitary wave solutions played in the α-FPUT recurrence. This suggests that these kink-like solutions are an important object of study and can help explain the recurrence occurring in the β-FPUT chain. However, there has been relatively little research into these kink-like solutions or the defocusing mKdV as a continuum limit for the lattice equations. The research problems can roughly be divided into three parts: 1) deriving the existence of a kink-like solution and estimating its wave profile; 2) approximating small-amplitude, long-wavelength solutions of the FPUT by using the defocusing mKdV as a modulation equation; and 3) determining the stability of the kink-like solution on the lattice. While these areas are related, each comes with its own tools and challenges that need to be considered separately.

1.3 Research challenges and layout for thesis

The first challenge is to determine the existence of a traveling wave solution whose profile is approximated by the defocusing mKdV kink solution. One notable technique for finding traveling wave solutions is *spatial dynamics*. For PDEs and other dynamical systems, the idea is to assume a special form of the solution so that the derivatives in time disappear; hence the spatial variable can be thought of as the variable in time. This usually allows one to reduce the problem to finding solutions of an ODE, which is often much simpler. For example, spatial dynamics can be used to derive the explicit form of the kink solutions of the defocusing mKdV. Assume we want a solution of

$$u_t - 6u^2u_x + u_{xxx} = 0 \tag{1.7}$$

of the form

$$u(x,t) = \varphi(x+ct) \tag{1.8}$$

with $c > 0$. Substituting the ansatz into eq. (1.7) gives

$$c\varphi'(\xi) - 6\varphi(\xi)^2\varphi'(\xi) + \varphi'''(\xi) = 0, \tag{1.9}$$

which is an ODE in the variable $\xi = x + ct$. Taking an antiderivative on the left-hand side and setting that to zero gives

$$c\varphi - 2\varphi^3 + \varphi'' = 0 \tag{1.10}$$

The above ODE can be solved by noting that it is Hamiltonian with $H(q,p) = \frac{1}{2}p^2 + \frac{c}{2}q^2 - \frac{1}{2}q^4$ and the non-zero equilibria of the system occur when $(\varphi, \varphi') = (\pm\frac{c}{\sqrt{2}}, 0)$.

Then finding the solutions along the level set $H(\pm\frac{c}{\sqrt{2}}, 0) = \frac{c^2}{8}$ gives

$$\varphi(\xi) = \pm\sqrt{\frac{c}{2}}\tanh\left(\sqrt{\frac{c}{2}}\xi\right) \tag{1.11}$$

and the (increasing) kink solutions of eq. (1.7) are

$$\varphi_c(x+ct) = \sqrt{\frac{c}{2}}\tanh\left(\sqrt{\frac{c}{2}}(x+ct)\right). \tag{1.12}$$

Spatial dynamics is less useful in the context of lattices since the spatial domain in that case is discrete. Trying something along the same lines for equations on the lattice would result in a difference equations, which are more difficult to extract explicit solutions from. Thus other methods must be used. In (Friesecke and Pego, 1999), the authors set up a fixed point problem in $H^1(\mathbb{R})$ for the profile of the traveling wave by using a Fourier transform. Hence they were able to get existence of the solution and describe the profile of the wave. A challenge in our particular case is that kink solutions do not lie in any nice Sobolev space like $H^1(\mathbb{R})$, so defining Fourier transforms becomes difficult.

A more robust strategy for finding traveling wave solutions can be found in (Iooss, 2000). Here the author uses a center manifold construction to find traveling wave solutions on the FPUT lattice. Center manifolds are a useful tool for finding these special solutions, since they contain slowly growing/decaying solutions of a dynamical system. A close reading of (Iooss, 2000) shows that kink-like solutions of the β-FPUT exist. However, the profiles of these solutions are not analyzed with respect to the profile of the kink solutions of the mKdV. In this thesis, Iooss' work is expanded to get explicit descriptions of the profile for these kink-like solutions and show that they are well-approximated by the mKdV kink solutions.

The next challenge to consider is more generally considering the defocusing mKdV as a modulation equation. This would specialize the results found in (Schneider and Wayne, 2000; Khan and Pelinovsky, 2017) to our β-FPUT lattice. For these papers and other similar approximation results, the strategy is to use an ansatz of the approximate form of the solution and show that the residual remains suitably small for some period of time. Typically this involves the careful choice of an energy function to bound the residual followed by a Grönwall-type argument. In the case of (Schneider and Wayne, 2000), the ansatz involves two counter-propagating solutions and so some coupling between equations of motion occur. This is dealt with by assuming some localization of the ansatz solution; if the two counter-propagating waves are localized in space, then the interference that occurs is limited and the error due to the coupling can be bounded globally in time.[1] In the case of a kink solution, this localization assumption cannot be met since it does not decay to zero in space. This assumption can be replaced with one the forces the ansatz solution to approach its limit at infinity suitably fast. This allows for an analogous argument where the coupling can be controlled globally in time.

In (Khan and Pelinovsky, 2017), the KdV approximation is shown to hold for a longer time scale, and so one can then comment on the metastability of solitary wave solutions in the FPUT. Showing a similar approximation holds for the kink-like solution would also allow conclusions of the metastability of the solution from the stability of kink solution of the defocusing mKdV.

The final challenge would be to characterize the stability of the kink-like solution

[1] An alternative approach is to use the theory of dispersive PDEs to control this coupling, as seen in (Hong et al., 2021).

globally in time. The previous approximation result only comments on the stability for long but finite time, so one would like to extend this to *all* time. For traveling wave solutions, there are several notions of stability that can be considered. Spectral stability occurs when the spectrum of the operator after linearizing around the traveling wave solution is contained in the left-half plane of $\mathbb{C}$. The Evans function, $D(\lambda)$, is a common tool for determining spectral stability in PDEs. If λ is an eigenvalue for the linear operator, then $D(\lambda) = 0$ and so the Evans function can be used to locate eigenvalues. Linear stability is a related notion, which states that solutions for the linearized equation decay to zero in time. Typically spectral stability implies linear stability. A stronger form of stability for traveling wave solutions is orbital stability. This is analogous to Lyapunov stability in ODEs; a solution which is near a traveling wave solution will stay close to that solution. However, since we typically have a family of wave solutions parameterized by displacement and/or wave speed, we allow for small changes in these parameters. One can control this directly by setting up modulation equations for these parameters so that the approximation remains as close as possible to the family of traveling wave solutions. The strongest form of stability is asymptotic stability, where if you start near a traveling wave solution then you will *converge* to a traveling wave solution.

Stability in infinite-dimensional systems has the added difficulty of determining the appropriate norm for which stability holds. While in finite dimensions every norm is equivalent and so stability results remain the same despite the norm, for infinite dimensions we may have stability hold in one space but not in another. For example, it is common for traveling wave solutions of dispersive PDEs to not have spectral stability in $L^2(\mathbb{R})$, since the spectrum of the linear operator touches the axis $i\mathbb{R}$, but moving to an exponentially weighted space can shift the spectrum to the left and establish spectral stability.

Linear stability is often the first step toward showing orbital or asymptotic stability. For example, it was necessary to show linear stability of the solitary wave solution of the α-FPUT in (Friesecke and Pego, 2003; Friesecke and Pego, 2004) before asymptotic stability in the full system could be shown. In (Mizumachi, 2013), we see a different way to derive linear stability; Mizumachi gets linear stability of the N-solitary wave solution in the α-FPUT using the linear stability of the N-solition in the KdV. This is accomplished by taking a Fourier transform of the linear equation on the lattice and then decomposing the solution into low- and high-frequency parts. The high-frequency parts can be controlled separately. The low-frequency parts are controlled by comparing them to the linearized KdV solution. A similar argument can be made in the defocusing mKdV case. This suggest the following course of action for determining stability of the kink-like solution: show that the kink solution is linearly stable in the defocusing mKdV; use this result to show that the kink-like solution is also linearly stable; and finally use linear stability of the kink-like solution to get asymptotic stability.

This thesis can be divided into three main chapters. Chapter 2 focuses on showing the existence of the kink-like solution on the lattice. The center manifold reduction from (Iooss, 2000) is followed to get explicit dynamics on the manifold. From there, it is shown that the limiting dynamics as we send the parameter ϵ to 0 are given by the mKdV. Fenichel theory can then be applied to show the kink solution of the mKdV approximates solutions on the center manifold, and thus the kink-like solution on the lattice. Chapter 3 focuses on more generally using the defocusing mKdV as a modulation equation for small-amplitude, long-wavelength solutions of the β-FPUT. Particular attention is paid toward ensuring estimates hold for solutions with non-zero limits at infinity. It is shown that counter-propagating waves can be approximated hold for periods of time of order $\mathcal{O}(\epsilon^{-3})$, and for single wave solutions this time can be extended to $\mathcal{O}(\epsilon^{-3}\log|\epsilon|)$. Finally, chapter 4 discusses the problem of stability for the kink-like solution. It is shown that the kink solution of the defocusing mKdV is linearly stable. This is done by first describing the spectrum of the linear operator obtained from linearizing around the kink solution, and then those results are used to show that there is decay in the semigroup generated by the linear operator. Next we discuss how to show linear stability of the kink-like solution in the FPUT and sketch and argument that would show this. Appendix A details some of the basic Fenichel theory needed in chapter 2 and also proves some specialized results. Appendix B is devoted to proving technical lemmas that come up in the main chapters.

Chapter 2

Existence of Kink-Like Traveling Wave Solutions

2.1 Introduction

The goal of this chapter is to show the existence of the travelling wave solution for the FPUT lattice and describe its profile. From formal calculations and the numerical experiments carried out in (Pace et al., 2019), it seems that the travelling wave solution has a profile given by the kink solution to the mKdV; that is, for $\varphi_1(\cdot) = \frac{1}{\sqrt{2}} \tanh(\cdot/\sqrt{2})$ we expect to have a traveling wave solution u such that

$$u_n(t) = \epsilon\varphi_1(\epsilon(n - ct)) + \mathcal{O}(\epsilon^3) \tag{2.1}$$

when c is slightly smaller than $V''(0) = 1$.

One would expect that methods used to find the soliton-like solution for the FPUT can also be applied to this case. Notably it was shown in (Friesecke and Pego, 1999) that there exists a solitary wave solution whose profile is described by the KdV soliton using a fixed-point argument. The argument relies on creating a map from $H^1(\mathbb{R})$ to itself using Fourier multipliers such that the fixed point of the map is the profile of the solitary wave. However, this argument does not seem to extend to our case since the function φ_1 is not in a Sobolev space and its Fourier transform is defined only in a distributional sense. Due to this problem, we neglect the functional approach and focus on techniques from bifurcation theory.

One common technique for constructing travelling wave solutions to PDEs is by using the center manifold theorem. For PDEs of one spatial and one temporal variable, the strategy is to assume that the solution is a travelling wave (i.e. of the form $f(x - ct)$) to eliminate the derivative with respect to t and reduce the problem to an ODE with respect to the spatial variable x. Finding bounded solutions of this ODE then results in travelling wave solutions of the PDE. The center manifold is an important tool for finding these solutions since (1) it is typically finite-dimensional, (2) can be approximated by Taylor series up to arbitrary order, and (3) contains all bounded solutions. If a linear operator has an eigenvalue pass through the line $\{\lambda \in \mathbb{C} : \operatorname{Re} \lambda = 0\}$ as a parameter μ varies, then one can have a center manifold containing small bounded solutions parameterized by μ. Similar techniques can be used to find center manifold for more general semi-dynamical systems defined on Banach spaces (Vanderbauwhede and Iooss, 1992). Such a construction was carried out in (Iooss, 2000) for an abstract ODE representing an advance delay differential equation. The existence of several travelling wave solutions on the FPUT lattice were proved. The bifurcation parameter in this paper was given in part by the wave speed. In fact, (Iooss, 2000, Thm. 5) shows the existence of a heteroclinic orbit on the center manifold when c is slightly smaller than 1. This heteroclinic orbit corresponds to the kink-like solution of the FPUT we are interested in. But no description of its wave profile was given, so obtaining an estimate of the form in eq. (2.1) is still an open problem.

Our argument for getting such an estimate will proceed as follows. We first follow the procedure in (Iooss, 2000) to construct the center manifold parameterized by ϵ, making sure to explicitly compute the dynamics on the center manifold. Making a suitable change of variables, we look for small-amplitude, long-wavelength solutions for the FPUT on the center manifold and show that formally setting $\epsilon = 0$ gives a solution related to the kink solution φ_1. Next we apply results from Fenichel theory to show that this solution persists for $\epsilon > 0$. Lastly we convert our results back to the original formulation of the FPUT lattice and prove an estimate of the form eq. (2.1).

2.2 Construction of Center Manifold

We follow the construction of the center manifold carried out in (Iooss, 2000). Recall that the equations for the FPUT lattice are given by

$$\ddot{x}_n = V'(x_{n+1} - x_n) - V'(x_n - x_{n-1}), \quad n \in \mathbb{Z}. \tag{1.1}$$

We assume that $V(x) = \frac{1}{2}x^2 - \frac{1}{24}x^4 + \mathcal{O}(x^5)$ near $x = 0$. We make the ansatz that

$$x_n(\tilde{t}) = x(n - c\tilde{t}), \tag{2.2}$$

where the $x(t)$ on the right is a function from $\mathbb{R}$ to $\mathbb{R}$. Hence $x(t)$ must satisfy the advance-delay differential equation

$$\ddot{x}(t) = \mu\Big(V'(x(t+1) - x(t)) - V(x(t) - x(t-1))\Big) \tag{2.3}$$

where $\mu = c^{-2}$. For delay differential equations like the one above, we are inherently working with an infinite-dimensional problem; the dynamics of $x(t)$ are determined by its value on an interval of t. Instead of working directly with eq. (2.3), we rewrite the equation as a first-order differential equation in a Banach space. Equation (2.3) cannot be written as a differential equation in a finite-dimensional phase space, and so we use a Banach space to represent a "slice" of the function on the interval $[t-1, t+1]$ for $t \in \mathbb{R}$. We introduce a new variable $v \in [-1, 1]$ and functions $X(t, v) = x(t + v)$. We use the notation $\xi(t) = \dot{x}(t)$, $\delta^1 X(t, v) = X(t, 1)$, and $\delta^{-1} X(t, v) = X(t, -1)$. Then letting $U(t) = (x(t), \xi(t), X(t, v))^T$ represent our solution, eq. (2.3) can be written as follows:

$$\partial_t U = L_\mu U + M_\mu(U) \tag{2.4}$$

where L_μ is the linear operator

$$L_\mu = \begin{pmatrix} 0 & 1 & 0 \\ -2\mu & 0 & \mu(\delta^1 + \delta^{-1}) \\ 0 & 0 & \partial_v \end{pmatrix} \tag{2.5}$$

and

$$M_\mu(U) = \mu(0, g(\delta^1 X - x) - g(x - \delta^{-1} X), 0)^T \tag{2.6}$$

where we define $g(x) = V'(x) - x$. We will also require that $X(t, 0) = x(t)$, so that $X(t, v) = x(t + v)$ and solutions of eq. (2.4) correspond with solutions of eq. (2.3). We introduce the following Banach spaces for U:

$$\begin{aligned} \mathbb{H} &= \mathbb{R}^2 \times C[-1, 1] \\ \mathbb{D} &= \{(x, \xi, X) \in \mathbb{R}^2 \times C^1[-1, 1] \mid X(0) = x\} \end{aligned} \tag{2.7}$$

where the spaces have the usual maximum norms. The operator L_μ is continuous from $\mathbb{D}$ to $\mathbb{H}$. Assuming that $g \in C^4(I)$ where I is an open neighborhood around 0, we have $M_\mu \in C^4(\mathbb{D}, \mathbb{D})$.

The system above has a reversibility symmetry S given by

$$S(x, \xi, X)^T = (-x, \xi, -X \circ s)^T \tag{2.8}$$

where $X \circ s(v) = X(-v)$. That is, eq. (2.4) is reversible and if $U(t)$ is a solution then so is $(S \circ U)(-t)$. Additionally, if $V'(x)$ is odd, then eq. (2.4) is also odd; this means that if $U(t)$ is a solution then so is $-U(t)$.

Note that eq. (2.4) does not have all solutions in $\mathbb{D}$ and so some may not correspond with the requirement that $X(t, 0) = x(t)$. However, we can show that there is a center manifold which contains global solutions and lies in $\mathbb{D}$, and so we will be able to extract the travelling wave solutions that we are interested in.

As shown in (Iooss, 2000, Lem. 1), when $\mu = \mu_0 := 1$ (i.e. when $c = \sqrt{V''(0)} = 1$) the linear operator L_{μ_0} has a quadruple zero eigenvalue with the rest of the spectrum bounded uniformly away from the imaginary axis. This allows for the construction of a four-dimensional center manifold. This construction is not carried out explicitly in (Iooss, 2000), but it follows similarly to the calculations carried out in (Iooss and Kirchgässner, 2000) which relies on results in (Vanderbauwhede and Iooss, 1992).

The four-dimensional eigenspace for $\lambda = 0$ is spanned by the following generalized eigenfunctions:

$$\begin{aligned} &\zeta_0 = (1, 0, 1)^T && \zeta_1 = (0, 1, v)^T \\ &\zeta_2 = (0, 0, \frac{1}{2}v^2)^T && \zeta_3 = (0, 0, \frac{1}{6}v^3)^T \end{aligned} \tag{2.9}$$

which satisfy

$$
\begin{aligned}
L_{\mu_0}\zeta_0 &= 0 \\
L_{\mu_0}\zeta_1 &= \zeta_0 \\
L_{\mu_0}\zeta_2 &= \zeta_1 \\
L_{\mu_0}\zeta_3 &= \zeta_2.
\end{aligned} \tag{2.10}
$$

The spectral projection onto the eigenspace can be found using the Laurent expansion in $\mathcal{L}(\mathbb{H})$ near $\lambda = 0$

$$
(\lambda \mathrm{I} - L_{\mu_0})^{-1} = \frac{D^3}{\lambda^4} + \frac{D^2}{\lambda^2} + \frac{D}{\lambda^2} + \frac{P}{\lambda} - \tilde{L}_{\mu_0}^{-1} + \lambda \tilde{L}_{\mu_0}^{-1} - \cdots \tag{2.11}
$$

where P is the spectral projection onto the $\lambda = 0$ eigenspace, $D = L_{\mu_0}P$, and $\tilde{L}_{\mu_0}^{-1}$ is the pseudo-inverse of L_{μ_0} on the subspace $(\mathrm{I} - P)\mathbb{H}$ (see (Kato, 2013)). The spectral projection satisfies

$$
\begin{aligned}
PW &= ((PW)_x, (PW)_\xi, (PW)_X)^T \\
&= (PW)_x\zeta_0 + (DW)_x\zeta_1 + (D^2W)_x\zeta_2 + (D^3W)_x\zeta_3
\end{aligned} \tag{2.12}
$$

The projection operator has an explicit form given by

$$
P = \oint_\gamma (\lambda I - L_\mu)^{-1}\, d\lambda \tag{2.13}
$$

where γ is a curve going around $\lambda = 0$ counter-clockwise and not intersecting the spectrum of L_μ. The projection can be computed by first finding the resolvent $(\lambda \mathrm{I} - L_\mu)^{-1}$ and then using the residue theorem to compute the integral.

The resolvent operator is straightforward to find. For $F = (f_0, f_1, F_2)^T \in \mathbb{H}$, we want to find $U = (x, \xi, X)^T \in \mathbb{D}$ such that

$$(\lambda Ia - L_\mu)U = F. \tag{2.14}$$

The above is a differentil equation with coupled algebraic equations. The operator on the left-hand side is invertible when $N(\lambda; \mu) \neq 0$, where

$$N(\lambda; \mu) = -\lambda^2 + 2\mu(\cosh\lambda - 1). \tag{2.15}$$

Solving for U gives

$$x = -[N(\lambda; \mu)]^{-1}(\lambda f_0 + f_1 + \mu\tilde{f}_\lambda) \tag{2.16}$$

$$\xi = -[N(\lambda; \mu)]^{-1}\Big([\lambda^2 + N(\lambda; \mu)]f_0 + \lambda f_1 + \mu\lambda\tilde{f}_\lambda\Big) \tag{2.17}$$

$$X(v) = e^{\lambda v}x - \int_0^v e^{\lambda(v-s)}F_2(s)\,ds \tag{2.18}$$

with

$$\tilde{f}_\lambda = \int_0^1 [-e^{\lambda(1-s)}F_2(s) + e^{-\lambda(1-s)}F_2(-s)]\,ds. \tag{2.19}$$

The projection can be computed by using the residue theorem. For instance, note that

$$(PF)_x = \operatorname{Res}((\lambda I - L_{\mu_0}^{-1}F)_x, 0) = \operatorname{Res}(-[N(\lambda; \mu)]^{-1}(\lambda f_0 + f_1 + \mu\tilde{f}_\lambda), 0). \tag{2.20}$$

For fixed $F \in \mathbb{H}$, the last term can be found by finding the residue of a meromorphic function in $\mathbb{C}$. Proceeding in this way, we can get

$$(PF)_x = \frac{2}{5}\left(f_0 - \int_0^1 [(1-s) - 5(1-s)^3][F_2(s) + F_2(-s)]\, ds \right) \tag{2.21}$$

$$(DF)_x = (PF)_\xi = \frac{2}{5}\left(f_1 - \int_0^1 [1 - 15(1-s)^2][F_2(s) - F_2(-s)]\, ds \right) \tag{2.22}$$

$$(D^2F)_x = (DF)_\xi = -12\left(f_0 - \int_0^1 (1-s))[F_2(s) + F_2(-s)]\, ds \right) \tag{2.23}$$

$$(D^3F)_x = (D^2F)_\xi = -12\left(f_1 - \int_0^1 [F_2(s) - F_2(-s)]\, ds \right). \tag{2.24}$$

We denote by ζ_j^* the linear continuous forms on $\mathbb{H}$ given for any $F \in \mathbb{H}$ by

$$\begin{aligned} \zeta_0^*(F) &= (PF)_x \\ \zeta_1^*(F) &= (DF)_x = \zeta_0^*(L_{\mu_0}F) \\ \zeta_2^*(F) &= (D^2F)_x \\ \zeta_3^*(F) &= (D^3F)_x \end{aligned} \tag{2.25}$$

and we have that

$$\zeta_k^*(\zeta_j) = \delta_{kj} \quad k, j = 0, 1, 2, 3 \tag{2.26}$$

where δ_{kj} is the Kronecker delta.

At this point we could start to compute the four-dimensional center manifold parameterized by μ, but we can do a further simplification. Note that eq. (2.4) is invariant under

$$U \mapsto U + q\zeta_0, \quad \forall q \in \mathbb{R} \tag{2.27}$$

which corresponds to the shift invariance of eq. (2.3). This invariance allows us to reduce the center manifold to a three-dimensional manifold. We first decompose

$U \in \mathbb{H}$ as follows:

$$U = W + q\zeta_0, \quad \zeta_0^*(W) = 0. \tag{2.28}$$

Denote by $\mathbb{H}_1$ the codimension-one subspace of $\mathbb{H}$ where $\zeta_0^*(W) = 0$, and similarly define $\mathbb{D}_1$. Then the system in eq. (2.4) becomes

$$\frac{dq}{dt} = \zeta_0^*(L_\mu W) = \zeta_0^*(L_{\mu_0} W) = \zeta_1^*(W) \tag{2.29}$$

$$\frac{dW}{dt} = \widehat{L}_\mu W + M_\mu(W) \tag{2.30}$$

where $\widehat{L}_\mu W = L_\mu W - \zeta_1^*(W)\zeta_0$. The operator $\widehat{L}_{\mu_0}$ acting on $\mathbb{H}_1$ has the same spectrum as L_{μ_0} except that 0 is now a triple eigenvalue instead of a quadruple eigenvalue. One can check that

$$\widehat{L}_{\mu_0}\zeta_1 = 0, \quad \widehat{L}_{\mu_0}\zeta_2 = \zeta_1, \quad \widehat{L}_{\mu_0}\zeta_3 = \zeta_2, \quad \zeta_3^*(\widehat{L}_{\mu_0} W) = 0. \tag{2.31}$$

Hence we have a three-dimensional center manifold on which solutions are given by

$$W = A\zeta_1 + B\zeta_2 + C\zeta_3 + \Phi_\mu(A, B, C). \tag{2.32}$$

Here Φ_μ takes values in $\mathbb{D}_1$. Note that this implies solutions on the center manifold correspond with solutions of eq. (2.3), as desired. We also have that (1) Φ_μ has the same regularity as V', (2) it satisfies $\zeta_k^*(\Phi_\mu) = 0$ for $k = 1, 2, 3$, and (3) it is at least quadratic in its arguments.

The symmetries noted before in eq. (2.4) are preserved in the center manifold (Vanderbauwhede and Iooss, 1992). The reversibility symmetry S is reduced to following representation on the three-dimensional subspace:

$$S_0 : (A, B, C) \mapsto (A, -B, C). \tag{2.33}$$

The dynamics on the center manifold will be odd when $V'(x)$ is odd, in which case if $(A(t), B(t), C(t))$ is a solution then so is $(-A(t), -B(t), -C(t))$.

It is at this point that our discussion diverges from the work in (Iooss, 2000). From this point, Iooss uses the reversibility of the vector field and results from normal form theory to study the existence of homoclinic, heteroclinic, and periodic solutions on the center manifold. However, since there is an unspecified change of coordinates, the results in (Iooss, 2000) do not give quantitative estimates but rather qualitative descriptions of the solutions. For our purposes though, we would like to determine the profile of the travelling wave solutions and compare it to the mKdV kink solution, and so we must proceed differently. We shall instead compute the first several terms of the Taylor expansion of Φ_μ and get an explicit representation of the center manifold (up to some specified error).

We assume that Φ_μ can be written as a Taylor series in A, B, C, and μ:

$$\Phi_\mu(A, B, C) = \sum_{i,j,k,\ell} (\mu - 1)^\ell A^i B^j C^k \Phi_{ijk}^{(\ell)} \tag{2.34}$$

Note that the μ terms are centered at $\mu_0 = 1$. We will only need to compute up to some of the cubic terms, so we do not need Φ_μ is analytic as suggested by eq. (2.34). In fact, $\Phi_\mu \in C^4$ in a neighborhood of $(\mu, A, B, C) = (1, 0, 0, 0)$ is sufficient and is guaranteed by the regularity we assumed for V' and g.

It is useful to compute $\widehat{L}_\mu$ applied to each eigenvector:

$$\widehat{L}_\mu \zeta_1 = 0 \tag{2.35}$$

$$\widehat{L}_\mu \zeta_2 = \zeta_1 + (\mu - 1) \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} \tag{2.36}$$

$$\widehat{L}_\mu \zeta_3 = \zeta_2. \tag{2.37}$$

Note that these calculations agree with eq. (2.31) when μ is equal to $\mu_0 = 1$. Now plugging eq. (2.32) into eq. (2.30) gives

$$\begin{aligned} &\dot{A}\zeta_1 + \dot{B}\zeta_2 + \dot{C}\zeta_3 + D\Phi_\mu(A, B, C) \begin{bmatrix} \dot{A} \\ \dot{B} \\ \dot{C} \end{bmatrix} = \\ &\qquad B\zeta_1 + B(\mu - 1) \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} + C\zeta_2 + L_{\mu_0}\Phi_\mu(A, B, C) \\ &\qquad + \big(2(1-\mu)\Phi_\mu^x + (\mu - 1)(\delta^1\Phi_\mu^X + \delta^{-1}\Phi_\mu^X)\big) \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} \\ &+ \mu \left(g\big(A + \frac{1}{2}B + \frac{1}{6}C + (\delta^1\Phi_\mu^X - \Phi_\mu^x)\big) - g\big(A - \frac{1}{2}B + \frac{1}{6}C + (\Phi_\mu^x - \delta^{-1}\Phi_\mu^X)\big) \right) \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} \end{aligned} \tag{2.38}$$

where we represent the components of Φ_μ by $(\Phi_\mu^x, \Phi_\mu^\xi, \Phi_\mu^X)^T$. We now apply the spectral projections ζ_i^* to eq. (2.38) to get the a system of differential equations. Note that we have

$$\begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} = \frac{2}{5}\zeta_1 - 12\zeta_3 + \begin{bmatrix} 0 \\ \frac{3}{5} \\ 2v^3 - \frac{2}{5}v \end{bmatrix}, \tag{2.39}$$

where the final term is in the kernel of each ζ_i^*. Thus we get the following system of differential equations:

$$\dot{A} = B + \frac{2}{5}\Big[\cdots\Big] \tag{2.40}$$

$$\dot{B} = C \tag{2.41}$$

$$\dot{C} = -12\Big[\cdots\Big] \tag{2.42}$$

$$D\Phi_\mu(A, B, C)\begin{bmatrix}\dot{A}\\ \dot{B}\\ \dot{C}\end{bmatrix} = L_{\mu_0}\Phi_\mu + \Big[\cdots\Big]\begin{bmatrix}0\\ \frac{3}{5}\\ 2v^3 - \frac{2}{5}v\end{bmatrix}. \tag{2.43}$$

The $\cdots$ within the brackets are given by the following expression

$$\begin{aligned} &B(\mu-1) + 2(1-\mu)\Phi_\mu^x + (\mu-1)(\delta^1\Phi_\mu^X + \delta^{-1}\Phi_\mu^X)\\ &+ \mu\left(g\big(A + \frac{1}{2}B + \frac{1}{6}C + (\delta^1\Phi_\mu^X - \Phi_\mu^x)\big) - g\big(A - \frac{1}{2}B + \frac{1}{6}C + (\Phi_\mu^x - \delta^{-1}\Phi_\mu^X)\big)\right), \end{aligned} \tag{2.44}$$

which we abridged to improve legibility. Equations (2.40) to (2.42) define the dynamics on the center manifold. Equation (2.43) are the components of eq. (2.38) which are in the kernel of the spectral projections. Now using the expression for the derivatives in eqs. (2.40) to (2.42) and plugging into eq. (2.43) gives the following:

$$\frac{\partial\Phi}{\partial A}\left(B + \frac{2}{5}[\cdots]\right) + \frac{\partial\Phi}{\partial B}C + \frac{\partial\Phi}{\partial C}\left(-12[\cdots]\right) = L_{\mu_0}\Phi_\mu + [\cdots]\begin{bmatrix}0\\ \frac{3}{5}\\ 2v^3 - \frac{2}{5}v\end{bmatrix}. \tag{2.45}$$

We will now assume Φ_μ has the form given in eq. (2.34). Plugging in the terms of the series into eq. (2.45) above gives use a system of equations we can iteratively solve to get the coefficients. In particular, we will get equations of the form

$$L_{\mu_0}\Phi_{ijk}^{(\ell)} = \text{RHS}, \tag{2.46}$$

where the right-hand side will depend on coefficients of order no higher than $\ell+i+j+k$. From the center manifold theorem, we have that the constant and first-order terms are zero. Thus we start by first computing the second-order terms: that is, terms where $\ell + i + j + k = 2$. We get the following set of equations as a result.

$$0 = L_{\mu_0}\Phi^{(2)}_{000} \tag{2.47}$$

$$0 = L_{\mu_0}\Phi^{(1)}_{100} \tag{2.48}$$

$$\Phi^{(1)}_{100} = L_{\mu_0}\Phi^{(1)}_{010} + \begin{bmatrix} 0 \\ \frac{3}{5} \\ 2v^3 - \frac{2}{5}v \end{bmatrix} \tag{2.49}$$

$$\Phi^{(1)}_{010} = L_{\mu_0}\Phi^{(1)}_{001} \tag{2.50}$$

$$0 = L_{\mu_0}\Phi^{(0)}_{200} \tag{2.51}$$

$$2\Phi^{(0)}_{200} = L_{\mu_0}\Phi^{(0)}_{110} \tag{2.52}$$

$$\Phi^{(0)}_{110} = L_{\mu_0}\Phi^{(0)}_{101} \tag{2.53}$$

$$\Phi^{(0)}_{110} = L_{\mu_0}\Phi^{(0)}_{020} \tag{2.54}$$

$$2\Phi^{(0)}_{020} + \Phi^{(0)}_{101} = L_{\mu_0}\Phi^{(0)}_{011} \tag{2.55}$$

$$\Phi^{(0)}_{011} = L_{\mu_0}\Phi^{(0)}_{002} \tag{2.56}$$

Equations (2.47), (2.48) and (2.51) can be solved by noting that ζ_0 is the only zero eigenfunction for L_{μ_0} and $\zeta_0^*(\Phi^{(2)}_{000}) = \zeta_0^*(\Phi^{(1)}_{100}) = \zeta_0^*(\Phi^{(0)}_{200}) = 0$ since Φ_μ takes values in $\mathbb{D}_1$, thus $\Phi^{(2)}_{000} = \Phi^{(1)}_{100} = \Phi^{(0)}_{200} = 0$. Then eq. (2.49) is reduced to

$$0 = L_{\mu_0}\Phi^{(1)}_{010} + \begin{bmatrix} 0 \\ \frac{3}{5} \\ 2v^3 - \frac{2}{5}v \end{bmatrix}, \tag{2.57}$$

which can be solved by integrating to get

$$\Phi_{010}^{(1)} = \begin{bmatrix} 0 \\ 0 \\ -\frac{1}{2}v^4 + \frac{1}{5}v^2 \end{bmatrix} + k\zeta_0 \tag{2.58}$$

for some $k \in \mathbb{R}$. Imposing the constraint that $\zeta_0^*(\Phi_{010}^{(1)}) = 0$ gives us that

$$k = -13/2100.$$

Similarly integrating eq. (2.50) gives

$$\Phi_{001}^{(1)} = \begin{bmatrix} 0 \\ 0 \\ -\frac{1}{10}v^5 + \frac{1}{15}v^3 \end{bmatrix} + k\zeta_1 \tag{2.59}$$

with the same value of k. The remaining terms end up equaling zero, which can be found by substituting in known values into the equations.

One can compute the cubic coefficients in a similar way. In particular, we have that

$$0 = L_{\mu_0}\Phi_{300}^{(0)} \tag{2.60}$$

and so $\Phi_{300}^{(0)} = 0$. We will not need to compute any of the other coefficients. As we will soon see, after a change of variables they end up being in the higher order terms to be neglected. Before proceeding, we will need a new parameterization for the center manifold. We let $\epsilon > 0$ be the new bifurcation parameter such that $c^2 = 1 - \epsilon^2/12$. This choice of parameterization is partially based on the parameterization in (Friesecke and Pego, 1999), and – as we will soon see – the value of ϵ is related to the amplitude of the travelling wave solutions. The bifurcation will now occur at $\epsilon = 0$, which corresponds to the case where $\mu = c^{-2} = 1$. As seen in (Iooss, 2000), the heteroclinic orbits on the center manifold will only exist for c^2 slightly less than 1, and so we will look for these orbits when $\epsilon > 0$. We have that

$$\mu - 1 = c^{-2} - 1 = \frac{1}{1 - \epsilon^2/12} - 1 = \frac{\epsilon^2}{12} + \mathcal{O}(\epsilon^4).$$

Since we are looking for ϵ-amplitude waves with wavelength of order ϵ^{-1}, we are motivated to make the following change of variables:

$$A(t) = \epsilon \underline{A}(\epsilon t), \quad B(t) = \epsilon^2 \underline{B}(\epsilon t), \quad \epsilon^3 \underline{C}(\epsilon t). \tag{2.61}$$

By grouping together orders of ϵ and using the values of $\Phi^{(\ell)}_{ijk}$ computed above, we have the following expansion of the terms in eq. (2.44)

$$\frac{\epsilon^4}{12}(\underline{B} - 6\underline{A}^2\underline{B}) + \frac{\epsilon^5}{6}V^{(5)}(0) \cdot \underline{A}^3\underline{B} + \mathcal{O}(\epsilon^6) \tag{2.62}$$

Then the equations of motion on the center manifold become

$$\begin{aligned} \underline{A}' &= \underline{B} + \mathcal{O}(\epsilon^2) \\ \underline{B}' &= \underline{C} \\ \underline{C}' &= -\underline{B} + 6\underline{A}^2\underline{B} - 2\epsilon V^{(5)}(0) \cdot \underline{A}^3\underline{B} + \mathcal{O}(\epsilon^2), \end{aligned} \tag{2.63}$$

where $'$ represents the derivative with respect to the new time variable $s = \epsilon t$. The $\mathcal{O}(\epsilon^2)$ represents functions that are at least C^4 in ϵ, $\underline{A}$, $\underline{B}$, and $\underline{C}$ and can be bounded by a constant times ϵ^2 when we are on bounded domains and $\epsilon > 0$ sufficiently small. Since we will be looking for bounded solutions on the center manifold, these terms can be controlled. Thus the dynamics on the center manifold are controlled up to $\mathcal{O}(\epsilon)$ terms. We may upgrade this to $\mathcal{O}(\epsilon^2)$ if we additionally have $V^{(5)}(0) = 0$.

We shall consider three different assumptions on the potential going forward:

(H1) $V(x) = \frac{1}{2}x^2 - \frac{1}{24}x^4 + \mathcal{O}(x^5)$ as $x \to 0$

(H2) $V(x) = \frac{1}{2}x^2 - \frac{1}{24}x^4 + \mathcal{O}(x^6)$ as $x \to 0$

(H3) $V(x) = \frac{1}{2}x^2 - \frac{1}{24}x^4$

The arguments for each assumption are similar, but stronger assumptions on the potential gives better estimates on the final result.

For (H1), we have that the flow on the center manifold is given by

$$\begin{aligned} \underline{A}' &= \underline{B} + \epsilon F_1(\underline{A}, \underline{B}, \underline{C}; \epsilon) \\ \underline{B}' &= \underline{C} \\ \underline{C}' &= -\underline{B} + 6\underline{A}^2\underline{B} + \epsilon G_1(\underline{A}, \underline{B}, \underline{C}; \epsilon) \\ \epsilon' &= 0 \end{aligned} \tag{2.64}$$

where F_1 and G_1 will be C^4 for $\epsilon > 0$ and $\mathcal{O}(1)$ as $\epsilon \to 0$. The additional equation $\epsilon' = 0$ is added so that we may use ϵ as an additional coordinate in our results. Note that this will not change the flow on the center manifold since ϵ remains fixed. For (H2) and (H3), we parameterize based on $\eta = \epsilon^2$ and the flow is now given by

$$\begin{aligned} \underline{A}' &= \underline{B} + \eta F_2(\underline{A}, \underline{B}, \underline{C}; \sqrt{\eta}) \\ \underline{B}' &= \underline{C} \\ \underline{C}' &= -\underline{B} + 6\underline{A}^2\underline{B} + \eta G_2(\underline{A}, \underline{B}, \underline{C}; \sqrt{\eta}) \\ \eta' &= 0 \end{aligned} \tag{2.65}$$

where F_2 and G_2 will be C^4 for $\eta > 0$ and $\mathcal{O}(1)$ as $\eta \to 0$. Reparameterizing to η

will ultimately allow us to improve our error from $\mathcal{O}(\epsilon)$ to $\mathcal{O}(\epsilon^2)$. The systems can be extended for negative values of the parameters: for instance we make the replacement

$$\begin{aligned} \epsilon F_1(\underline{A}, \underline{B}, \underline{C}; \epsilon) &\to \epsilon F_1(\underline{A}, \underline{B}, \underline{C}; |\epsilon|) \\ \epsilon G_1(\underline{A}, \underline{B}, \underline{C}; \epsilon) &\to \epsilon G_1(\underline{A}, \underline{B}, \underline{C}; |\epsilon|) \end{aligned} \tag{2.66}$$

to get eq. (2.64) is C^1 for (possibly negative) ϵ near zero. A similar replacement of $\sqrt{\eta} \to \sqrt{|\eta|}$ makes eq. (2.65) C^1 for η near zero. One can get improved regularity of the vector field for (H2) and (H3) by using the original parameter, ϵ, but this sacrifices the ϵ^2 error in the estimate. This trade-off will be necessary to get certain regularity results.

The arguments for the persistence of heteroclinic orbits is similar in each case, so we will focus first on the case where (H1) holds and we have eq. (2.64) as our vector field, noting where the results differ for (H2) and (H3).

2.3 Existence of Heteroclinic Orbit

At this point, our goal is to show the existence of a heteroclinic orbit for eq. (2.63) for $\epsilon > 0$ sufficiently small and to get estimates of the solution. One might expect that the flow on the center manifold for $\epsilon > 0$ small is well approximated by formally setting $\epsilon = 0$. Indeed, if we let $\epsilon = 0$, then the ODEs in eq. (2.63) become equivalent to the third-order differential equation

$$\underline{A}''' + \underline{A}' - 6\underline{A}^2\underline{A}' = 0 \tag{2.67}$$

which has the solution

$$\underline{A}(s) = \frac{1}{\sqrt{2}} \tanh\left(\frac{s}{\sqrt{2}}\right). \tag{2.68}$$

This solution is the profile for the kink solution of the defocusing mKdV, ϕ. This represents a heteroclinic orbit for the system of ODEs since $(\underline{A}(s), \underline{B}(s), \underline{C}(s)) \to (\pm 1/\sqrt{2}, 0, 0)$ as $s \to \pm\infty$. One might expect that for $\epsilon > 0$ that there is also a heteroclinic orbit that is close to the above solution. Thus we want to show that the heteroclinic orbit at $\epsilon = 0$ persists for small perturbations of ϵ, and we want to get estimates of these orbits relative to ϵ. To get these results, we apply Fenichel theory. Review appendix A for the relevant results that will be used.

The idea behind the proof is to show that there is an overflowing invariant set with an unstable manifold and a corresponding inflowing invariant set with a stable manifold. We then show that at $\epsilon = 0$ these manifolds intersect transversally at a point, and that this intersection is given by the above heteroclinic orbit. From there, we show that this intersection is preserved for $\epsilon > 0$ and the heteroclinic orbit remains $\mathcal{O}(\epsilon)$ or $\mathcal{O}(\epsilon^2)$ close to the original orbit.

2.3.1 The Unstable and Stable Manifolds

We first must find the appropriate overflowing invariant set.[1] From the heteroclinic orbit found for $\epsilon = 0$, we know that $(\underline{A}, \underline{B}, \underline{C}, \epsilon) = (-1/\sqrt{2}, 0, 0, 0)$ should be one point in the set. In fact, for fixed $\epsilon > 0$ we have that multiples of ζ_1 are fixed points for eq. (2.30), which correspond to the linear solutions $x(t) = x_0 + mt$ for eq. (2.3).

[1] We need also to find the inflowing invariant set, but we can rely on the symmetry of eq. (2.63) to get this. At $\epsilon = 0$, the vector field eq. (2.63) is both reversible and odd, so similar arguments can be applied. We will regularly rely on the symmetry of the flow to get many of the results for the inflowing invariant set after working it out for the overflowing invariant set.

From the center manifold theorem in (Vanderbauwhede and Iooss, 1992), bounded solutions sufficiently close to the origin will lie exactly on the center manifold. Thus for $\epsilon > 0$ sufficiently close to zero, any closed interval on the $\underline{A}$-axis is composed entirely of fixed points on the center manifold. We will choose $\epsilon_0 > 0$ small enough such that for $\epsilon \in (0, \epsilon_0]$ the $\underline{A}$-axis from $[-1, 1]$ is composed entirely of fixed points.

If we fix a small $\delta > 0$ and set $A_{-\infty} = -1/\sqrt{2}$, then

$$\overline{M} = \{(\underline{A}, 0, 0, \epsilon) \in \mathbb{R}^4 : |(\underline{A} - A_{-\infty}, \epsilon)| \leq \delta\} \tag{2.69}$$

is a smooth manifold with boundary that is invariant under the flow in eq. (2.64). In fact, $\overline{M}$ consists exclusively of fixed points of the flow.

To apply theorem A.1 and get an unstable manifold for $\overline{M}$ we need that

(i) $\overline{M}$ is overflowing invariant, and

(ii) the generalized Lyapunov-type numbers on $\overline{M}$ satisfy the inequalities in theorem A.1.

As written, $\overline{M}$ is *not* an overflowing invariant manifold. However, a common trick in Fenichel is to adjust the flow on the boundary of an invariant manifold so that it becomes overflowing invariant (see (Wiggins, 1994, §6.3)). This will alter the behavior of our dynamical system at the boundary, but elsewhere the dynamics will remain the same. For our case, we may adjust the flow near the boundary $|(\underline{A} - A_{-\infty}, 0, 0, \epsilon)| = \delta$ to get $\overline{M}$ is overflowing invariant, but this will not affect the dynamics near the heteroclinic orbit. Thus we can still talk about the existence of the heteroclinic orbit in the unaltered system. This adjustment will need to be done in a way to not greatly affect the generalized Lyapunov-type numbers. For now, we set aside point (i) and address (ii), which is more straightforward.

Since $\overline{M}$ consists only of fixed points, the generalized Lyapunov-type numbers can be computed using the linearization of the flow. Note that since each $(\underline{A}, 0, 0, \epsilon) \in \overline{M}$ is a fixed point, we have that

$$\begin{aligned} F_1(\underline{A}, 0, 0, \epsilon) = 0 \\ G_1(\underline{A}, 0, 0, \epsilon) = 0 \end{aligned} \tag{2.70}$$

and the partial derivatives of F_1 and G_1 with respect to $\underline{A}$ or ϵ will be zero. Thus at a point $(\underline{A}, 0, 0, \epsilon) \in \overline{M}$, the linearization of the flow is given by

$$\begin{bmatrix} 0 & 1 + \epsilon \frac{\partial F_1}{\partial \underline{B}}(\underline{A}, 0, 0; \epsilon) & \epsilon \frac{\partial F_1}{\partial \underline{C}}(\underline{A}, 0, 0; \epsilon) & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 6\underline{A}^2 - 1 + \epsilon \frac{\partial G_1}{\partial \underline{B}}(\underline{A}, 0, 0; \epsilon) & \epsilon \frac{\partial G_1}{\partial \underline{C}}(\underline{A}, 0, 0; \epsilon) & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}. \tag{2.71}$$

The tangent space at $p \in M$ is given by $T_pM = \text{span}\{(1,0,0,0),(0,0,0,1)\}$. The vector bundles N^u and N^s will be defined as the unstable and stable subspaces of each fixed point, respectively. That these vector bundles are invariant under the flow and continuous follows immediately from their definition. Furthermore, the vector bundles are C^1 since eq. (2.71) is continuously differentiable on M. The two eigenvalues $\lambda_1, \lambda_2 = 0$ correspond with the flow tangent to the manifold. Fixing $\underline{A} = A_{-\infty}$ and $\epsilon = 0$, the other eigenvalues are $\lambda_{3,4} = \pm\sqrt{6A_{-\infty}^2 - 1}$, which correspond with the flow along the vector bundles N^u and N^s, respectively. There at $p_0 = (A_{-\infty}, 0, 0, 0)$ we have the generalized Lyapunov-type numbers given by

$$\lambda^u(p_0) = \nu^s(p_0) = \exp\big(-\sqrt{6A_{-\infty}^2 - 1}\big), \quad \sigma^s(p_0) = 0. \tag{2.72}$$

To have a C^1 unstable manifold, we are required to have $\lambda^u(p), \nu^s(p), \sigma^s(p) < 1$ for each point $p \in M$. By the continuity of eigenvalues, we can guarantee this by choosing δ small enough.

Then condition (ii) is satisfied. Now we want to show that we can alter near ∂M so that (i) is also satisfied without causing (ii) to become invalid. We first introduce a C^∞ bump function, $\chi : [0, \infty) \to \mathbb{R}$, such that

(1) $0 \leq \chi(r) \leq 1$ for $r \in [0, \infty)$

(2) $\chi(r) = 0$ when $r \in [0, \delta - \sigma]$

(3) $\chi(r) = 1$ when $r \in [\delta - \frac{\sigma}{2}, \delta + \frac{\sigma}{2}]$

(4) $\chi(r) = 0$ when $r \in [\delta + \sigma, \infty)$

where $\sigma > 0$ will be a parameter that we can make as small as necessary. We then alter the vector field in eq. (2.64) by setting

$$\begin{aligned} \underline{A}' &= \underline{B} + \epsilon F_1(\underline{A}, \underline{B}, \underline{C}; \epsilon) + \chi(|(\underline{A} - A_{-\infty}, \underline{B}, \underline{C}, \epsilon)|) \cdot (\underline{A} - A_{-\infty}) \\ \underline{B}' &= \underline{C} \\ \underline{C}' &= -\underline{B} + 6\underline{A}^2\underline{B} + \epsilon G_1(\underline{A}, \underline{B}, \underline{C}; \epsilon) \\ \epsilon' &= \chi(|(\underline{A} - A_{-\infty}, \underline{B}, \underline{C}, \epsilon)|) \cdot \epsilon. \end{aligned} \tag{2.73}$$

This change keeps the flow C^1 and makes $\overline{M}$ an overflowing invariant vector field. However, a couple things need to be checked before applying theorem A.1: the vector bundles N^u and N^s must be defined on $\chi \neq 0$ and the generalized Lyapunov-type numbers must satisfy the necessary inequalities.

The extension of the normal vector bundles is somewhat technical. We need $TM \oplus N^u$ and $TM \oplus N^s$ invariant under the flow and continuous. This can be done and the details are carried out in appendix A.4.

For the generalized Lyapunov-type numbers, it can be shown that the values on the altered region of M can be bounded by those on the unaltered region. More generally, we have the following result.

Proposition 2.1. *Let $K \subset M$ be a compact set. If $p \in M$ such that $\phi_{-t}(p) \to K$ as $t \to \infty$, then*

(i) $\lambda^u(p) \leq \lambda^u(K)$,

(ii) $\nu^s(p) \leq \nu^s(K)$, *and*

(iii) if $\nu^s(K) < 1$, *then* $\sigma^s(p) \leq \sigma^s(K)$.

The proof is give in appendix A and follows similarly to the arguments found in (Dieci and Lorenz, 1997).

We can therefore conclude that $W^u_{\mathrm{loc}}(\overline{M})$ exists. If we set $A_\infty = 1/\sqrt{2}$, then an analogous argument holds for showing that

$$\overline{N} = \{(\underline{A}, 0, 0, \epsilon) \in \mathbb{R}^4 : |(\underline{A} - A_\infty, \epsilon)| \leq \delta\} \tag{2.74}$$

has a *stable* manifold, $W^s_{\mathrm{loc}}(\overline{N})$.

2.3.2 Transversal intersection at $\epsilon = 0$

To show a heteroclinic orbit exists for $\epsilon > 0$, we first show that stable and unstable manifolds described above have a transverse intersection at $\epsilon = 0$. This intersection then persists for perturbations in ϵ (since the manifolds are C^1 with respect to ϵ) and thus implies the existence of the heteroclinic orbit.

The heteroclinic orbit at $\epsilon = 0$ can be found explicitly. The dynamics (away from where we modified the vector field) are given by

$$\begin{aligned} \underline{A}' &= \underline{B} \\ \underline{B}' &= \underline{C} \\ \underline{C}' &= -\underline{B} + 6\underline{A}^2\underline{B}. \end{aligned} \tag{2.75}$$

The system of ODEs in eq. (2.75) has two invariants:

$$I_1(\underline{A}, \underline{B}, \underline{C}) = \underline{C} + \underline{A} - 2\underline{A}^3 \tag{2.76}$$

$$I_2(\underline{A}, \underline{B}, \underline{C}) = \frac{1}{2}\underline{B}^2 + \frac{1}{2}\underline{A}^2 - \frac{1}{2}\underline{A}^4 - \underline{A}I_1(\underline{A}, \underline{B}, \underline{C}). \tag{2.77}$$

We then look for solutions on the manifolds given by

$$I_1(A_{-\infty}, 0, 0) = 0 \quad \text{ and } \quad I_2(A_{-\infty}, 0, 0) = \frac{1}{8}. \tag{2.78}$$

The above equations and the fact that $\underline{B} = \underline{A}'$ gives us that $\underline{A}$ must satisfy the following first order ODE:

$$(\underline{A}')^2 = \left(\frac{1}{2} - \underline{A}^2\right)^2, \tag{2.79}$$

which can be solved by separation of variables. The solutions are thus

$$\underline{A}(s) = \pm\frac{1}{\sqrt{2}} \tanh\left(\frac{s}{\sqrt{2}}\right) \tag{2.80}$$

up to a shift in the variable s. One can check that these are solutions of eq. (2.75) (taking $\underline{B} = \underline{A}'$ and $\underline{C} = \underline{A}''$) and define two heteroclinic orbits: one traveling from

$A_{-\infty}$ to A_∞ and one traveling from A_∞ to $A_{-\infty}$. Let

$$\gamma_\pm(t) = \begin{bmatrix} \pm\frac{1}{\sqrt{2}}\tanh\left(\frac{s}{\sqrt{2}}\right) \\ \pm\frac{1}{2}\mathrm{sech}^2\left(\frac{s}{\sqrt{2}}\right) \\ \mp\frac{1}{\sqrt{2}}\tanh\left(\frac{s}{\sqrt{2}}\right)\mathrm{sech}^2\left(\frac{s}{\sqrt{2}}\right) \end{bmatrix} = \begin{bmatrix} \pm\varphi_1(s) \\ \pm\varphi_1'(s) \\ \pm\varphi_1''(s) \end{bmatrix} \tag{2.81}$$

denote the two heteroclinic orbits.

The solution corresponding with the choice of + also lies inside the manifolds $W^u_{\mathrm{loc}}(\overline{M})$ and $W^s_{\mathrm{loc}}(\overline{N})$ since it converges to $\overline{M}$ and $\overline{N}$ as $s \to -\infty$ and $s \to +\infty$, respectively. This does not imply the local manifolds intersect since they are only defined in a neighborhood of $\overline{M}$ and $\overline{N}$, but we may extend these manifolds under the flow so that they both contain the point $(\epsilon, \underline{A}, \underline{B}, \underline{C}) = (0, 0, 1/2, 0)$ and thus intersect. We shall refer to the manifolds extended under the flow by $\mathcal{M}_\epsilon$ and $\mathcal{N}_\epsilon$. These extended manifolds are still C^1 with respect to the parameter ϵ.

Now the goal is to demonstrate that this intersection is transverse. That is for $p = (0, 1/2, 0)$ we want to show that $T_p\mathcal{M}_0 + T_p\mathcal{N}_0 = T_p\mathbb{R}^3$. One can explicitly compute each of the tangent spaces at p and show they span $T_p\mathbb{R}^3$. This is done by finding the intersection each of these manifolds make with the $\underline{BC}$-plane. Similar to the construction of the heteroclinic orbit, we find the orbit which approaches some asymptotic value on the $\underline{A}$-axis near $A_{-\infty}$ or A_∞ and find where it intersect the $\underline{BC}$-plane. These orbits lie on the stable and unstable manifolds, and so this shows how the manifolds intersect the plane.

Take ω to be a point near $A_{-\infty} = -1/\sqrt{2}$. The orbit that approaches $(\omega, 0, 0)$ in backwards time lies on the intersection of

$$\begin{aligned} I_1(\underline{A}, \underline{B}, \underline{C}) &= I_1(\omega, 0, 0) = \omega - 2\omega^3 \\ I_2(\underline{A}, \underline{B}, \underline{C}) &= I_2(\omega, 0, 0) = -\frac{1}{2}\omega^2 + \frac{3}{2}\omega^4. \end{aligned} \tag{2.82}$$

Setting $\underline{A} = 0$, we can find that $\mathcal{M}_0$ hits the $\underline{BC}$- plane at

$$m(\omega) = (0, |\omega|\sqrt{3\omega^2 - 1}, \omega - 2\omega^3) \tag{2.83}$$

for ω close to $A_{-\infty}$. In particular, we see $m(A_{-\infty}) = p$. Identical reasoning gives that $\mathcal{N}_0$ intersects the plane at

$$n(\alpha) = (0, |\alpha|\sqrt{3\alpha^2 - 1}, \alpha - 2\alpha^3) \tag{2.84}$$

where α is near $A_\infty = 1/\sqrt{2}$ and $n(A_\infty) = p$.

A tangent vector to the heteroclinic orbit is given by $\gamma_+'(0) = (1/2, 0, -1/2)$, and this vector lies in both $T_p\mathcal{M}_0$ and $T_p\mathcal{N}_0$. Since $m(\omega) \in \mathcal{M}_0$ for ω near $A_{-\infty}$, we have that

$$m'(A_{-\infty}) = \left(0, 1, \frac{1}{\sqrt{2}}\right) \in T_p\mathcal{M}_0. \tag{2.85}$$

Similarly,

$$n'(A_\infty) = \left(0, 1, \frac{-1}{\sqrt{2}}\right) \in T_p\mathcal{N}_0. \tag{2.86}$$

Therefore

$$T_p\mathcal{M}_0 + T_p\mathcal{N}_0 = \text{span}\left\{\left(\frac{1}{2}, 0, \frac{-1}{2}\right), \left(0, 1, \frac{1}{\sqrt{2}}\right), \left(0, 1, \frac{-1}{\sqrt{2}}\right)\right\} = T_p\mathbb{R}^3 \tag{2.87}$$

and the intersection is transverse. This implies that there is a heteroclinic orbit on the intersection of $\mathcal{M}_\epsilon$ and $\mathcal{N}_\epsilon$ for $\epsilon > 0$.

2.3.3 Estimates on the heteroclinic orbit

From the previous section, we have the existence of heteroclinic orbits that are perturbation of $\gamma_\pm$ at $\epsilon = 0$. From the C^1 regularity of the manifolds with respect to the coordinates, we expect that the orbits remain $\mathcal{O}(\epsilon)$ close to the unperturbed orbits in some sense. There are some subtleties to be addressed. The manifolds remain $\mathcal{O}(\epsilon)$ close in Hausdorff distance, but this does not imply the orbits on the manifolds remain $\mathcal{O}(\epsilon)$ close for all time. The dynamics on the manifolds might change causing orbits on the perturbed manifold to diverge asymptotically despite remaining close initially.

First, let us introduce notation for the perturbed heteroclinic orbits. We shall denote by $\gamma_{\pm,\epsilon} = (A_{\pm,\epsilon}, B_{\pm,\epsilon}, C_{\pm,\epsilon})$ the perturbations of $\gamma_\pm$ for $\epsilon > 0$, where we set $\gamma_{\pm,\epsilon}(0)$ to be the point where the orbits cross the $\underline{BC}$-plane. From the continuity of the manifolds with respect to ϵ, we have that $|\gamma_{\pm,\epsilon}(0) - \gamma_\pm(0)| = \mathcal{O}(\epsilon)$ for small ϵ. We can extend this estimate onto arbitrarily large finite time scales by applying an argument using the Grönwall inequality. That is, for every $T > 0$ we have for sufficiently small ϵ that $|\gamma_{\pm,\epsilon}(s) - \gamma_\pm(s)| = C\epsilon$ for all $s \in [-T, T]$, where $C > 0$ is independent of s.

This argument is insufficient for extending the estimate to all time. To get that the orbits remain close as $s \to \pm\infty$, we can rely on part 7 of theorem A.2. Checking the values of the generalized Lyapunov-type numbers, we can see that at $p = (A_{-\infty}, 0, 0, 0)$, we have that

$$\sigma^{cu}(p_0) = \exp(-\sqrt{6A_{-\infty}^2 - 1}), \quad \sigma^{su}(p_0) = \exp(-2\sqrt{6A_{-\infty}^2 - 1}). \tag{2.88}$$

Then if make the manifold small enough, this condition for the hypotheses of theorem A.2 hold. We check that this condition is not broken by perturbation of the vector field with the bump function in appendix A. Taking (ϵ, ω) sufficiently close to $(0, A_{-\infty})$ as base points, the theorem states that the unstable manifold is C^1 with respect to (ϵ, ω). Note that the overflowing invariant manifold (away from the bump function) consists only of fixed points, so orbits on the unstable manifold approach a unique fixed point given by (ϵ, ω). Take $T > 0$ large enough so that all the points on $\mathcal{M}_\epsilon$ (for $\epsilon \leq \epsilon_0$) which intersect the $\underline{BC}$-plane are in the local unstable manifold when flowed backward in time by $-T$ units. Then locally, there is a one-to-one correspondence between these points flowed backward in time and the points in $\overline{M}$; furthermore, this correspondence is C^1 due to theorem A.2. This implies that if the points flowed backward are $\mathcal{O}(\epsilon)$ close then their backward limits are $\mathcal{O}(\epsilon)$ close as well. In particular, the backward limits of $\gamma_{+,\epsilon}$ and γ_+ are $\mathcal{O}(\epsilon)$ close. The argument for the stable manifold is analogous. This shows that the heteroclinic orbits remain $\mathcal{O}(\epsilon)$ close for all time. In the case where $V(x) = \frac{1}{2}x^2 - \frac{1}{24}x^4 + \mathcal{O}(\epsilon^6)$, this can be upgraded to $\mathcal{O}(\epsilon^2)$; the proof is similar but we use the regularity of the manifolds with respect to $\eta = \epsilon^2$ instead. Therefore, we have the following.

Proposition 2.2. *There exists* $\epsilon_0 > 0$ *such that for every* $\epsilon \in (0, \epsilon_0]$ *there exist two heteroclinic orbits* $\gamma_{\pm,\epsilon}$ *of eq.* (2.64) *such that*

$$|\gamma_{\pm,\epsilon}(s) - \gamma_\pm(s)| \leq C\epsilon \quad \textit{for all } s \in \mathbb{R} \tag{2.89}$$

where $\gamma_\pm$ *are defined in eq.* (2.81). *If* V *satisfies (H2), then we instead have the estimate*

$$|\gamma_{\pm,\epsilon}(s) - \gamma_\pm(s)| \leq C\epsilon^2 \quad \textit{for all } s \in \mathbb{R}. \tag{2.90}$$

By starting to unravel the change of coordinates, we can show the existence of solutions to the advance-delay equation of the form

$$x_{\pm,\epsilon}(t) = q_{\pm,\epsilon}(t) + (\Phi_\mu(\epsilon A_{\pm,\epsilon}(\epsilon t), \epsilon^2 B_{\pm,\epsilon}(\epsilon t), \epsilon^3 C_{\pm,\epsilon}(\epsilon t))_x \tag{2.91}$$

where $q_{\pm,\epsilon}(t)$ satisfies the differential equation

$$\frac{dq_{\pm,\epsilon}}{dt} = \epsilon A_{\pm,\epsilon}(\epsilon t). \tag{2.92}$$

The differential equation for q comes from eq. (2.29) and the fact that $\zeta_1^*(\Phi_\mu) = 0$. Using the fact that for solutions of eq. (2.4) satisfy $\partial_t(U)_x = U_\xi$, we also have that

$$\dot{x}_{\pm,\epsilon}(t) = \epsilon A_{\pm,\epsilon}(\epsilon t) + (\Phi_\mu(\epsilon A_{\pm,\epsilon}(\epsilon t), \epsilon^2 B_{\pm,\epsilon}(\epsilon t), \epsilon^3 C_{\pm,\epsilon}(\epsilon t))_\xi. \tag{2.93}$$

The coordinates $A_{\pm,\epsilon}$, $B_{\pm,\epsilon}$, and $C_{\pm,\epsilon}$ are at least C^5 and Φ_μ is at least C^4 in its spatial variables.

The main result will be stated by writing eq. (1.1) in terms of the strain variables, $u_n = x_{n+1} - x_n$. That is, we look at the travelling wave solution given by

$$x_{\pm,\epsilon}(n + 1 - c\tilde{t}) - x_{\pm,\epsilon}(n - c\tilde{t}). \tag{2.94}$$

Using a Taylor series expansion centered at $t + \frac{1}{2}$ for $x_{\pm,\epsilon}(t+1)$ and $x_{\pm,\epsilon}(t)$, we get

$$x_{\pm,\epsilon}(t+1/2) + \frac{1}{2}\dot{x}_{\pm,\epsilon}(t+1/2) + \frac{1}{8}\ddot{x}_{\pm,\epsilon}(t+1/2) + \frac{1}{2}\int_0^{1/2} \dddot{x}_{\pm,\epsilon}(t+1/2+s)(s-1/2)^2\,ds \tag{2.95}$$

$$x_{\pm,\epsilon}(t+1/2) - \frac{1}{2}\dot{x}_{\pm,\epsilon}(t+1/2) + \frac{1}{8}\ddot{x}_{\pm,\epsilon}(t+1/2) - \frac{1}{2}\int_0^{1/2} \dddot{x}_{\pm,\epsilon}(t+s)s^2\,ds \tag{2.96}$$

respectively for each term. Thus

$$\begin{aligned}
&x_{\pm,\epsilon}(t+1) - x_{\pm,\epsilon}(t) \\
&\quad = \dot{x}_{\pm,\epsilon}(t+1/2) + \frac{1}{2}\int_0^{1/2} [\dddot{x}_{\pm,\epsilon}(t+1/2+s)(s-1/2)^2 - \dddot{x}_{\pm,\epsilon}(t+s)s^2]ds \quad (2.97) \\
&\quad = \pm\epsilon\varphi_1(\epsilon(t+1/2)) + \epsilon^2\mathcal{R}_{\epsilon,\pm}(\epsilon(t+1/2))
\end{aligned}$$

where $R_{\epsilon,\pm} \in C_b^3$. Thus (after shifting the solution) we have that there are travelling wave like solutions of the FPUT of the form

$$u_n(t) = \pm\epsilon\varphi_1(\epsilon(n-ct)) + \epsilon^2\mathcal{R}_{\epsilon,\pm}(\epsilon(n-ct)) \tag{2.98}$$

Additionally, if (H2) holds we improve the error estimate so that there are solutions of the form

$$u_n(t) = \pm\epsilon\varphi_1(\epsilon(n-ct)) + \epsilon^3\mathcal{R}_{\epsilon,\pm}(\epsilon(n-ct)). \tag{2.99}$$

To match similar estimates made in (Friesecke and Pego, 1999), one would expect the remainder terms to also be in a Sobolev space like H^1. This is in general not true. The travelling wave solution found above may approach a different limit asymptotically than $\epsilon\varphi_1$, in which case the remainder does not approach zero asymptotically in space. A necessary condition to get $\mathcal{R}_{\epsilon,\pm} \in H^1$ would be for u_n to approach the same limits of $\pm\epsilon\varphi_1(\epsilon(n-ct))$ as $|n| \to \infty$.

A useful tool for showing this is the following invariant for eq. (2.3):

$$\dot{x}(t) - \mu\int_t^{t+1} V'(x(s)-x(s-1))\,ds. \tag{2.100}$$

It is easy to check that the above is constant for solutions of the advance-delay differential equation. If $\dot{x}(t) \to r_\infty$ as $t \to \infty$, then eq. (2.100) is equal to

$$r_\infty - \mu V'(r_\infty) \tag{2.101}$$

If we also have that $\dot{x}(t) \to r_{-\infty}$ as $t \to -\infty$, then we have eq. (2.100) is also equal to

$$r_{-\infty} - \mu V'(r_{-\infty}) \tag{2.102}$$

and so the limits $r_{\pm\infty}$ satisfy the equation

$$r_\infty - \mu V'(r_\infty) = r_{-\infty} - \mu V'(r_{-\infty}). \tag{2.103}$$

For arbitrary V, we cannot show that the limits agree with the limits of $\pm\epsilon\phi$. However, if we assume (H3) holds, i.e. that $V(x) = \frac{1}{2}x^2 - \frac{1}{24}x^4$, then we do have the limits agree. This follows in part from the oddness of V' and the reversibility of the system. Recall that the vector field on the center manifold is reversible (given by the reversibility operator S_0) and odd. Therefore, we have that

$$\begin{bmatrix} -A_{\pm,\epsilon}(-s) \\ B_{\pm,\epsilon}(-s) \\ -C_{\pm,\epsilon}(-s) \end{bmatrix} \tag{2.104}$$

is also a solution on the center manifold. One can note that the above solutions lie on the intersection of the stable and unstable manifolds and are in an ϵ-neighborhood of the unperturbed heteroclinic orbits $\gamma_\pm(s)$. This contradicts the uniqueness of the transverse intersection of the manifolds in a neighborhood of the original intersection, and thus the above solutions must in fact be $\gamma_{\pm,\epsilon}(s)$. Hence, comparing the limits at infinity we have that $\lim_{s\to\infty} A_{\pm,\epsilon}(s) = -\lim_{s\to-\infty} A_{\pm,\epsilon}(s)$ and so $r_\infty = -r_{-\infty}$.

Therefore, we must have that

$$r_\infty - \mu V'(r_\infty) = 0. \tag{2.105}$$

Given that $V'(x) = x - \frac{1}{6}x^3$, we have that the only solutions to the above equation are $r_\infty = 0, \pm\epsilon/\sqrt{2}$. This implies that the limits of the travelling wave solutions agree with $\pm\epsilon\phi$. Specifically, we must have $A_{\pm,\epsilon}(s) \to \pm 1/\sqrt{2}$ as $s \to \infty$ and $A_{\pm,\epsilon}(s) \to \mp 1/\sqrt{2}$ as $s \to -\infty$.

Now to get the Sobolev estimate, we use the following lemma.

Lemma 2.1. *Suppose that (H3) holds. Then there exist $C > 0$ and $\alpha > 0$ such that*

$$|\gamma_{\pm,\epsilon}(s) - \gamma_\pm(s)| \leq Ce^{-\alpha|s|}\epsilon. \tag{2.106}$$

Furthermore, the difference of the heteroclinic orbits are in $H^5(\mathbb{R};\mathbb{R}^3)$ and

$$\|\gamma_{\pm,\epsilon}(s) - \gamma_\pm(s)\|_{H^5(\mathbb{R};\mathbb{R}^3)} \leq C\epsilon. \tag{2.107}$$

The proof of lemma 2.1 is given in appendix B. Thus we have

$$\|A_{\pm,\epsilon} \mp \varphi_1\|_{H^5(\mathbb{R};\mathbb{R})} \leq C\epsilon. \tag{2.108}$$

One can also show from the exponential decay of $\gamma_{\pm,\epsilon}$ and the smoothness of Φ_μ that

$$(\Phi_\mu(\epsilon A_{\pm,\epsilon}(s), \epsilon^2 B_{\pm,\epsilon}(s), \epsilon^3 C_{\pm,\epsilon}(s))_\xi \in H^4(\mathbb{R};\mathbb{R}). \tag{2.109}$$

By noticing that the Taylor expansion of $\Phi_\mu(\epsilon A_{\pm,\epsilon}, \epsilon^2 B_{\pm,\epsilon}, \epsilon^3 C_{\pm,\epsilon})$ has no terms of order ϵ^2 or lower, the function is at least of order ϵ^3. Therefore, we have that there is an $R_{\pm,\epsilon} \in H^4(\mathbb{R};\mathbb{R})$ such that

$$\dot{x}_{\pm,\epsilon}(t) = \pm\epsilon\varphi_1(\epsilon t) + \epsilon^2 R_{\pm,\epsilon}(\epsilon t). \tag{2.110}$$

Then converting to strain coordinates as before we have

$$u_n(t) = \pm\epsilon\varphi_1(\epsilon(n-ct)) + \epsilon^2\mathcal{R}_{\pm,\epsilon}(\epsilon(n-ct)) \tag{2.111}$$

where $\mathcal{R}_{\pm,\epsilon} \in H^3(\mathbb{R};\mathbb{R})$.

We state our results as follows.

Theorem 2.1. *There exists $\epsilon_0 > 0$ and $C > 0$ such that for every $\epsilon > (0, \epsilon_0]$ there is a travelling wave solution given by $u_n(t) = u_c(n - ct)$ with positive wave speed $c^2 = 1 - \epsilon^2/12$. Furthermore, we have the additional estimates on the wave profile of u_c.*

(i) If (H1) holds, then

$$\left\| \frac{1}{\epsilon} u_c\left(\frac{\cdot}{\epsilon}\right) - \varphi_1 \right\|_{C^3} \leq C\epsilon \tag{2.112}$$

(ii) If (H2) holds, then

$$\left\| \frac{1}{\epsilon} u_c\left(\frac{\cdot}{\epsilon}\right) - \varphi_1 \right\|_{C^3} \leq C\epsilon^2 \tag{2.113}$$

(iii) If (H3) holds, then

$$\left\| \frac{1}{\epsilon} u_c\left(\frac{\cdot}{\epsilon}\right) - \varphi_1 \right\|_{H^3} \leq C\epsilon \tag{2.114}$$

The same estimates hold for $-\varphi_1$ as the profile wave or for left-moving waves or for both.

Chapter 3

Long-Time approximations of small-amplitude, long-wavelength FPUT solutions

3.1 Introduction

As shown in earlier work, there exists a wave solution of the FPUT lattice whose profile is well approximated by that of the kink solution to the (defocusing) mKdV. This approximation holds globally in time, but is restricted to one special solution of the FPUT. We are now interested in studying more general solutions of the FPUT which can be approximated by solutions of the mKdV for long (but finite) time. The equations of motion on the lattice are given by

$$\ddot{x}_n = V'(x_{n+1} - x_n) - V'(x_n - x_{n-1}), \quad n \in \mathbb{Z}. \tag{3.1}$$

where V is the interaction potential between neighboring particles and $\dot{}$ denotes the derivative with respect to the time $t \in \mathbb{R}$. Equation (3.1) can be rewritten in the strain variables $u_n := x_{n+1} - x_n$ as follows

$$\ddot{u}_n = V'(u_{n+1}) - 2V'(u_n) + V'(u_{n-1}), \quad n \in \mathbb{Z} \tag{1.2}$$

The moving wave solution in eq. (3.1) corresponds to a kink solution in eq. (1.2).

For the case where V is of the form $V(u) = \frac{1}{2}u^2 + \frac{\epsilon^2}{p+1}u^{p+1}$ for $p \geq 2$, the generalized KdV equation given by

$$2\partial_T W + \frac{1}{12}\partial_X^3 W + \partial_X(W^p) = 0, \quad X \in \mathbb{R} \tag{3.2}$$

serves as a modulation equation for solutions of eq. (1.2) (Bambusi and Ponno, 2006; Friesecke and Pego, 1999). That is, for a local solution $W \in C([-\tau_0, \tau_0], H^s(\mathbb{R}))$ of eq. (3.2) there exist positive constants ϵ_0 and C_0 such that, for all $\epsilon \in (0, \epsilon_0)$, when initial data $(u_{\text{in}}, \dot{u}_{\text{in}}) \in \ell^2(\mathbb{R})$ satisfy

$$\|u_{\text{in}} - W(\epsilon\cdot, 0)\|_{\ell^2} + \|\dot{u}_{\text{in}} + \epsilon\partial_X W(\epsilon\cdot, 0)\|_{\ell^2} \leq \epsilon^{3/2}, \tag{3.3}$$

the unique solution to eq. (1.2) with initial data $(u_{\text{in}}, \dot{u}_{\text{in}})$ belongs to $C^1([-\tau_0\epsilon^{-3}, \tau_0\epsilon^{-3}]; \ell^2(\mathbb{Z}))$ and satisfies

$$\|u(t) - W(\epsilon(\cdot - t), \epsilon^3 t)\|_{\ell^2(\mathbb{Z})} + \|\dot{u}(t) + \epsilon\partial_X W(\epsilon(\cdot - t), \epsilon^3 t)\|_{\ell^2(\mathbb{Z})} \leq C_0\epsilon^{3/2}, \quad t \in [-\tau_0\epsilon^{-3}, \tau_0\epsilon^{-3}]. \tag{3.4}$$

Furthermore, the approximation can also be extended to include counter-propagating solutions of the KdV in the case where $p = 2$ (Schneider and Wayne, 2000; Hong et al., 2021).

The KdV approximation was extended to longer time scales on the order of $\epsilon^{-3}|\log(\epsilon)|$ by Khan and Pelinovsky in order to deduce the nonlinear metastability of small FPUT solitary waves from the orbital stability of the corresponding KdV solitary waves (Khan and Pelinovsky, 2017).

We consider the FPUT with potential

$$V(u) = \frac{1}{2}u^2 - \frac{1}{24}u^4. \tag{3.5}$$

This potential differs from those studied in (Khan and Pelinovsky, 2017) in that it admits kink solutions. Numerical experiments show that these kink solutions play an important role in the FPUT recurrence for lattices with potential give in eq. (3.5) (Pace et al., 2019). We will introduce an ansatz that solutions of the FPUT with this potential can be well-approximated by counter-propagating solutions of mKdV equations.

The technique of the proof follows from ideas in (Schneider and Wayne, 2000; Khan and Pelinovsky, 2017) and is roughly sketched out as follows. First the system is rewritten into a Hamiltonian system on a Hilbert space, H:

$$\dot{X}(t) = J\mathcal{H}'(X) \tag{3.6}$$

where $J : H \to H$ is a skew symmetric operator and $\mathcal{H}$ is the Hamiltonian such that $\mathcal{H}'(X) = LX + N(X)$ with $L := \mathcal{H}'(0)$. We introduce some ansatz $\tilde{X}_\epsilon$ which is an approximate solution to eq. (3.6) in the sense that

$$\mathrm{Res}(t) := J[L\tilde{X}_\epsilon(t) + N(\tilde{X}_\epsilon(t))] - \dot{\tilde{X}}_\epsilon(t) \tag{3.7}$$

has norm of order ϵ^α for $\alpha > 0$ for all time t. The approximate solution will be "small-amplitude" in the sense that $\|\tilde{X}_\epsilon\| = \mathcal{O}(\epsilon^k)$ for $k > 0$. Then we can write the evolution equation for the $R(t) = X(t) - \tilde{X}_\epsilon(t)$ as

$$\dot{R}(t) = J[L + N'(\tilde{X}_\epsilon(t))]R(t) + \mathrm{Res}(t) + \mathcal{N}(\tilde{X}_\epsilon, R) \tag{3.8}$$

with $\mathcal{N}(X_\epsilon, R) := J[N(\tilde{X}_\epsilon + R) - N(\tilde{X}_\epsilon) - N'(\tilde{X}_\epsilon)R]$. The goal is then to show that $R(t)$ remains small for long periods of time so that the approximation $X \approx \tilde{X}_\epsilon$ is valid for that time. The standard way to prove this is to find a suitable energy function to control the norm of R with. If $L + N'(\tilde{X}_\epsilon(t))$ is self-adjoint, then eq. (3.8) is up to first order a linear, non-autonomous, Hamiltonian system with Hamiltonian $\mathcal{H}_1(R,t) = \frac{1}{2}\langle (L + N'(\tilde{X}_\epsilon))R, R\rangle$. Therefore, $\mathcal{E}(t) := \mathcal{H}_1(R(t), t)$ serves as a natural choice of energy function for eq. (3.8). Hence, if one shows that $\|R\|^2 \lesssim \mathcal{E}(t)$ and that $\|\mathcal{N}(\tilde{X}_\epsilon, R)\| \lesssim \epsilon^{k+2}\mathcal{E}(t)$, then can show that $\mathcal{S}(t) = \mathcal{E}(t)^{1/2}$ satisfies

$$|\dot{\mathcal{S}}(t)| \lesssim \epsilon^{\alpha} + \epsilon^{k+2}\mathcal{S}(t). \tag{3.9}$$

Intuitively, one would expect $\mathcal{S}(t)$ to grow like $\mathcal{S}(t) \sim \epsilon^{\alpha} t + e^{\epsilon^{k+2}t}\mathcal{S}(0)$. Taking $\mathcal{S}(0) = \epsilon^{\gamma}$ for $\gamma \geq 1$ and assuming $\alpha > 2(k+2)$, we have $\mathcal{S}(t) \sim \epsilon^{\gamma}$ for $|t| \lesssim \epsilon^{-(k+2)}$. One can further the time where the approximation holds by relaxing how big $\mathcal{S}(t)$ can get. Taking $r > 0$ small, one can show that $\mathcal{S}(t) \sim \epsilon^{\gamma - r}$ for $|t| \lesssim r\epsilon^{-(k+2)}|\log(\epsilon)|$.

3.2 Counter-Propagating Waves Ansatz

We make the assumption that solutions of eq. (1.2) can be expressed as a sum of two counter-propagating small-amplitude waves, i.e.,

$$u_n(t) \approx \epsilon f(\epsilon(n+t), \epsilon^3 t) + \epsilon g(\epsilon(n - ct), \epsilon^3 t) + \epsilon^3 \phi(\epsilon n, \epsilon t) \tag{3.10}$$

where we allow f to have a fixed non-zero limits, $f_{\pm\infty}$, at positive and negative infinity and ϕ captures the interaction effects between f and g. The wave speed of g is given by

$$c = c(\epsilon, f_\infty) = 1 - \frac{\epsilon^2 f_\infty^2}{4}. \tag{3.11}$$

Plugging in the ansatz in eq. (3.10) back into eq. (1.2) and grouping terms of the same order ϵ together gives

$$\begin{aligned}
&\epsilon^3\Big(\partial_1^2 f(\cdot,\epsilon^3 t) + \partial_1^2 g(\cdot,\epsilon^3 t)\Big)\\
&+\epsilon^5\Big(2\partial_1\partial_2 f(\cdot,\epsilon^3 t) - 2\partial_1\partial_2 g(\cdot,\epsilon^3 t) - \frac{f_\infty^2}{2}\partial_1^2 g + \partial_2^2\phi(\epsilon x,\epsilon t)\Big)\\
&+\mathcal{O}(\epsilon^6)\\
&\qquad = \quad \epsilon^3\Big(\partial_1^2 f(\cdot,\epsilon^3 t) + \partial_1^2 g(\cdot,\epsilon^3 t)\Big)\\
&\qquad\qquad + \epsilon^5\Big(\partial_1^2\phi(\epsilon x,\epsilon t)\\
&\qquad\qquad\quad - \frac{1}{6}\partial_1^2\big[f^3(\cdot,\epsilon^3 t) + 3f^2(\cdot,\epsilon^3)g(\cdot,\epsilon^3 t) + 3f(\cdot,\epsilon t)g^2(\cdot,\epsilon^3 t) + g^3(\cdot,\epsilon^3 t)\big]\\
&\qquad\qquad\quad + \frac{1}{12}\partial_1^4 f(\cdot,\epsilon^3 t) + \frac{1}{12}\partial_1^4 g(\cdot,\epsilon^3 t)\Big)\\
&\qquad\qquad + \mathcal{O}(\epsilon^6).
\end{aligned} \tag{3.12}$$

Clearly the equation will hold up to order ϵ^3. For the order ϵ^5 terms, the equation will again hold if f, g, and ϕ satisfy

$$2\partial_2 f = -\frac{1}{6}\partial_1(f^3) + \frac{1}{12}\partial_1^3 f \tag{3.13}$$

and

$$-2\partial_2 g = -\frac{1}{6}\partial_1(g^3 + 3f_\infty g^2) + \frac{1}{12}\partial_1^3 g, \tag{3.14}$$

and

$$\partial_2^2\phi(\xi,\tau) = \partial_1^2\phi(\xi,\tau) - \frac{1}{6}\partial_1^2\big[3(f^2(\xi+\tau,\epsilon^2\tau) - f_\infty^2)g(\xi - c\tau,\epsilon^2\tau) \\ + 3(f(\xi+\tau,\epsilon^2\tau) - f_\infty)g^2(\xi - c\tau,\epsilon^2\tau)\big] \qquad (3.15)$$

$$\phi(\xi,0) = \partial_1\phi(\xi,0) = 0.$$

Note that eq. (3.13) is the defocusing mKdV equation and eq. (3.14) is a type of generalized KdV equation. This formal calculation shows that the mKdV can serve as a modulation equation. That is, for ϵ sufficiently small, one would expect the ansatz in eq. (3.10) to hold for time on the order of ϵ^{-3}. We make precise this notion, but we must first make decisions for the function spaces in which the functions f, g, and ϕ must live.

A natural choice of function space for g is a Sobolev space like $H^k(\mathbb{R})$. However, for f, we want to allow the possibility of the function approaching a non-zero limit at positive and negative infinity while also having sufficient regularity.

Definition 3.1. *For $k \in \mathbb{N}$, let $\mathcal{X}^k(\mathbb{R})$ be the Banach space*

$$\mathcal{X}^k(\mathbb{R}) := \{f \in L^\infty(\mathbb{R}) \mid f' \in H^{k-1}(\mathbb{R})\} \qquad (3.16)$$

with norm

$$\|f\|_{\mathcal{X}^k(\mathbb{R})} := \|f\|_{L^\infty(\mathbb{R})} + \|f'\|_{H^{k-1}(\mathbb{R})}. \qquad (3.17)$$

Then $\mathcal{X}^k$ is the set of L^∞ functions which are k times weakly differentiable and whose derivatives are in L^2. That this is a Banach space follows from the Banach space isomorphism

$$\mathcal{X}^k(\mathbb{R}) \cong L^\infty(\mathbb{R}) \cap \dot{H}^1(R) \cap \dot{H}^k(\mathbb{R}), \qquad (3.18)$$

where $\dot{H}^k(\mathbb{R})$ denotes the homogeneous Sobolev spaces. For convenience, we let $\mathcal{X}^0(\mathbb{R})$

denote $L^\infty(\mathbb{R})$

Note that eq. (3.13) has kink solutions of the form

$$f(X,T) = -\sqrt{12v}\tanh\left(\sqrt{12v}(X - vT)\right). \tag{3.19}$$

In particular, setting $v = 24$ we get the approximate solution on the lattice given by

$$-\frac{\epsilon}{\sqrt{2}}\tanh\left(\frac{\epsilon}{\sqrt{2}}\left(n + \left(1 - \frac{\epsilon^2}{24}\right)t\right)\right), \tag{3.20}$$

which seems to agree with the kink solution on the lattice for long periods of time (i.e. it should hold formally for t of order $\mathcal{O}(\epsilon^{-4})$). The space $\mathcal{X}^k$ allows for f to be these kink solutions and thus allows us to study the kink solution of the lattice found previously.

We also have the following inequalities for products of functions in $\mathcal{X}^k$ and H^k that will be useful.

Lemma 3.1. *For non-negative integers k, there is a $C > 0$ such that*

$$\|fg\|_{H^k} \leq C\|f\|_{\mathcal{X}^k}\|g\|_{H^k} \tag{3.21}$$

for any $f \in \mathcal{X}^k(\mathbb{R})$ and $g \in H^k(\mathbb{R})$.

Lemma 3.2. *For non-negative integers k, there is a $C > 0$ such that*

$$\|fg\|_{\mathcal{X}^k} \leq C\|f\|_{\mathcal{X}^k}\|h\|_{\mathcal{X}^k} \tag{3.22}$$

for any $f, g \in \mathcal{X}^k(\mathbb{R})$.

See appendix B for proofs.

However, for our main result, we require that ϕ, the term which captures the interaction effects, remains uniformly bounded for all time. Intuitively, if f and g

are localized, the inhomogeneous term in eq. (3.15) will quickly go to zero, and the equation governing ϕ eq. (3.15) will approach the homogeneous wave equation, for which Sobolev norms remain uniformly bounded. Since the two functions are localized and counter-propagating, their product will quickly decay in time as the two wave profiles move in opposite directions. Thus we require that f and g quickly decay to their respective limits at infinity. This is enforced by assuming the functions belong to appropriate weighted Banach spaces.

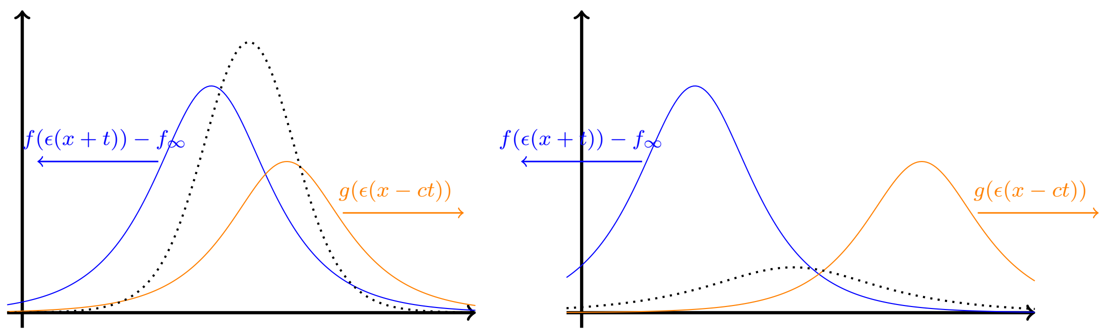

Figure 3·1: The function $f(\epsilon(x+t)) - f_\infty$ (shown in blue) moves to the left while $g(\epsilon(x-ct))$ (shown in orange) moves to the right. Since they are localized, the product (shown by the dotted line) will quickly decay in time.

A suitable choice of space for g is the weighted Sobolev spaces $H^k_n(\mathbb{R})$. Here, H^k_n for $k, n \in \mathbb{N} \cup \{0\}$

$$H^k_n(\mathbb{R}) := \{g \in H^k(\mathbb{R}) \mid g\langle\cdot\rangle^n \in H^k\} \tag{3.23}$$

where $\langle x \rangle = \sqrt{1+x^2}$. The norm on this space is

$$\|g\|_{H^k_n(\mathbb{R})} := \|g\langle\cdot\rangle^n\|_{H^k(\mathbb{R})}. \tag{3.24}$$

This space has the useful property that if $g \in H^k_n$, then its Fourier transform, $\hat{g}$, is in

H^n_k and

$$c\|\hat{g}\|_{H^n_k} \leq \|g\|_{H^k_n} \leq C\|\hat{g}\|_{H^n_k} \tag{3.25}$$

for $c, C > 0$ independent of g.

We want an analogous space for f, but allowing for non-zero limits at infinity. Let $\langle\cdot\rangle_+ : \mathbb{R} \to \mathbb{R}$ be a smooth function such that

$$\langle x\rangle_+ = \begin{cases} \langle x\rangle, & x > 1 \\ 1, & x < 0 \end{cases} \tag{3.26}$$

and $\langle\cdot\rangle_+$ continued smoothly between 0 and 1 such that it is always greater than or equal to 1. Thus $\langle\cdot\rangle_+$ is a function that only acts like $\langle\cdot\rangle$ for numbers greater than 1. The function $\langle\cdot\rangle_-$ is similarly defined but for numbers less than -1.

Definition 3.2. *Define $\mathcal{X}^k_{n^+}(\mathbb{R})$ to be the Banach space of functions where*

$$\mathcal{X}^k_{n^+}(\mathbb{R}) := \{f \in \mathcal{X}^k(\mathbb{R}) \mid \lim_{x\to\infty} f(x) = f_\infty \text{ and } (f - f_\infty)\langle\cdot\rangle^n_+ \in \mathcal{X}^k(\mathbb{R})\} \tag{3.27}$$

with norm given by

$$\|f\|_{\mathcal{X}^k_{n^+}(\mathbb{R})} := |f_\infty| + \|(f - f_\infty)\langle\cdot\rangle^n_+\|_{\mathcal{X}^k(\mathbb{R})} \tag{3.28}$$

Similarly,

$$\mathcal{X}^k_{n^-}(\mathbb{R}) := \{f \in \mathcal{X}^k(\mathbb{R}) \mid \lim_{x\to-\infty} f(x) = f_{-\infty} \text{ and } (f - f_{-\infty})\langle\cdot\rangle^n_- \in \mathcal{X}^k(\mathbb{R})\} \tag{3.29}$$

and

$$\|f\|_{\mathcal{X}^k_{n^-}(\mathbb{R})} := |f_{-\infty}| + \|(f - f_{-\infty})\langle\cdot\rangle^n_-\|_{\mathcal{X}^k(\mathbb{R})} \tag{3.30}$$

Define $\mathcal{X}^k_n(\mathbb{R})$ to be the intersection of these Banach spaces. That is,

$$\mathcal{X}^k_n(\mathbb{R}) := \mathcal{X}^k_{n^+}(\mathbb{R}) \cap \mathcal{X}^k_{n^-}(\mathbb{R}), \quad \|f\|_{\mathcal{X}^k_n(\mathbb{R})} := \|f\|_{\mathcal{X}^k_{n^+}(\mathbb{R})} + \|f\|_{\mathcal{X}^k_{n^-}(\mathbb{R})}. \tag{3.31}$$

That $\mathcal{X}^k_{n\pm}$ are Banach spaces follows from the fact that there exists a linear isomorphism between the Banach space $\mathbb{R} \times \mathcal{X}^k$ and these spaces, which is given by

$$(\alpha, f) \mapsto \alpha + f\langle\cdot\rangle_{\pm}^{-n}. \tag{3.32}$$

One can show that the kink solutions as specified in eq. (3.19) lie in $\mathcal{X}^k_n$ for all $k, n \geq 0$; the derivatives are smooth and decay exponentially to zero, and the kink solutions approach the limits $\mp\sqrt{12v}$ exponentially fast. These spaces also contain bounded rational functions. For instance, the function

$$1 + \frac{1}{x^2 + 1}$$

is in $\mathcal{X}^k_2(\mathbb{R})$ since it approaches its limit at infinity (which in this case is 1) at a rate of $\mathcal{O}(1/x^2)$, and its derivatives are in $H^0_2(\mathbb{R})$.

The definitions above are used to prove that ϕ remains bounded for all time. The idea behind the proof is similar to that of (Schneider and Wayne, 2000, Lemma 3.1). The following lemma will be useful in showing the decay in products of $f - f_\infty$ and g.

Lemma 3.3. *For each $k \geq 0$ and $c > 0$, there exists $C > 0$ depending only on k such that*

$$\left\| \frac{1}{\langle\cdot + \tau\rangle_+^2 \langle\cdot - c\tau\rangle^2} \right\|_{C^k} \leq C \sup_{x\in\mathbb{R}} \frac{1}{\langle x + \tau\rangle_+^2 \langle x - c\tau\rangle^2}. \tag{3.33}$$

Furthermore,

$$\int_0^\infty \sup_{x\in\mathbb{R}} \frac{1}{\langle x + \tau\rangle_+^2 \langle x - c\tau\rangle^2}\, d\tau < \infty. \tag{3.34}$$

See appendix B for proof.

We are now ready to prove that ϕ (and its time derivative) remain uniformly bounded in time.

Proposition 3.1. *Fix $T_0 > 0$ and suppose that $f \in C([-T_0, T_0], \mathcal{X}_2^{k+1}(\mathbb{R}))$ and $g \in C([-T_0, T_0], H_2^{k+1}(\mathbb{R}))$, with $k > 2$ an integer. Also, suppose that $f(X, T) \to f_\infty$ as $X \to \infty$ for any $T \in [-T_0, T_0]$. Then there exists a constant $C > 0$ such that*

$$\sup_{t \in [-\epsilon^{-3}T_0, \epsilon^{-3}T_0]} \|\phi(\cdot, \epsilon t)\|_{H^k} \leq C \left(\sup_{t \in [-\epsilon^{-3}T_0, \epsilon^{-3}T_0]} \left\{ \|f(\cdot, \epsilon^3 t)\|_{\mathcal{X}_2^{k+1}}, \|g(\cdot, \epsilon^3 t)\|_{H_2^{k+1}} \right\} \right)^3 \tag{3.35}$$

and

$$\sup_{t \in [-\epsilon^{-3}T_0, \epsilon^{-3}T_0]} \|\psi(\cdot, \epsilon t)\|_{H^{k-1}} \leq C \left(\sup_{t \in [-\epsilon^{-3}T_0, \epsilon^{-3}T_0]} \left\{ \|f(\cdot, \epsilon^3 t)\|_{\mathcal{X}_2^{k+1}}, \|g(\cdot, \epsilon^3 t)\|_{H_2^{k+1}} \right\} \right)^3, \tag{3.36}$$

where $\psi = \partial_2 \phi$.

Proof. Set $\partial_2 \phi = \psi$. Taking the Fourier transform $\mathcal{F}$ on both sides of eq. (3.15) and writing the ODE as a first order system, we get that

$$\begin{aligned} \partial_2 \begin{bmatrix} \hat{\phi}(k,\tau) \\ \hat{\psi}(k,\tau) \end{bmatrix} &= \begin{bmatrix} \hat{\psi}(k,\tau) \\ -k^2 \hat{\phi}(k,\tau) \end{bmatrix} \\ &+ \begin{bmatrix} 0 \\ \frac{1}{2} k^2 \mathcal{F}[(f^2(\cdot + \tau), \epsilon^2 \tau) - f_\infty^2) g(\cdot - c\tau, \epsilon^2 \tau) + (f(\cdot + \tau, \epsilon^2 \tau) - f_\infty) g^2(\cdot - c\tau, \epsilon^2 \tau)](k) \end{bmatrix}. \end{aligned} \tag{3.37}$$

The semigroup generated by the linear part can be computed explicitly. Putting the solution into variation of constants form with initial conditions set to zero gives

$$\begin{aligned} \hat{\phi}(k,T) = \frac{1}{2} \int_0^T & k \sin(k(T-\tau)) \times \\ & \mathcal{F}[(f^2(\cdot + \tau), \epsilon^2 \tau) - f_\infty^2) g(\cdot - c\tau, \epsilon^2 \tau) + (f(\cdot + \tau, \epsilon^2 \tau) - f_\infty) g^2(\cdot - c\tau, \epsilon^2 \tau)](k)\, d\tau \end{aligned} \tag{3.38}$$

and

$$\begin{aligned} \hat{\psi}(k,T) = \frac{1}{2} \int_0^T & k^2 \cos(k(T-\tau)) \times \\ & \mathcal{F}[(f^2(\cdot + \tau, \epsilon^2 \tau) - f_\infty^2) g(\cdot - c\tau, \epsilon^2 \tau) + (f(\cdot + \tau, \epsilon^2 \tau) - f_\infty) g^2(\cdot - c\tau, \epsilon^2 \tau)](k)\, d\tau \end{aligned} \tag{3.39}$$

Hence we can get that

$$
\begin{aligned}
&\|\phi(\cdot,T)\|_{H^k} \\
&\quad\leq C\|\hat{\phi}(\cdot,T)\|_{H^0_k} \\
&\quad\leq C\int_0^T \|\partial_1((f^2(\cdot+\tau)-f_\infty^2)g(\cdot-c\tau))\|_{H^k}+\|\partial_1((f(\cdot+\tau)-f_\infty)g^2(\cdot-c\tau))\|_{H^k}\,\mathrm{d}\tau \\
&\quad\leq C\int_0^T \|f(\cdot+\tau)\partial_1 f(\cdot+\tau)g(\cdot-c\tau)\|_{H^k}+\|(f^2(\cdot+\tau)-f_\infty^2)\partial_1 g(\cdot-c\tau)\|_{H^k} \\
&\qquad+\|\partial_1 f(\cdot+\tau)g^2(\cdot-c\tau)\|_{H^k}+\|(f(\cdot+\tau)-f_\infty)\partial_1 g(\cdot-c\tau)\|_{H^k}\,\mathrm{d}\tau \\
&\quad\leq C\int_0^T \sup_{x\in\mathbb{R}}\frac{1}{\langle x+\tau\rangle_+^2\langle x-c\tau\rangle^2}\times\left(\|f\|^2_{\mathcal{X}_2^{k+1}}\|g\|_{H_2^{k+1}}+\|f\|_{\mathcal{X}_2^{k+1}}\|g\|^2_{H_2^{k+1}}\right)\mathrm{d}\tau,
\end{aligned}
\tag{3.40}
$$

whence eq. (3.35) follows. The proof for eq. (3.36) is analogous. □

3.3 Setup of Lattice Equations

The scalar second-order differential equation eq. (1.2) with potential V given by eq. (3.5) can be rewritten as the following first-order system:

$$
\begin{cases}
\dot{u}_n = q_{n+1}-q_n, \\
\dot{q}_n = u_n - u_{n-1} - \frac{1}{6}(u_n^3-u_{n-1}^3),
\end{cases}
\quad n\in\mathbb{Z}. \tag{3.41}
$$

Recall that $u_n = x_{n+1}-x_n$, so we have that u_n physically represents the displacement between two neighbors on the lattice and q_n is equal to

$$
q_n(t)=\sum_{k=-\infty}^{n-1}\dot{u}_k(t)=\sum_{k=-\infty}^{n-1}[\dot{x}_{k+1}(t)-\dot{x}_k(t)]=\dot{x}_n(t) \tag{3.42}
$$

and so represents the velocity at a lattice point (assuming that $\dot{x}_k(t)\to 0$ as $k\to-\infty$). Note that we have the flexibility to add or subtract a constant from q without changing the dynamics on u (a fact that we use later to adjust the approximation and guarantee the error terms are in $\ell^2(\mathbb{Z})$). Writing the equations for the FPUT lattice in the form given by eq. (3.41) also puts the system into a Hamiltonian framework (when $u, q \in \ell^2(\mathbb{Z})$). Here the equations are of the form

$$\dot{U} = J\mathcal{H}'(U) \tag{3.43}$$

where $U = (u, q)$, J is the skew-symmetric operator given by

$$J = \begin{bmatrix} 0 & e^{\partial} - 1 \\ 1 - e^{-\partial} & 0 \end{bmatrix} \tag{3.44}$$

and $\mathcal{H}(U) = \sum_{n\in\mathbb{Z}} \frac{1}{2}q_n^2 + V(u_n)$.

We will now introduce the traveling wave ansatz for the system in eq. (3.41), but we first must assume certain regularity and decay of f and g.

Assumption 1. *Let f and g be solutions of eqs.* (3.13) *and* (3.14)*, respectively. Assume that*

$$f \in C([-\tau_0, \tau_0], \mathcal{X}_2^6(\mathbb{R})) \quad \textit{and} \quad g \in C([-\tau_0, \tau_0], H_2^6(\mathbb{R}))$$

for some $\tau_0 > 0$ fixed. Furthermore, assume that f has fixed limits in its spatial variable at $\pm\infty$ given by $f_{\pm\infty}$.

The traveling wave ansatz for u_n and q_n is then given by

$$u_n(t) = \epsilon f(\epsilon(n+t), \epsilon^3 t) + \epsilon g(\epsilon(n-ct), \epsilon^3 t) + \epsilon^3\phi(\epsilon n, \epsilon t) + \mathcal{U}_n(t) \tag{3.45}$$

and

$$q_n(t) = \epsilon F(\epsilon(n+t), \epsilon^3 t) + \epsilon G(\epsilon(n-ct), \epsilon^3 t) + \epsilon^3\Phi(\epsilon n, \epsilon t) - \epsilon F_{-\infty} + \mathcal{Q}_n(t). \tag{3.46}$$

The wave speed c is again given by eq. (3.11).

The form that the ansatz takes for $u_n(t)$ is clear. For $q_n(t)$ we need to define F, G, and Φ (where $F_{-\infty}$ is a constant to specified shortly thereafter). One would expect

$$\begin{aligned}
q_n(t) &= \sum_{k=-\infty}^{n-1} \dot{u}_n(t) \\
&\approx \sum_{k=-\infty}^{n-1} [\epsilon^2 \partial_1 f(\epsilon(k+t)) + \epsilon^4 \partial_2 f(\epsilon(k+t)) \\
&\quad + \epsilon^2 c \partial_1 g(\epsilon(k-ct)) + \epsilon^4 \partial_2 g(\epsilon(k-ct)) \\
&\quad + \epsilon^4 \partial_2 \phi(\epsilon k)].
\end{aligned} \tag{3.47}$$

However, the final summation does not have a simple closed form, and so would be difficult to use. Instead, the summation is approximated with simpler terms up to an appropriate order of ϵ. We choose F, G, and Φ so that

$$\begin{aligned}
\epsilon F(\epsilon(n+1+t)) - \epsilon F(\epsilon(n+t)) &= \epsilon^2 \partial_1 f(\epsilon(n+t)) + \epsilon^4 \partial_2 f(\epsilon(n+1)) + \mathcal{O}(\epsilon^6) \\
\epsilon G(\epsilon(n+1-ct)) - \epsilon G(\epsilon(n-ct)) &= \epsilon^2 c \partial_1 g(\epsilon(n-ct)) + \epsilon^4 \partial_2 g(\epsilon(n-ct)) + \mathcal{O}(\epsilon^6) \\
\epsilon^3 \Phi(\epsilon(n+1)) - \epsilon^3 \Phi(\epsilon(n)) &= \epsilon^4 \partial_2 \phi(\epsilon n) + \mathcal{O}(\epsilon^6).
\end{aligned} \tag{3.48}$$

After this choice, the summation of the terms on the left has a simpler and explicit representation. Thus, following some calculations, we get the following:

$$F := f - \frac{\epsilon}{2}\partial_1 f + \frac{\epsilon^2}{8}\partial_1^2 f - \frac{\epsilon^2}{12}f^3 - \frac{\epsilon^3}{48}\partial_1^3 f + \frac{\epsilon^3}{8}f^2\partial_1 f \tag{3.49}$$

$$G := -g + \frac{\epsilon}{2}\partial_1 g + \frac{\epsilon^2 f_\infty^2}{4}g + \frac{\epsilon^2}{12}(g^3 + 3f_\infty g^2) - \frac{\epsilon^2}{8}\partial_1^2 g + \frac{\epsilon^3}{48}\partial_1^3 g \tag{3.50}$$
$$- \frac{\epsilon^3}{24}\partial_1(g^3 + 3f_\infty g^2) - \frac{\epsilon^3 f_\infty^2}{8}\partial_1 g$$

$$\Phi := \partial_1^{-1}\psi - \frac{\epsilon}{2}\psi. \tag{3.51}$$

Here $\psi = \partial_2\phi$ and ∂_1^{-1} is defined as a Fourier multiplier. That $\partial_1^{-1}\psi$ is well-defined and in $H^5(\mathbb{R})$ follows from eq. (3.39). Namely, we have that

$$\begin{aligned}\mathcal{F}[\partial_1^{-1}\psi(\cdot,T)](k) &= (ik)^{-1}\hat{\psi}(k,T)\\ &= \frac{-i}{2}\int_0^T k\cos(k(T-\tau))\times\\ &\mathcal{F}[(f^2(\cdot+\tau,\epsilon^2\tau) - f_\infty^2)g(\cdot - c\tau,\epsilon^2\tau) + (f(\cdot+\tau,\epsilon^2\tau) - f_\infty)g^2(\cdot - c\tau,\epsilon^2\tau)](k)\,d\tau\end{aligned} \tag{3.52}$$

and (following the same calculations in eq. (3.40))

$$\|\partial_1^{-1}\psi(\cdot,T)\|_{H^5} \le C\int_0^T \sup_{x\in\mathbb{R}} \frac{1}{\langle x+\tau\rangle_+^2\langle x - c\tau\rangle^2} \times \left(\|f\|_{\mathcal{X}_2^6}^2\|g\|_{H_2^6} + \|f\|_{\mathcal{X}_2^6}\|g\|_{H_2^6}^2\right)\mathrm{d}\tau. \tag{3.53}$$

Assumption 1 implies that F has fixed limits in its spatial variable at $\pm\infty$ given by $F_{\pm\infty} = f_{\pm\infty} - \frac{\epsilon^2}{12}f_{\pm\infty}^3$.

We want $\mathcal{U}(t)$ and $\mathcal{Q}(t)$ to be elements of $\ell^2(\mathbb{Z})$ (at least locally in time). However, to satisfy $\mathcal{Q}(0) \in \ell^2(\mathbb{Z})$ and $\dot{u}_n(0) = q_{n+1}(0) - q_n(0)$, a compatibility condition must hold.

Assumption 2. *Assume that*

$$\sum_{n=-\infty}^{\infty} \dot{u}_n(0) = \epsilon F_{+\infty} - \epsilon F_{-\infty}.$$

Note that if this did not hold, then $\mathcal{Q}_n(0) \not\to 0$ as $n \to \infty$ and $\mathcal{Q}(0) \notin \ell^2(\mathbb{Z})$. That $\mathcal{Q}_n(0) \to 0$ as $n \to -\infty$ follows directly from the ansatz. The introduction of the constant $\epsilon F_{-\infty}$ in eq. (3.46) does not affect the dynamics of q in eq. (3.41)

An equivalent set of equations to eq. (3.41) are given by

$$\begin{cases} \dot{\mathcal{U}}_n(t) = \mathcal{Q}_{n+1}(t) - \mathcal{Q}_n(t) + \mathrm{Res}_n^{(1)}(t) \\ \dot{\mathcal{Q}}_n(t) = \mathcal{U}_n(t) - \mathcal{U}_{n-1}(t) \\ \qquad - \frac{1}{2}(\epsilon f(\epsilon(n+t)) + \epsilon g(\epsilon(n-ct)) + \epsilon^3 \phi(\epsilon n))^2 \mathcal{U}_n(t) & n \in \mathbb{Z}, \\ \qquad + \frac{1}{2}(\epsilon f(\epsilon(n-1+t)) + \epsilon g(\epsilon(n-1-ct)) + \epsilon^3 \phi(\epsilon(n-1)))^2 \mathcal{U}_{n-1}(t) \\ \qquad + \mathrm{Res}_n^{(2)}(t) + \mathcal{B}_n(\epsilon f + \epsilon g + \epsilon^3 \phi, \mathcal{U}) \end{cases} \tag{3.54}$$

where

$$\begin{aligned} \mathrm{Res}_n^{(1)}(t) =& \epsilon F(\epsilon(n+1+t)) - \epsilon F(\epsilon(n+t)) \\ & + \epsilon G(\epsilon(n+1-ct) - \epsilon G(\epsilon(n-ct) + \epsilon^3 \Phi(\epsilon(n+1)) - \epsilon^3 \Phi(\epsilon n) \\ & - \epsilon^2 \partial_1 f(\epsilon(n+t)) - \epsilon^4 \partial_2 f(\epsilon(n+t)) \\ & + \epsilon^2 c \partial_1 g(\epsilon(n-ct)) - \epsilon^4 \partial_2 g(\epsilon(n-ct)) - \epsilon^4 \partial_2 \phi(\epsilon n), \end{aligned} \tag{3.55}$$

$$\begin{aligned}\mathrm{Res}_n^{(2)}(t) =& \epsilon f(\epsilon(n+t)) - \epsilon f(\epsilon(n-1+t)) \\ &+ \epsilon g(\epsilon(n-ct)) - \epsilon g(\epsilon(n-1-ct) + \epsilon^3\phi(\epsilon n) - \epsilon^3\phi(\epsilon(n-1)) \\ &- \epsilon^2\partial_1 F(\epsilon(n+t)) - \epsilon^4\partial_2 F(\epsilon(n+t)) \\ &+ \epsilon^2 c\partial_1 G(\epsilon(n-ct)) - \epsilon^4\partial_2 G(\epsilon(n-ct)) - \epsilon^4\partial_2\Phi(\epsilon n) \\ &- \frac{1}{6}\Big((\epsilon f(\epsilon(n+t)) + \epsilon g(\epsilon(n-ct)) + \epsilon^3\phi(\epsilon n))^3 \\ &\qquad - (\epsilon f(\epsilon(n-1+t)) + \epsilon g(\epsilon(n-1-ct)) + \epsilon^3\phi(\epsilon(n-1)))^3\Big),\end{aligned} \tag{3.56}$$

and

$$\begin{aligned}&\mathcal{B}_n(\epsilon f + \epsilon g + \epsilon^3\phi, \mathcal{U}) \\ &\quad = -\frac{1}{6}\Big(3(\epsilon f(\epsilon(n+t) + \epsilon g(\epsilon(n-ct)) + \epsilon^3\phi(\epsilon n))\mathcal{U}_n^2(t) \\ &\qquad - 3(\epsilon f(\epsilon(n-1+t) + \epsilon g(\epsilon(n-1-ct)) + \epsilon^3\phi(\epsilon(n-1)))\mathcal{U}_{n-1}^2(t) \\ &\qquad + \mathcal{U}_n^3(t) - \mathcal{U}_{n-1}^3(t)\Big).\end{aligned} \tag{3.57}$$

The terms $\mathcal{U}$ and $\mathcal{Q}$ control the error associated with the ansatz in eqs. (3.45) and (3.46). Thus if these terms remain small in the $\ell^2(\mathbb{Z})$ norm, then the traveling wave ansatz will remain valid. In particular, if one has that $\|\mathcal{U}\|_{\ell^2} \leq C\epsilon^{5/2}$, then the ansatz $\epsilon f + \epsilon g$ is valid up to order $\epsilon^{5/2}$ (since ϕ is uniformly bounded in norm and is thus $\mathcal{O}(1)$). Similarly, if $\mathcal{Q}$ is of order $\epsilon^{5/2}$, then one can show that $\dot{u}_n(t)$ is approximated by $\epsilon^2\partial_1 f + \epsilon^2\partial_1 g$ up to order $\epsilon^{5/2}$. Hence, controlling the norms of $\mathcal{U}$ and $\mathcal{Q}$ is sufficient in proving the approximation holds.

3.4 Preparatory Estimates

To control the dynamics of $\mathcal{U}$ and $\mathcal{Q}$, we need estimates of the residuals and the nonlinearity. We will frequently need to bound the $\ell^2(\mathbb{Z})$ of a term by the $H^1(\mathbb{R})$ norm of a function. To this end the following lemma proved in (Dumas and Pelinovsky, 2014) is useful.

Lemma 3.4. *There exists $C > 0$ such that for all $X \in H^1(\mathbb{R})$ and $\epsilon \in (0,1)$,*

$$\|x\|_{\ell^2} \leq C\epsilon^{-1/2}\|X\|_{H^1},$$

where $x_n := X(\epsilon n)$, $n \in \mathbb{Z}$.

Lemma 3.5. *Let f and g be solutions of eqs.* (3.13) *and* (3.14)*, respectively, such that $f \in C([-\tau_0, \tau_0], \mathcal{X}_2^6)$ and $g \in C([-\tau_0, \tau_0], H_2^6)$. Let $\tau_0 > 0$ be fixed and $\delta > 0$ be as*

$$\delta := \max\left\{\sup_{\tau\in[-\tau_0,\tau_0]} \|f(\cdot,\tau)\|_{\mathcal{X}_2^6}, \sup_{\tau\in[-\tau_0,\tau_0]} \|g(\cdot,\tau)\|_{H_2^6}\right\} \tag{3.58}$$

Then there exists a δ-independent constant $C > 0$ such that the residual and nonlinear terms satisfy

$$\|\mathrm{Res}^{(1)}(t)\|_{\ell^2} + \|\mathrm{Res}^{(2)}(t)\|_{\ell^2} \leq C\epsilon^{11/2}(\delta + \delta^5) \tag{3.59}$$

and

$$\|\mathcal{B}_n(\epsilon f + \epsilon g + \epsilon^3\phi, \mathcal{U})\|_{\ell^2} \leq C\epsilon[(\delta + \epsilon^2\delta^3)\|\mathcal{U}\|_{\ell^2}^2 + \|\mathcal{U}\|_{\ell^2}^3] \tag{3.60}$$

for every $t \in [-\epsilon^{-3}\tau_0, \epsilon^{-3}\tau_0]$ and $\epsilon \in (0,1)$.

Proof. We first focus on bounding $\mathrm{Res}^{(1)}(t)$. Looking at the terms in $\mathrm{Res}^{(1)}(t)$ involving f and F and using Taylor expansions and eq. (3.13), we get the following:

$$
\begin{array}{lllll}
\multicolumn{5}{l}{\epsilon F(\cdot+\epsilon)-\epsilon F-\epsilon^2\partial_1 f-\epsilon^4\partial_2 f =} \\
\epsilon^2\partial_1 f + & \frac{\epsilon^3}{2}\partial_1^2 f + & \frac{\epsilon^4}{6}\partial_1^3 f & +\frac{\epsilon^5}{24}\partial_1^4 f & \\
 & -\frac{\epsilon^3}{2}\partial_1^2 f & -\frac{\epsilon^4}{4}\partial_1^3 f & -\frac{\epsilon^5}{12}\partial_1^4 f & \\
 & & +\frac{\epsilon^4}{8}\partial_1^3 f & +\frac{\epsilon^5}{16}\partial_1^4 f & \\
 & & -\frac{\epsilon^4}{12}\partial_1(f^3) & -\frac{\epsilon^5}{24}\partial_1^2(f^3) & \\
 & & & -\frac{\epsilon^5}{48}\partial_1^4 f & \\
 & & & +\frac{\epsilon^5}{24}\partial_1^2(f^3) & \\
-\epsilon^2\partial_1 f & & & & \\
 & & +\frac{\epsilon^4}{12}\partial_1(f^3) & & \\
 & & -\frac{\epsilon^4}{24}\partial^3 f & & +I_{f,1}(n,t),
\end{array}
\tag{3.61}
$$

where $I_{f,1}$ contains the integral remainder terms:

$$
\begin{aligned}
I_{f,1}(n,t) := \frac{\epsilon^6}{24}\int_0^1 \partial_1^5 f(\epsilon(n+t+s))(1-s)^4\,ds - \frac{\epsilon^6}{12}\int_0^1 \partial_1^5 f(\epsilon(n+t+s))(1-s)^3\,ds \\
+\frac{\epsilon^6}{16}\int_0^1 \partial_1^5 f(\epsilon(n+t+s))(1-s)^2\,ds - \frac{\epsilon^6}{24}\int_0^1 \partial_1^3(f^3)(\epsilon(n+t+s))(1-s)^2\,ds \\
-\frac{\epsilon^6}{48}\int_0^1 \partial_1^5 f(\epsilon(n+t+s))(1-s)\,ds + \frac{\epsilon^6}{24}\int_0^1 \partial_1^3(f^3)(\epsilon(n+t+s))(1-s)\,ds.
\end{aligned}
\tag{3.62}
$$

Note that all the terms in eq. (3.61) cancel except $I_{f,1}$, and so we are only left with terms of order ϵ^6. Applying lemma 3.4 (and lemmas 3.1 and 3.2 when needed) to the terms in eq. (3.62) gives that the ℓ^2 norm on the left-hand side of eq. (3.61) can be bounded by

$$
C(\epsilon^{11/2}(\delta+\delta^3))
$$

for some choice of constant $C > 0$.

Doing the same Taylor expansion for the g and G gives

$$
\begin{array}{llll}
\multicolumn{4}{l}{\epsilon G(\cdot + \epsilon) - \epsilon G + \epsilon^2 c \partial_1 g - \epsilon^4 \partial_2 g =} \\
-\epsilon^2 \partial_1 g & -\frac{\epsilon^3}{2}\partial_1^2 g & -\frac{\epsilon^4}{6}\partial_1^3 g & -\frac{\epsilon^5}{24}\partial_1^4 g \\
 & +\frac{\epsilon^3}{2}\partial_1^2 g & +\frac{\epsilon^4}{4}\partial_1^3 g & +\frac{\epsilon^5}{12}\partial_1^4 g \\
 & & +\frac{\epsilon^4 f_\infty^2}{4}\partial_1 g & +\frac{\epsilon^5 f_\infty^2}{8}\partial_1^2 g \\
 & & +\frac{\epsilon^4}{12}\partial_1(g^3) & +\frac{\epsilon^5}{24}\partial_1^2(g^3) \\
 & & +\frac{\epsilon^4}{12}\partial_1(3f_\infty g^2) & +\frac{\epsilon^5}{24}\partial_1^2(3f_\infty g^2) \\
 & & -\frac{\epsilon^4}{8}\partial_1^3 g & -\frac{\epsilon^5}{16}\partial_1^4 g \\
 & & & +\frac{\epsilon^5}{48}\partial_1^4 g \\
 & & & -\frac{\epsilon^5}{24}\partial_1^2(g^3) \\
 & & & -\frac{\epsilon^5}{24}\partial_1^2(3f_\infty g^2) \\
 & & & -\frac{\epsilon^5 f_\infty^2}{8}\partial_1^2 g \\
+\epsilon^2 \partial_1 g & & & \\
 & & -\frac{\epsilon^4 f_\infty^2}{4}\partial_1 g & \\
 & & -\frac{\epsilon^4}{12}\partial_1(g^3) & \\
 & & -\frac{\epsilon^4}{12}\partial_1(3f_\infty g^2) & \\
 & & +\frac{\epsilon^4}{24}\partial_1^3 g & \qquad +I_{g,1}(nt),
\end{array}
\tag{3.63}
$$

where $I_{g,1}$ contains the integral remainder terms.

$$
\begin{aligned}
&I_{g,1}(n,t) := \\
&-\frac{\epsilon^6}{24}\int_0^1 \partial_1^5 g(\epsilon(n-ct+s))(1-s)^4\,ds + \frac{\epsilon^6}{12}\int_0^1 \partial_1^5 g(\epsilon(n-ct+s))(1-s)^3\,ds \\
&+\frac{\epsilon^6 f_\infty^2}{8}\int_0^1 \partial_1^3 g(\epsilon(n-ct+s))(1-s)^2\,ds + \frac{\epsilon^6}{24}\int_0^1 \partial_1^3 (g^3)(\epsilon(n-ct+s))(1-s)^2\,ds \\
&+\frac{\epsilon^6}{24}\int_0^1 \partial_1^3 (3f_\infty g^2)(\epsilon(n-ct+s))(1-s)^2\,ds - \frac{\epsilon^6}{16}\int_0^1 \partial_1^5 g(\epsilon(n-ct+s))(1-s)^2\,ds \\
&+\frac{\epsilon^6}{48}\int_0^1 \partial_1^5 g(\epsilon(n-ct+s))(1-s)\,ds - \frac{\epsilon^6}{24}\int_0^1 \partial_1^3 (g^3)(\epsilon(n-ct+s))(1-s)\,ds \\
&-\frac{\epsilon^6}{24}\int_0^1 \partial_1^3 (3f_\infty g^2)(\epsilon(n-ct+s))(1-s)\,ds - \frac{\epsilon^6 f_\infty^2}{8}\int_0^1 \partial_1^3 g(\epsilon(n-ct+s))(1-s)\,ds
\end{aligned}
\tag{3.64}
$$

All terms except those of order ϵ^6 cancel and the terms in eq. (3.64) can be controlled by lemma 3.4.

Similarly we have

$$
\epsilon^3\Phi(\epsilon(n+1),\epsilon t) - \epsilon^3\Phi(\epsilon n,\epsilon t) - \epsilon^4\partial_2\phi_2(\epsilon n,\epsilon t) = \frac{\epsilon^6}{2}\int_0^1 \partial_1^2\psi(\epsilon(n+s),\epsilon t)(1-s)^2\,ds,
\tag{3.65}
$$

so the ℓ^2 norm can also be controlled.

Therefore we have

$$
\|\mathrm{Res}^{(1)}(t)\|_{\ell^2} \le C\epsilon^{11/2}(\delta+\delta^3)
\tag{3.66}
$$

The bound on $\mathrm{Res}^{(2)}(t)$ can be approached similarly. Focusing on the terms with

f and F in $\mathrm{Res}^{(2)}(t)$, we have

$$\begin{aligned}
&\epsilon f(\cdot) - \epsilon f(\cdot - \epsilon) - \epsilon^2 \partial_1 F - \epsilon^4 \partial_2 F - \frac{\epsilon^3}{6}(f^3(\cdot) - f^3(\cdot - \epsilon)) = \\
&\quad \epsilon^2 \partial_1 f \quad -\frac{\epsilon^3}{2}\partial_1 f \quad +\frac{\epsilon^4}{6}\partial_1^3 f \qquad\qquad\qquad -\frac{\epsilon^5}{24}\partial_1^4 f \\
&\quad -\epsilon^2 \partial_1 f \quad +\frac{\epsilon^3}{2}\partial_1^2 f \quad +\frac{\epsilon^4}{12}\partial_1(f^3) - \frac{\epsilon^4}{8}\partial_1^3 f \quad +\frac{\epsilon^5}{48}\partial_1^4 f - \frac{\epsilon^5}{24}\partial_1^2(f^3) \\
&\qquad\qquad\qquad\qquad\quad -\epsilon^4 \partial_2 f \qquad\qquad\qquad\quad +\frac{\epsilon^5}{2}\partial_1 \partial_2 f \\
&\qquad\qquad\qquad\qquad\quad -\frac{\epsilon^4}{6}\partial_1(f^3) \qquad\qquad\quad +\frac{\epsilon^5}{12}\partial_1(f^3) \qquad\qquad + I_{f,2}(n,t).
\end{aligned} \tag{3.67}$$

where the integral remainder terms and the other terms of order ϵ^6 are contained in $I_{f,2}$:

$$\begin{aligned}
I_{f,2}(n,t) := &-\frac{\epsilon^6}{24}\int_0^1 \partial_1^5 f(\epsilon(n+t+s))(s-1)^4\, ds \\
&+\frac{\epsilon^6}{12}\int_0^1 \partial_1^2(f^3)(\epsilon(n+t+s))(s-1)^2\, ds \\
&+\epsilon^6 \partial_2 \left(\frac{1}{8}\partial_1^2 f - \frac{1}{12} f^3 - \frac{\epsilon}{48}\partial_1^3 f + \frac{\epsilon}{8} f^2 \partial_1 f\right)
\end{aligned} \tag{3.68}$$

All the above terms in eq. (3.67) cancel except for $I_{f,2}(n,t)$. The integral terms in eq. (3.68) can be controlled like before. The non-integral term can be controlled by first evaluating the derivative in time, ∂_2, and replacing the terms $\partial_2 f$ using eq. (3.13); then the terms can be controlled by lemma 3.4. Then the left-hand side of eq. (3.67) can be bounded by a term of the form

$$C\epsilon^{11/2}(\delta + \delta^3).$$

Taylor expanding the remaining terms in $\mathrm{Res}^{(2)}(t)$ leads to

$$\begin{array}{llll}
\epsilon^2\partial_1 g & -\dfrac{\epsilon^3}{2}\partial_1^2 g & +\dfrac{\epsilon^4}{6}\partial_1^3 g & -\dfrac{\epsilon^5}{24}\partial_1^4 g \\
 & & +\epsilon^4\partial_1\phi & -\dfrac{\epsilon^5}{2}\partial_1^2\phi \\
-\epsilon^2\partial_1 g & +\dfrac{\epsilon^3}{2}\partial_1^2 g & -\dfrac{\epsilon^4}{8}\partial_1^3 g + \dfrac{\epsilon^4 f_\infty^2}{4}\partial_1 g & +\dfrac{\epsilon^5}{48}\partial_1^4 g \\
 & & +\dfrac{\epsilon^4}{12}\partial_1(g^3+3f_\infty g^2) & -\dfrac{\epsilon^5}{24}\partial_1^2(g^3+3f_\infty g^2) \\
 & & & -\dfrac{\epsilon^5 f_\infty^2}{8}\partial_1^2 g \\
 & & +\dfrac{\epsilon^4 f_\infty^2}{4}\partial_1 g & -\dfrac{\epsilon^5 f_\infty^2}{8}\partial_1^2 g \\
 & & +\epsilon^4\partial_2 g & -\dfrac{\epsilon^5}{2}\partial_1\partial_2 g \\
 & & -\epsilon^4\partial_2\partial_1^{-1}\psi & +\dfrac{\epsilon^5}{2}\partial_2\psi \\
 & & -\dfrac{\epsilon^4}{6}\partial_1(g^3+3g^2f+3gf^2) & +\dfrac{\epsilon^5}{12}\partial_1^2(g^3+3g^2f+3gf^2),
\end{array} \tag{3.69}$$

where the integral remainder terms and other terms of order ϵ^6 are contained in $I_{g,2}$:

$$
\begin{aligned}
&I_{g,2}(n,t) = \\
&-\frac{\epsilon^6}{24}\int_0^1 \partial_1^5 g(\epsilon(n-s-ct))(s-1)^4\,ds - \frac{\epsilon^6}{2}\int_0^1 \partial_1^3\phi(\epsilon(n-s))(s-1)^2\,ds \\
&-\frac{\epsilon^6 f_\infty^2}{4}\partial_1\left(\frac{f_\infty^2}{4}g + \frac{1}{12}(g^3+3f_\infty g^2) - \frac{1}{8}\partial_1^2 g + \frac{\epsilon}{48}\partial_1^3 g - \frac{\epsilon}{24}\partial_1(g^3+3f_\infty g^2) - \frac{\epsilon f_\infty^2}{8}\partial_1 g\right) \\
&-\epsilon^6\partial_2\left(\frac{f_\infty^2}{4}g + \frac{1}{12}(g^3+3f_\infty g^2) - \frac{1}{8}\partial_1^2 g + \frac{\epsilon}{48}\partial_1^3 g - \frac{\epsilon}{24}\partial_1(g^3+3f_\infty g^2) - \frac{\epsilon f_\infty^2}{8}\partial_1 g\right) \\
&+\frac{\epsilon^6}{12}\int_0^1 \partial_1^3(g^3(\epsilon(n-s-ct)))(s-1)^2 ds \\
&+\frac{\epsilon^6}{12}\int_0^1 \partial_1^3(3g^2(\epsilon(n-s-ct))f(\epsilon(n-s+t)))(s-1)^2\,ds \\
&+\frac{\epsilon^6}{12}\int_0^1 \partial_1^3(3g(\epsilon(n-s-ct))f^2(\epsilon(n-s+t)))(s-1)^2\,ds
\end{aligned}
\tag{3.70}
$$

The terms in eq. (3.69) of order ϵ^3 or lower cancel out. The terms of order ϵ^4 are equal to

$$-\partial_2\partial_1^{-1}\psi + \partial_1\phi - \frac{1}{6}\partial_1(3(f^2-f_\infty^2)g + 3(f-f_\infty)g^2). \tag{3.71}$$

Formally applying ∂_1 implies that the above terms should be constant in space since $\partial_2\psi = \partial_2^2\phi$ satisfies eq. (3.15). However, one should be careful with this calculation due to the differences in scaling of the spatial variables: for example, ϕ and ψ's spatial variable is rescaled to ϵn while f's is rescaled to $\epsilon(n+t)$. Taking a derivative with respect to $\xi = \epsilon x$ gives that eq. (3.71) must be constant. Since all the terms decay to zero at spatial infinity, eq. (3.71) is exactly zero.

The terms of order ϵ^5 can be rewritten as

$$\frac{1}{4}\partial_1(-2\partial_2 g - \frac{1}{12}\partial_1^3 g + \frac{1}{6}(g^3+3f_\infty g^2)) + \frac{1}{2}(\partial_2^2\phi - \partial_1^2\phi + \frac{1}{6}\partial_1^2(3(f-f_\infty)g^2 + 3(f^2-f_\infty^2)g)) \tag{3.72}$$

which is equal to zero since g and ϕ satisfy the PDEs in eqs. (3.14) and (3.15). Thus the right-hand side of eq. (3.69) is equal to $I_{g,2}$. The integral terms in eq. (3.70) are bounded as before. The remaining terms in eq. (3.70) can be bounded by evaluating

$\partial_2 g$ using eq. (3.14) and then applying lemma 3.4. We can the get the following bound:

$$\|\mathrm{Res}^{(2)}(t)\|_{\ell^2} \leq C\epsilon^{11/2}(\delta + \delta^3 + \delta^5).$$

Interpolating between powers of δ gives the desired inequality eq. (3.59).

The proof of eq. (3.60) follows immediately. □

To proceed, we construct and energy function for eq. (3.54) to control the ℓ^2 norms of $\mathcal{U}$ and $\mathcal{Q}$. Lemma 3.5 essentially states that $\mathrm{Res}^{(1)}(t)$, $\mathrm{Res}^{(2)}(t)$, and $\mathcal{B}$ remain appropriately small. If one drops the residual and nonlinear terms from eq. (3.54), then we are left with a linear (non-autonomous) Hamiltonian system. Hence, an appropriate choice of an energy function would simply be the Hamiltonian for this reduced system (as suggested in our earlier proof sketch). Define

$$\mathcal{E}(t) = \frac{1}{2}\sum_{n\in\mathbb{Z}} \mathcal{Q}_n^2(t) + \mathcal{U}_n^2(t) - \frac{1}{2}\left(\epsilon f(\epsilon(n+t), \epsilon^3 t) + \epsilon g(\epsilon(n - ct, \epsilon^3 t) + \epsilon^3 \phi(\epsilon n, \epsilon t)\right)^2 \mathcal{U}_n^2(t) \tag{3.73}$$

The following lemma gives us that $\mathcal{E}$ can be used to control $\mathcal{U}$ and $\mathcal{Q}$.

Lemma 3.6. *Fix $\tau_0 > 0$ and let δ be given by eq. (3.58) . There exists $\epsilon_0 = \epsilon_0(\delta) > 0$ sufficiently small such that for every $\epsilon \in (0, \epsilon_0)$ and for every local solution $(\mathcal{U}, \mathcal{Q}) \in C^1([-\tau_0\epsilon^{-3}, \tau_0\epsilon^{-3}], \ell^2(\mathbb{Z}))$ of eq. (3.54), the energy-type quantity given in eq. (3.73) is coercive with the bound*

$$\|\mathcal{Q}(t)\|_{\ell^2}^2 + \|\mathcal{U}(t)\|_{\ell^2}^2 \leq 4\mathcal{E}(t), \quad \text{for } t \in (-\tau_0\epsilon^{-3}, \tau_0\epsilon^{-3}). \tag{3.74}$$

Moreover, there exists $C > 0$ independent of ϵ and δ such that

$$\left|\frac{d\mathcal{E}}{dt}\right| \leq C\mathcal{E}^{1/2}\left[\epsilon^{11/2}(\delta + \delta^5) + \epsilon^3\delta^2\mathcal{E}^{1/2} + \epsilon(\delta + \mathcal{E}^{1/2})\mathcal{E}\right] \tag{3.75}$$

for every $t \in [-\tau_0\epsilon^{-3}, \tau_0\epsilon^{-3}]$ and $\epsilon \in (0, \epsilon_0)$.

Proof. Note that $\delta > 0$ can be used to control the $L^\infty(\mathbb{R})$ norms of f, g, and ψ. Thus we can choose ϵ_0 small enough so that for $\epsilon \in (0, \epsilon_0)$ we have

$$1 - \frac{1}{2}\left(\epsilon\|f\|_{L^\infty} + \epsilon\|g\|_{L^\infty} + \epsilon^3\|\phi\|_{L^\infty}\right)^2 \geq \frac{1}{2}, \tag{3.76}$$

independent on the particular choices of f and g. Hence

$$\mathcal{E}(t) \geq \frac{1}{2}\|\mathcal{Q}\|_{\ell^2}^2 + \frac{1}{4}\|\mathcal{U}\|_{\ell^2}^2 \geq \frac{1}{4}\|\mathcal{Q}\|_{\ell^2}^2 + \frac{1}{4}\|\mathcal{U}\|_{\ell^2}^2 \tag{3.77}$$

and eq. (3.74) follows.

Now we take the time derivative of $\mathcal{E}$ to get that

$$\begin{aligned} \frac{d\mathcal{E}}{dt} = \sum_{n\in\mathbb{Z}} & \mathcal{Q}_n(t)\mathrm{Res}_n^{(2)}(t) + \mathcal{Q}_n(t)\mathcal{B}_n(\epsilon f + \epsilon g + \epsilon^3\phi, \mathcal{U}(t)) \\ & + \mathcal{U}_n(t)\mathrm{Res}_n^{(1)}(t)\left(1 - \frac{1}{2}(\epsilon f + \epsilon g + \epsilon^3\phi)^2\right) \\ & + \mathcal{U}_n^2(t)(\epsilon f + \epsilon g + \epsilon^3\phi) \times (\epsilon^2\partial_1 f + \epsilon^4\partial_2 f - \epsilon^2 c\partial_1 g + \epsilon^4\partial_2 g + \epsilon^4\partial_2\phi). \end{aligned} \tag{3.78}$$

Then using the Cauchy inequality and the Hölder inequality for $p = 1$ and $q = \infty$ we get that

$$\begin{aligned} \left|\frac{d\mathcal{E}}{dt}\right| \leq & \|\mathcal{Q}\|_{\ell^2} \times \|\mathrm{Res}^{(2)}(t)\|_{\ell^2} + \|\mathcal{Q}\|_{\ell^2} \times \|\mathcal{B}\|_{\ell^2} + \|\mathcal{U}\|_{\ell^2} \times \|\mathrm{Res}_n^{(1)}(t)\|_{\ell^2} \\ & + \|\mathcal{U}^2\|_{\ell^1} \times \|(\epsilon f + \epsilon g + \epsilon^3\phi) \times (\epsilon^2\partial_1 f + \epsilon^4\partial_2 f - \epsilon^2 c\partial_1 g + \epsilon^4\partial_2 g + \epsilon^4\partial_2\phi)\|_{\ell^\infty}. \end{aligned} \tag{3.79}$$

Note that if $a \in \ell^2$, then $a \in \ell^\infty$ and $\|a\|_{\ell^\infty} \leq \|a\|_{\ell^2}$. Thus we can replace the ℓ^∞ norms above with ℓ^2 norms. Using the results in lemma 3.5, we thus have

$$\begin{aligned} \left|\frac{d\mathcal{E}}{dt}\right| \leq & C\Big[\mathcal{E}^{1/2}\epsilon^{11/2}(\delta + \delta^5) + \mathcal{E}^{1/2}\epsilon[(\delta + \epsilon^2\delta^3)\mathcal{E} + \mathcal{E}^{3/2}] \\ & + \mathcal{E}(\epsilon^3\delta^2 + \epsilon^5\delta^2 + \epsilon^5\delta^4 + \epsilon^7\delta^4 + \epsilon^7\delta^6)\Big], \end{aligned} \tag{3.80}$$

where the $C > 0$ is independent of ϵ and δ. The right-hand side of the above inequality can be simplified by taking ϵ_0 smaller. That is, taking ϵ_0 sufficiently small (dependent on δ), we can absorb higher orders of ϵ into lower orders. For example, $\epsilon^3\delta^2 + \epsilon^5\delta^2 \leq 2\epsilon^3\delta^2$ for ϵ small enough. Thus we arrive at

$$\left|\frac{d\mathcal{E}}{dt}\right| \leq C\mathcal{E}^{1/2}\left[\epsilon^{11/2}(\delta+\delta^5) + \epsilon^3\delta^2\mathcal{E}^{1/2} + \epsilon(\delta+\mathcal{E}^{1/2})\mathcal{E}\right] \tag{3.81}$$

as desired. □

Lastly, before we can prove our main result, we must show that for appropriate initial conditions that $\mathcal{U}(0)$ and $\mathcal{Q}(0)$ are suitably small. In particular, we want our initial conditions to be "close to" the traveling wave ansatz in the sense that

$$u_n(0) \approx \epsilon f(\epsilon n, 0) + \epsilon g(\epsilon n, 0) \tag{3.82}$$

and

$$\dot{u}_n(0) \approx \epsilon\partial_1 f(\epsilon n, 0) - \epsilon^2 g(\epsilon n, 0) \tag{3.83}$$

where the higher-order ϵ terms are neglected. Recall that we assume ϕ and $\partial_1\phi$ to have initial conditions exactly equal to zero, so those terms drop. A seemingly appropriate notion of "closeness" would be in the ℓ^2 norm, as used in (Khan and Pelinovsky, 2017; Schneider and Wayne, 2000). However, since $q_n(0) = \sum_{k=-\infty}^{n-1} \dot{u}_k(0)$, we may lose some decay due to the summation and $\mathcal{Q}(0)$ will not be in ℓ^2. To counter this, we need some extra localization assumptions on $\dot{u}_n(0)$.

Assumption 3. *Suppose that the initial conditions for u satisfy*

$$\|u(0) - \epsilon f(\epsilon\cdot, 0) - \epsilon g(\epsilon\cdot, 0)\|_{\ell^2} + \|\dot{u}(0) - \epsilon^2\partial_1 f(\epsilon\cdot, 0) + \epsilon^2\partial g(\epsilon\cdot, 0)\|_{\ell^2_2} \leq \epsilon^{5/2} \tag{3.84}$$

and that $f(\cdot, 0) \in \mathcal{X}_2^6$ and $g(\cdot, 0) \in H_2^6$

The ℓ^2_2 norm will be sufficient to get that the summation is in ℓ^2 based on the following lemma.

Lemma 3.7. *If $a \in \ell_2^2(\mathbb{Z})$ and*

$$\sum_{k=-\infty}^{n} a_k = 0, \tag{3.85}$$

then $b_n = \sum_{k=-\infty}^{n} a_k$ is in $\ell^2(\mathbb{Z})$ and

$$\|b\|_{\ell^2} \leq C\|a\|_{\ell_2^2} \tag{3.86}$$

for some $C > 0$ independent of a.

See appendix B for proof.

We can now show the following.

Lemma 3.8. *Let assumptions 2 and 3 hold. Then $\mathcal{U}(0), \mathcal{Q}(0) \in \ell^2(\mathbb{Z})$ satisfy*

$$\dot{u}_n(0) = q_{n+1}(0) - q_n(0) \tag{3.87}$$

and

$$\|\mathcal{U}(0)\|_{\ell^2} + \|\mathcal{Q}(0)\|_{\ell^2} \leq C\epsilon^{5/2} \tag{3.88}$$

with $C > 0$ independent of ϵ.

Proof. That $\|\mathcal{U}(0)\|_{\ell^2} \leq C\epsilon^{5/2}$ follows immediately from applying assumption 3 to eq. (3.45).

For $q_n(0)$ to satisfy eq. (3.87), it must equal $\sum_{k=-\infty}^{n-1} \dot{u}_k(0)$ (modulo a constant which we assume without loss of generality to be zero). Thus we have

$$
\begin{aligned}
q_n(0) &= \sum_{k=-\infty}^{n-1} \dot{u}_k(0) \\
&= \sum_{k=-\infty}^{n-1} \left[\dot{u}_k(0) - \epsilon^2\partial_1 f(\epsilon k,0) - \epsilon^4\partial_1 f(\epsilon k,0) + \epsilon^2 c\partial_1 g(\epsilon k,0) - \epsilon^4\partial_2 g(\epsilon k,0)\right] \\
&\quad + \sum_{k=-\infty}^{n-1} \left[\epsilon^2\partial_1 f(\epsilon k,0) + \epsilon^4\partial_1 f(\epsilon k,0) - \epsilon F(\epsilon(k+1),0) + \epsilon F(\epsilon k,0)\right] \\
&\quad + \sum_{k=-\infty}^{n-1} \left[-\epsilon^2 c\partial_1 g(\epsilon k,0) + \epsilon^4\partial_1 g(\epsilon k,0) - \epsilon G(\epsilon(k+1),0) + \epsilon G(\epsilon k,0)\right] \\
&\quad + \epsilon F(\epsilon n,0) - \epsilon F_{-\infty} + \epsilon G(\epsilon n,0).
\end{aligned} \tag{3.89}
$$

Comparing eq. (3.89) to eq. (3.46), we have that

$$
\begin{aligned}
\mathcal{Q}_n(0) = &\sum_{k=-\infty}^{n-1} \left[\dot{u}_k(0) - \epsilon^2\partial_1 f(\epsilon k,0) - \epsilon^4\partial_1 f(\epsilon k,0) + \epsilon^2 c\partial_1 g(\epsilon k,0) - \epsilon^4\partial_2 g(\epsilon k,0)\right] \\
&+ \sum_{k=-\infty}^{n-1} \left[\epsilon^2\partial_1 f(\epsilon k,0) + \epsilon^4\partial_1 f(\epsilon k,0) - \epsilon F(\epsilon(k+1),0) + \epsilon F(\epsilon k,0)\right] \\
&+ \sum_{k=-\infty}^{n-1} \left[-\epsilon^2 c\partial_1 g(\epsilon k,0) + \epsilon^4\partial_1 g(\epsilon k,0) - \epsilon G(\epsilon(k+1),0) + \epsilon G(\epsilon k,0)\right].
\end{aligned} \tag{3.90}
$$

That $\mathcal{Q}_n(0) \to 0$ as $n \to \infty$ is guaranteed by assumption 2. Now lemma 3.7 can be applied to get the result if the summands are in ℓ_2^2 and of order $\epsilon^{5/2}$. The first summand satisfies this condition because of assumption 3. Note that the latter summands are equal to $-I_{f,1}(k,0)$ and $-I_{g,1}(k,0)$, as defined in eqs. (3.62) and (3.64). This follows from the earlier calculations in lemma 3.5. That $I_{f,1}(k,0)$ and $I_{g,2}(k,0)$ are elements of ℓ_2^2 follows from $f(\cdot,0) \in \mathcal{X}_2^6$ and $g(\cdot,0) \in H_2^6$ and an application of lemma 3.4.

Thus we have eq. (3.88) where the $C > 0$ can be chosen based on the norms of f and g. $\square$

3.5 Long-time approximation of FPUT

In this section, we prove that the solutions of the FPUT can be approximated by counter-propagating solutions for the KdV equations given in eq. (3.13) and eq. (3.14) for times scales of order ϵ^{-3}.

Theorem 3.1. *Let assumption 1 hold and set*

$$\delta = \max \left\{ \sup_{\tau \in [-\tau_0, \tau_0]} \|f(\cdot, \tau)\|_{\mathcal{X}_2^6}, \sup_{\tau \in [-\tau_0, \tau_0]} \|g(\cdot, \tau)\|_{H_2^6} \right\} \tag{3.91}$$

There exists positive constants ϵ_0 *and* C *such that for all* $\epsilon \in (0, \epsilon_0)$, *when initial data* $(u(0), \dot{u}(0))$ *satisfy assumptions 2 and 3, the unique solution* (u, q) *to the FPU equation eq.* (3.41) *belongs to*

$$C^1([-t_0(\epsilon), t_0(\epsilon)], \ell^\infty(\mathbb{Z})) \tag{3.92}$$

with $t_0(\epsilon) := \epsilon^{-3}\tau_0$ *and satisfies*

$$\begin{aligned} &\|u(t) - \epsilon f(\epsilon(\cdot + t), \epsilon^3 t) - \epsilon g(\epsilon(\cdot - ct), \epsilon^3 t)\|_{\ell^2} \\ &\quad + \|\dot{u}(t) - \epsilon \partial_1 f(\epsilon(\cdot + t), \epsilon^3 t) + \epsilon^2 \partial_1 g(\epsilon(\cdot - ct), \epsilon^3 t)\|_{\ell^2} \leq C\epsilon^{5/2}, \quad t \in [-t_0(\epsilon), t_0(\epsilon)]. \end{aligned} \tag{3.93}$$

Proof. Set $\mathcal{S} := \mathcal{E}^{1/2}$ where $\mathcal{E}$ is defined in eq. (3.73). From the results in lemma 3.8, we get that $\mathcal{S}(0) \leq C_0 \epsilon^{5/2}$ for some constant $C_0 > 0$ and ϵ_0 as chosen in lemma 3.6. For fixed constant $C > 0$ define

$$T_C := \sup \left\{ T_0 \in (0, \epsilon^{-3}\tau_0] : \mathcal{S}(t) \leq C\epsilon^{5/2},\, t \in [-T_0, T_0] \right\}. \tag{3.94}$$

The goal is then to pick C so that $T_C = \epsilon^{-3}\tau_0$.

We have that

$$\begin{aligned} \left| \frac{d}{dt}\mathcal{S}(t) \right| &= \frac{1}{2\mathcal{E}^{1/2}} \left| \frac{d}{dt}\mathcal{E}(t) \right| \\ &\leq C_1(\delta + \delta^5)\epsilon^{11/2} + C_2\epsilon^3 \left[\delta^2 + \epsilon^{-2}(\delta + \mathcal{S})\mathcal{S} \right] \mathcal{S} \end{aligned} \tag{3.95}$$

where $C_1, C_2 > 0$ are independent of δ and ϵ. While $|t| \leq T_C$,

$$C_2\left[\delta^2 + \epsilon^{-2}(\delta + \mathcal{S})\mathcal{S}\right] \leq C_2\left[\delta^2 + (\delta + C\epsilon^{5/2})C\epsilon^{1/2}\right], \tag{3.96}$$

where the right-hand side is continuous in ϵ for $\epsilon \in [0, \epsilon_0]$ and $C > 0$. Furthermore, the right-hand side of the inequality above is increasing in both ϵ and C, and so we can uniformly bound the term by some fixed number. Set $K(C, \epsilon_0) = K > 0$ to be

$$K := \left[\delta^2 + (\delta + C\epsilon_0^{5/2})C\epsilon_0^{1/2}\right]. \tag{3.97}$$

Hence, we can get that for $t \in [-T_C, T_C]$

$$\begin{aligned}
\frac{d}{dt}e^{-\epsilon^3 Kt}\mathcal{S}(t) &= -\epsilon^3 K e^{-\epsilon^3 Kt}\mathcal{S} + e^{-\epsilon^3 Kt}\frac{d}{dt}\mathcal{S} \\
&\leq -\epsilon^3 K e^{-\epsilon^3 Kt}\mathcal{S} + e^{-\epsilon^3 Kt}C_1(\delta + \delta^5)\epsilon^{11/2} \\
&\qquad + e^{-\epsilon^3 Kt}C_2\epsilon^3\left[\delta^2 + \epsilon^{-2}(\delta + \mathcal{S})\mathcal{S}\right]\mathcal{S} \\
&\leq -\epsilon^3 K e^{-\epsilon^3 Kt}\mathcal{S} + e^{-\epsilon^3 Kt}C_1(\delta + \delta^5)\epsilon^{11/2} + \epsilon^3 K e^{-\epsilon^3 Kt}\mathcal{S} \\
&= e^{-\epsilon^3 Kt}C_1(\delta + \delta^5)\epsilon^{11/2}.
\end{aligned} \tag{3.98}$$

Integrating gives

$$\begin{aligned}
\mathcal{S}(t) &\leq \left(\mathcal{S}(0) + K^{-1}C_1(\delta + \delta^5)\epsilon^{5/2}\right)e^{\epsilon^3 Kt} - \epsilon^{5/2}K^{-1}C_1(\delta + \delta^5) \\
&\leq \left(C_0 + K^{-1}C_1(\delta + \delta^5)\right)\epsilon^{5/2}e^{\epsilon^3 Kt} \\
&\leq (C_0 + K^{-1}C_1(\delta + \delta^5))e^{K\tau_0}\epsilon^{5/2}
\end{aligned} \tag{3.99}$$

for $t \in [-T_C, T_C]$. If we have

$$(C_0 + K^{-1}C_1(\delta + \delta^5))e^{K\tau_0} \leq C \tag{3.100}$$

then we can conclude that $T_C = \epsilon^{-3}\tau_0$. Note that the left-hand side of the inequality goes to

$$(C_0 + \delta^{-2}C_1(\delta + \delta^5))e^{\delta^2\tau_0} \tag{3.101}$$

as $\epsilon \to 0$ for fixed values of C. Thus choose $C > 0$ large enough so that

$$(C_0 + \delta^{-2}C_1(\delta + \delta^5))e^{\delta^2 \tau_0} < C \tag{3.102}$$

and then we can make ϵ_0 sufficiently small so that eq. (3.100) holds for all $\epsilon \in (0, \epsilon_0]$. $\square$

3.6 Meta-stability of kink-like solutions

We would now like to apply a similar method as seen in (Khan and Pelinovsky, 2017) to show that the approximations hold for time scales of order $\epsilon^{-3}|\log(\epsilon)|$. This is a useful result because one can then make conclusions about the meta-stability of the kink-like solution on the FPUT from the stability of the kink solution for the mKdV.

However, we cannot use the full approximation with the counter-propagating solutions. The problem comes from trying to extend assumption 1. To make sure ϕ remains bounded for longer period of times, we need to assume that f and g remain localized for longer and longer times. However, the PDEs eq. (3.13) and eq. (3.14) are dispersive, and so generic solutions will become less localized over time resulting in larger norms in $\mathcal{X}_2^6$ and H_2^6.

The localization assumption is only necessary to keep ϕ, the term coming from the coupling of f and g, bounded. We can drop this assumption if we set g identically equal to zero. It is easy to see that if $g = 0$ then $\phi = 0$. Also, one can check that the estimates of the residuals and nonlinear terms rely only on $f \in \mathcal{X}^6$ if $\phi = 0$, and so our estimates from before still hold in this case.

Assumption 4. *Let f be a solution to eq.* (3.13) *and set $g = 0$. Assume that*

$$f \in C_b(\mathbb{R}, \mathcal{X}^6(\mathbb{R})). \tag{3.103}$$

Furthermore, assume that f has fixed limits in its spatial variables at $\pm\infty$ given by $f_{\pm\infty}$.

We will still need to assume that the initial condition of f is still localized as in assumption 3, but this assumption holds for many solutions including the kink solutions of eq. (3.13).

The following result and proof are analogous to those of (Khan and Pelinovsky, 2017, Thm. 1).

Theorem 3.2. *Let assumption 4 hold and set*

$$\delta = \sup_{\tau \in \mathbb{R}} \|f(\cdot, \tau)\|_{\mathcal{X}^6} \tag{3.104}$$

For fixed $r \in (0, 1/2)$, there exists positive constants ϵ_0, C, and K such that for all $\epsilon \in (0, \epsilon_0)$, when initial data $(u(0), \dot{u}(0))$ satisfy assumptions 2 and 3, the unique solution (u, q) to the FPU equation eq. (3.41) belongs to

$$C^1([-t_0(\epsilon), t_0(\epsilon)], \ell^\infty(\mathbb{Z})) \tag{3.105}$$

with $t_0(\epsilon) := rK^{-1}\epsilon^{-3}|\log(\epsilon)|$ and satisfies

$$\begin{aligned} &\|u(t) - \epsilon f(\epsilon(\cdot + t), \epsilon^3 t)\|_{\ell^2} \\ &\quad + \|\dot{u}(t) - \epsilon \partial_1 f(\epsilon(\cdot + t), \epsilon^3 t)\|_{\ell^2} \leq C\epsilon^{5/2-r}, \quad t \in [-t_0(\epsilon), t_0(\epsilon)]. \end{aligned} \tag{3.106}$$

Proof. Set $\mathcal{S} := \mathcal{E}^{1/2}$ where $\mathcal{E}$ is defined in eq. (3.73). From the results in lemma 3.8, we get that $\mathcal{S}(0) \leq C_0\epsilon^{5/2}$ for some constant $C_0 > 0$ and ϵ_0 as chosen in lemma 3.6. For fixed constants $r \in (0, 1/2)$, $C > C_0$, and $K > 0$, define the maximal continuation time by

$$T_{C,K,r} := \sup\left\{T_0 \in (0, rK^{-1}\epsilon^{-3}|\log(\epsilon)|] : \mathcal{S}(t) \leq C\epsilon^{5/2-r}, t \in [-T_0, T_0]\right\}. \tag{3.107}$$

We also define the maximal evolution time of the mKdV equation as $\tau_0(\epsilon) = rK^{-1}|\log(\epsilon)|$. The goal is then to pick C and K so that $T_{C,K,r} = \epsilon^{-3}\tau_0(\epsilon)$.

We have that

$$\begin{aligned}\left|\frac{d}{dt}\mathcal{S}(t)\right| &= \frac{1}{2\mathcal{E}^{1/2}}\left|\frac{d}{dt}\mathcal{E}(t)\right| \\ &\leq C_1(\delta+\delta^5)\epsilon^{11/2} + C_2\epsilon^3\left[\delta^2+\epsilon^{-2}(\delta+\mathcal{S})\mathcal{S}\right]\mathcal{S}\end{aligned} \tag{3.108}$$

where $C_1, C_2 > 0$ are independent of δ and ϵ. While $|t| \leq T_{C,K,r}$,

$$C_2\left[\delta^2+\epsilon^{-2}(\delta+\mathcal{S})\mathcal{S}\right] \leq C_2\left[\delta^2+\epsilon^{-2}(\delta+C\epsilon^{5/2-r})C\epsilon^{5/2-r}\right], \tag{3.109}$$

where the right-hand side is continuous in ϵ for $\epsilon \in [0, \epsilon_0]$. Thus the right-hand side can be uniformly bounded by a constant independent of ϵ. Choose $K > 0$ (dependent on C) sufficiently large so that

$$C_2\left[\delta^2+\epsilon^{-2}(\delta+C\epsilon^{5/2-r})C\epsilon^{5/2-r}\right] \leq K. \tag{3.110}$$

Hence, we can get that for $t \in [-T_{C,K,r}, T_{C,K,r}]$

$$\begin{aligned}\frac{d}{dt}e^{-\epsilon^3Kt}\mathcal{S}(t) &= -\epsilon^3Ke^{-\epsilon^3Kt}\mathcal{S} + e^{-\epsilon^3Kt}\frac{d}{dt}\mathcal{S} \\ &\leq -\epsilon^3Ke^{-\epsilon^3Kt}\mathcal{S} + e^{-\epsilon^3Kt}C_1(\delta+\delta^5)\epsilon^{11/2} \\ &\qquad + e^{-\epsilon^3Kt}C_2\epsilon^3\left[\delta^2+\epsilon^{-2}(\delta+\mathcal{S})\mathcal{S}\right]\mathcal{S} \\ &\leq -\epsilon^3Ke^{-\epsilon^3Kt}\mathcal{S} + e^{-\epsilon^3Kt}C_1(\delta+\delta^5)\epsilon^{11/2} + \epsilon^3Ke^{-\epsilon^3Kt}\mathcal{S} \\ &= e^{-\epsilon^3Kt}C_1(\delta+\delta^5)\epsilon^{11/2}.\end{aligned} \tag{3.111}$$

Integrating gives

$$\begin{aligned}\mathcal{S}(t) &\leq \left(\mathcal{S}(0)+K^{-1}C_1(\delta+\delta^5)\epsilon^{5/2}\right)e^{\epsilon^3Kt} - \epsilon^{5/2}K^{-1}C_1(\delta+\delta^5) \\ &\leq \left(\mathcal{S}(0)+K^{-1}C_1(\delta+\delta^5)\epsilon^{5/2}\right)e^{\epsilon^3Kt} \\ &\leq \left(\mathcal{S}(0)+K^{-1}C_1(\delta+\delta^5)\epsilon^{5/2}\right)e^{K\tau_0(\epsilon)} \\ &\leq \left(C_0+K^{-1}C_1(\delta+\delta^5)\right)\epsilon^{5/2-r}\end{aligned} \tag{3.112}$$

for $t \in [-T_{C,K,r}, T_{C,K,r}]$, where the last line follows in part from the definition of $\tau_0(\epsilon)$.

Now choose $C > C_0$ sufficiently large so that

$$C_0 + K^{-1}C_1(\delta + \delta^5) \leq C. \tag{3.113}$$

Note that our earlier choice of K can be enlarged so that eq. (3.110) still holds as well as the above inequality. Therefore, with these choices of C and K, the maximal interval can be extended to $T_{C,K,r} = \epsilon^{-3}\tau_0(\epsilon)$. $\square$

Chapter 4

Linear Stability of Kink-like Solution

4.1 Introduction

In this chapter, we discuss the problem of stability for the kink-like solution of the FPUT and make some progress toward showing asymptotic stability. For discussing asymptotic stability in our case, it is helpful to draw an analogy with the soliton solution of the KdV. In (Pego and Weinstein, 1994), it is shown that the family of soliton solutions of the KdV is orbitally stable and asymptotically stable in an exponentially weighted space. In particular, if we have an initial condition $u_0 \in H^2(\mathbb{R}) \cap H^1_a(\mathbb{R})$ (where $H^1_a(\mathbb{R})$ represents the space H^1 with exponential weighting e^{ax}) such that

$$\|u_0 - u_c(\cdot + \gamma)\|_{H^1} \quad \text{and} \quad \|u_0 - u_c(\cdot + \gamma)\|_{H^1_a} \tag{4.1}$$

are sufficiently small, then $u(x,t)$ will remain close to some soliton solution for all time and approach that solution in the H^1_a norm. There are a couple things that should be noted about this result. Firstly, we allow changes in the parameters c and γ for this stability result. So the initial condition might be close to one soliton solution initially but approach a soliton solution with a slightly different wave speed or displacement. Secondly, we only have asymptotic stability in the exponentially weight space. This is because generic initial conditions for the KdV will decompose into a train of soliton solutions and radiation that moves quickly to the left. Thus it is possible to have a solution comprised of a large soliton solution moving to the right, smaller (and slower) soliton solutions following behind, and dispersion moving to the left that does not decay in H^1, in which case we could not possibly have asymptotic stability in H^1 (Schuur, 2006). Thus the H^1_a norm essentially says we will have asymptotic stability in front of the solitary wave.

The general idea of the proof in (Pego and Weinstein, 1994) is as follows. One decomposes the solution of the KdV $u(x,t)$ so that

$$u(x,t) = u_{c(t)}(x + \theta(t)) + v(x + \theta(t), t) \tag{4.2}$$

where $\theta(t) = \gamma(t) - \int_0^t c(s)\,ds$. We choose $c(t)$ and $\gamma(t)$ at each time so that $u_{c(t)}(\cdot + \theta(t))$ remains close to $u(\cdot, t)$. In particular, we want to choose $c(t)$ and $\gamma(t)$ so that v does not exhibit growth in its equations. This can be done by requiring v remain orthogonal to a certain subspace. Namely, we define a spectral projection P associated the zero eigenvalue of the linearization around the soliton solution and require $Pv = 0$, which defines modulation equations for $c(t)$ and $\gamma(t)$. Following this, one can show that the v decays in time. This can be done by showing that the linear part generates a semigroup with decay or smoothing. This is referred to as linear stability, since it reduces to showing that after linearizing around the solution we have asymptotic stability of the linear PDE.

A analogous method is carried out in (Friesecke and Pego, 2002) for the solitary wave solution of the FPUT. However, in this case linear stability is assumed in order to carry out the rest of the proof. The later papers (Friesecke and Pego, 2003; Friesecke and Pego, 2004) prove the linear stability result by developing a Floquet theory modulo shifts on the lattice. An alternative way to show linear stability when dealing with lattice solutions can be found in (Mizumachi, 2013). Here to show the asymptotic stability of of the N-solitary wave on the FPUT lattice, it was first shown that a linear stability result held. This was done using a Fourier method. To get linear stability though, the linear stability of the N-soliton solution was needed.

The following course is suggested to get asymptotic stability of the kink-like solution on the FPUT. First, linear stability of the kink solution for the defocusing mKdV is proved. Next, linear stability for the kink-like solution can be shown using the stability of the kink solution à la Mizumachi. Finally, the asymptotic stability of the kink-like solution can be proved in a method similar to that in (Friesecke and Pego, 2002).

A linear stability result for the kink solution of the defocusing mKdV is given in this chapter. The arguments use standard techniques for finding the stability of nonlinear waves, such as those detailed in (Kapitula and Promislow, 2013). Next, we begin to sketch out the argument for the linear stability of the kink-like solution on the lattice. Some preliminary results are detailed, but much is left for future work.

4.2 Linear stability of kink solution

We want to find the linear stability of the kink solutions of

$$u_t - 6u^2 u_x + u_{xxx} = 0. \tag{1.7}$$

The family of kink solutions is parameterized by the wave speed $c > 0$ and the displacement $\gamma \in \mathbb{R}$,

$$\varphi_c(x + ct + \gamma) = \sqrt{\frac{c}{2}} \tanh\left(\sqrt{\frac{c}{2}}(x + ct + \gamma)\right). \tag{4.3}$$

Moving to a co-moving frame given by $y = x + ct + \gamma$ and linearizing around $\varphi_c(y)$ gives the following linear PDE

$$\partial_t v + \partial_y(\partial_y^2 + c - 6\varphi_c^2)v = 0. \tag{4.4}$$

Define the linear operator

$$\partial_y L_c := \partial_y(-\partial_y^2 - c + 6\varphi_c^2) \tag{4.5}$$

so that the above PDE is given by

$$\partial_t v = \partial_y L_c v. \tag{4.6}$$

To study linear stability, we will first analyze the spectrum of $\partial_y L_c$.

4.2.1 Spectrum of the linear operator

We first begin by describing the essential spectrum of $\partial_y L_c$. The operator $\partial_y L_c$ is exponentially asymptotic with asymptotic operator

$$A^\infty = -\partial_y^3 + 2c\partial_y. \tag{4.7}$$

The characteristic polynomial for this differential operator is given by $p(\lambda) = -\lambda^3 + 2\lambda$. The essential spectrum of $\partial_y L_c$ and A^∞ are the same, and can be given explicitly by

$$\sigma_{\text{ess}}(\partial_y L_c) = \sigma_{\text{ess}}(A^\infty) = \{p(ik) \mid k \in \mathbb{R}\} = \{i(k^3 + 2ck) \mid k \in \mathbb{R}\} = i\mathbb{R}. \tag{4.8}$$

From this, we can see that $\partial_y L_c$ does not have spectrum contained in the left-half plane of $\mathbb{C}$, and so we do not have spectral stability in $L^2(\mathbb{R})$. However, we can push the essential spectrum into the left-half plane by moving to an exponentially weighted space $L^2_a(\mathbb{R})$ with norm

$$\|v\|_{L^2_a} = \|e^{ay} v\|_{L^2}. \tag{4.9}$$

We can write an equivalent linear problem on L^2 as the linear problem on L^2_a. If $v \in L^2_a$ and solves eq. (4.6), then making the substitution

$$w(y,t) = e^{ay} v(y,t) \tag{4.10}$$

gives $w \in L^2$, which satisfies

$$\partial_t w = A_a w, \quad \text{with } A_a := e^{ay} \partial_y L_c e^{-ay}. \tag{4.11}$$

Again A_a is exponentially asymptotic with asymptotic operator

$$A_a^\infty = -\partial_y^3 + 3a\partial_y^2 + (2c - 3a^2)\partial_y - a(2c - a^2). \tag{4.12}$$

We can write A_a as

$$A_a = A_a^\infty + (\partial_y - a)g \tag{4.13}$$

where

$$g(y) := 6\varphi_c(y) - 3c = -3c\mathrm{sech}^2\left(\sqrt{\frac{c}{2}}y\right). \tag{4.14}$$

The essential spectrum of A_a and A_a^∞ in L^2 is given by

$$S_e^a = \{p(ik-a) \mid k \in \mathbb{R}\} = \{-(ik-a)^3 + 2c(ik-a) \mid k \in \mathbb{R}\}, \tag{4.15}$$

which is contained in the left-half plane for $a > 0$ small. The distance between S_e^a and $i\mathbb{R}$ is maximized when $a = \sqrt{2c/3}$, so moving forward we only consider $0 < a < \sqrt{2c/3}$. Denote by $\Omega(a)$ the open, connected component of $\mathbb{C}$ to the right of S_e^a.

Having dealt with the essential spectrum, we can now move on to the point spectrum of A_a. To simplify the problem, we will look first at the point spectrum of $\partial_y L_c$, since if v is an eigenfunction of this operator then $e^{ay}v = w$ is an eigenfunction of A_a. We can directly solve the eigenvalue problem

$$\partial_y L_c v = \lambda v \tag{4.16}$$

by using the Miura transformation. The Miura transformation is a way of transforming solutions of the defocusing mKdV eq. (1.7) into solutions of the KdV eq. (1.4). The transformation is given by

$$u \mapsto M[u] = \partial_x u + u^2 \tag{4.17}$$

where u is an mKdV solution. For the kink solutions φ_c, the Miura transformation takes these solutions to the constant solutions $\frac{c}{2}$. This gives us a way to convert the linearization around the kink solution into a linearization around the constant solution of the KdV, thus removing the spatial dependence in our ODE. A similar idea was used in (Pego and Weinstein, 1994) to solve the eigenvalue problem for focusing mKdV.[1] The corresponding eigenvalue problem for the KdV is given by

$$(-\partial_y^3 + 2c\partial_y)v = \lambda v, \tag{4.18}$$

so one might proceed formally by asserting

$$M[\varphi_c]^{-1}(\partial_y^3 - 2c\partial_y + \lambda)M[\varphi_c] = \lambda - \partial_y L_c. \tag{4.19}$$

Indeed, one can verify by expanding that we have

$$(\partial_y^3 - 2c\partial_y + \lambda)(\partial_y + 2\varphi_c)v = (\partial_c + 2\varphi_c)(\partial_y^3 + \partial_y(c - 6\varphi_c^2) + \lambda)v \tag{4.20}$$

as one might expect from the formal calculation. We can use the equivalence eq. (4.20) to find solutions of eq. (4.16). If we set $w = \partial_y v + 2\varphi_c v$, then v being a solution to eq. (4.16) would imply that

$$\partial_y^3 w - 2c\partial_y w + \lambda w = 0, \tag{4.21}$$

which can be solved directly. Assuming that

$$\mu^3 - 2c\mu + \lambda = 0 \tag{4.22}$$

has three distinct, non-zero roots $\mu_k(\lambda) = \mu_k$, $k = 1, 2, 3$, for our choice of λ (if

[1] In fact, the use of Bäcklund transforms to find stability is quite common in the area of integrable PDEs. In (Mizumachi, 2013), the Bäcklund transform was used to get linear stability of N-soliton solutions in the KdV equation. A similar idea is used in (Benes et al., 2012) to show the asymptotic stability of the toda m-soliton.

$\operatorname{Re}\lambda >> 1$, then this will hold), we have three linearly independent solutions

$$w_k(y) = e^{\mu_k y}, \quad k = 1, 2, 3. \tag{4.23}$$

We will assume an ordering of the μ_k's so that $\operatorname{Re}\mu_1 < 0 < \operatorname{Re}\mu_2 \leq \operatorname{Re}\mu_3$. Then we can find the corresponding solutions to eq. (4.18) by solving $\partial_y v_k + 2\varphi_c v_k = w_k$ for each k. One can solve these first-order ODEs using $\cosh^2(\sqrt{c/2}y)$ as an integrating factor. That is, we have

$$\frac{\mathrm{d}}{\mathrm{d}y}\left(v_k(y)\cosh^2\left(\sqrt{\frac{c}{2}}y\right)\right) = \cosh^2\left(\sqrt{\frac{c}{2}}y\right) w_k(y). \tag{4.24}$$

Solving for v_k gives

$$v_k(y) = \frac{1}{2\mu_k^3 - 4c\mu_k} e^{\mu_k y}\operatorname{sech}^2\left(\sqrt{\frac{c}{2}}y\right)\left(\mu_k^2 - 2c + \mu_k^2\cosh(\sqrt{2c}y) - \mu_k\sqrt{2c}\sinh(\sqrt{2c}y)\right) \tag{4.25}$$

for $k = 1, 2, 3$. Substituting the v_k's back into eq. (4.16) shows that these are solutions. Moreover, we have that

$$\frac{2\mu_1^3 - 4c\mu_1}{2\mu_1(\mu_1 - \sqrt{2c})} v_1(y) \sim e^{\mu_1 y}, \quad y \to \infty \tag{4.26}$$

and

$$\frac{2\mu_k^3 - 4c\mu_k}{2\mu_k(\mu_k + \sqrt{2c})} v_k(y) \sim e^{\mu_k y}, \quad y \to -\infty \tag{4.27}$$

for $k = 2, 3$. So these solutions correspond to the Jost solutions.

To find eigenvalues, we want some solution $v \in L^2(\mathbb{R})$. This happens when v_1 is a linear combination of v_2 and v_3. One can measure this by finding the Evans function, $D(\lambda)$. This function can be defined as a transmission coefficient with the property that if $Y^+(y,\lambda) \sim e^{\mu_1 y}$ as $y \to \infty$ then $Y^+(y,\lambda) \sim D(\lambda)e^{\mu_1 y}$ as $y \to -\infty$. Such a $Y^+(y,\lambda)$ was found in eq. (4.26), so we can easily calculate that

$$\frac{2\mu_1^3 - 4c\mu_1}{2\mu_1(\mu_1 + \sqrt{2c})} v_1(y) \sim \frac{\mu_1(\lambda) + \sqrt{2c}}{\mu_1(\lambda) - \sqrt{2c}} e^{\mu_1 y}. \tag{4.28}$$

Thus we have that the Evans function is given by

$$D(\lambda) = \frac{\mu_1(\lambda) + \sqrt{2c}}{\mu_1(\lambda) - \sqrt{2c}}. \tag{4.29}$$

One can show that the Evans functions for $\partial_y L_c$ and A_a agree. The Evans function is a useful tool for determining the point spectrum for A_a since it is analytic in $\Omega(a)$ and $\lambda \in \Omega(a)$ is an eigenvalue of multiplicity d if and only if λ is a zero of $D(\lambda)$ of multiplicity d. Thus we can find all possible unstable eigenvalues.

Solving for $D(\lambda) = 0$, we find the only solution is when $\lambda = 0$, in which case we have a simple root. It is typical when considering a family of traveling wave solutions that the linearization would have an eigenvalue $\lambda = 0$. This corresponds to perturbations in the parameters of the traveling wave: for example the displacement parameter γ or the the wave speed c. What might be surprising is that we have only a simple eigenvalue at $\lambda = 0$, given that we have two parameters to vary. In the case of the soliton solution for the KdV, for instance, the linearization has a double zero eigenvalue and the eigenfunctions are the derivatives of the soliton solution with respect to the wave speed and the displacement.

For the kink solution, the eigenfunction for $\lambda = 0$ is given by $\partial_\gamma \varphi_c = \varphi_c'$ and can be written as

$$\xi(y) = \frac{c}{2}\mathrm{sech}^2\left(\sqrt{\frac{c}{2}}y\right), \tag{4.30}$$

which is in $L^2_a(\mathbb{R})$ for $0 < a < \sqrt{2c}$. However, taking a derivative with respect to c gives

$$\partial_c \varphi_c(y) = \frac{1}{4}\sqrt{\frac{2}{c}} \tanh\left(\sqrt{\frac{c}{2}}y\right) + \frac{1}{4} y \operatorname{sech}^2\left(\sqrt{\frac{c}{2}}y\right), \tag{4.31}$$

which is not in $L^2_a(\mathbb{R})$ and so is not an eigenfunction. The kernel of $\partial_y L_c$ is spanned by ξ.

We can also find the spectral projection onto the eigenspace of $\partial_y L_c$ in L^2_a for $0 < a < \sqrt{2c}$. We can write the projection by finding the adjoint eigenfunction. The adjoint of $\partial_y L_c$ in $L^2_a(\mathbb{R})$ is $-L_c \partial_y$ in L^2_{-a}. We can find the eigenfunction associated with $\lambda = 0$ in a similar way as before. Thus, we have the adjoint eigenfunction

$$\eta(y) = \frac{1}{\sqrt{2c}} \tanh\left(\sqrt{\frac{c}{2}}y\right) + \frac{1}{\sqrt{2c}}. \tag{4.32}$$

The scaling for η is chosen so that

$$\langle \eta, \xi \rangle = \int_{-\infty}^{\infty} \eta(y)\xi(y)\, dy = 1 \tag{4.33}$$

and so the spectral projection $P_a : L^2_a(\mathbb{R}) \to L^2_a(\mathbb{R})$ onto the $\lambda = 0$ eigenspace is given by

$$P_a v = \langle \eta, v \rangle \xi, \quad v \in L^2_a(\mathbb{R}). \tag{4.34}$$

The projection $P : L^2(\mathbb{R}) \to L^2(\mathbb{R})$ for A_a can similarly be given by

$$Pw = \langle \eta, e^{-ay} w \rangle e^{ay} \xi, \quad w \in L^2(\mathbb{R}). \tag{4.35}$$

4.2.2 Linear stability

With the results about the spectrum out of the way, we now focus on proving the following

Theorem 4.1. *Assume that $0 < a < \sqrt{2c/3}$ and that the spectral projection for A_a associated with $\lambda = 0$ is given by P. Let $I - P = Q$. Then A_a is the generator of a C^0 semigroup on H^s for any real s, and, for any $b > 0$ such that the L^2-spectrum $\sigma(A_a) \subset \{\lambda \mid \mathrm{Re}(\lambda) < -b\} \cup \{0\}$, there exists C such that for all $w \in L^2$ and $t > 0$,*

$$\|e^{A_a t} Q w\|_{H^1} \leq C t^{-1/2} e^{-bt} \|w\|_{L^2}. \tag{4.36}$$

Many of the results follow directly from the work in (Pego and Weinstein, 1994, SS4) or can be adapted to our case with little effort. In the paper, they were studying the generalized KdV, and so the asymptotic operator A_a^∞ is the same (after rescaling c). The following results about A_a^∞ are proved in by Pego and Weinstein.

Proposition 4.1 (c.f. Proposition 4.1)**.** *For any integer $n \geq 0$, and $0 < a < \sqrt{2c/3}$, there exists $C = C(n, a)$ such that, for any $w \in L^2$ and for all $t > 0$,*

$$\|\partial_y^n e^{A_a^\infty t} w\|_{L^2} \leq C t^{-n/2} e^{-a(2c-a^2)t} \|w\|_{L^2}. \tag{4.37}$$

Proposition 4.2 (c.f. Lemma 4.3)**.** *Let $0 < \alpha < a < \sqrt{2c/3}$. Then there exist C_0, C_1 such that for $\lambda \in \overline{\Omega(\alpha)}$ with $|\lambda| \geq C_0$,*

$$\|\partial_y^n (\lambda I - A_a^\infty)^{-1}\| \leq C_1 |\lambda|^{(n-2)/3}, \quad \text{for } n = 0, 1. \tag{4.38}$$

Here $\|\cdot\|$ denotes the operator norm in L^2.

Next we compute the following estimate on the resolvent operators.

Proposition 4.3 (c.f. Lemma 4.4)**.** *Let $0 < \alpha < a < \sqrt{2c/3}$. Then there exist C_0, C_1*

such that for $\lambda \in \overline{\Omega(\alpha)}$ *with* $|\lambda| \geq C_0$*, we have* $\lambda \in \rho(A_a)$*,*

$$\|\partial_y^n[(\lambda I - A_a)^{-1} - (\lambda I - A_a^0)^{-1}]\| \leq C_1|\lambda|^{n/3-1} \quad \textit{for } n = 0, 1 \textit{ and} \tag{4.39}$$

$$\|\partial_y^n(\lambda I - A_a)^{-1}\| \leq C_1|\lambda|^{(n-2)/3} \quad \textit{for } n = 0, 1. \tag{4.40}$$

Proof. Since we have that A_a has the same essential spectrum as A_a^0, given by S_e^a, and the only eigenvalue of A_a is $\lambda = 0$, we must have $\lambda \in \rho(A_a)$ for $\lambda \in \overline{\Omega(\alpha)}$ non-zero. If A and B are operators with the same domain and $\lambda \in \rho(A) \cap \rho(B)$, then we have the following resolvent identity:

$$(\lambda I - B)^{-1} - (\lambda I - A)^{-1} = (\lambda I - A)^{-1}(B - A)(\lambda I - A)^{-1} \times \left[I - (B - A)(\lambda I - A)^{-1}\right]^{-1}. \tag{4.41}$$

Setting $A = A_a^\infty$ and $B = A_a$, we get that $B - A = (\partial_y - a)g = g' + g(\partial_y - a)$. Since $g'(y)$ and $g(y)$ are both bounded, we can apply proposition 4.2 to get

$$\|(B - A)(\lambda I - A)^{-1}\| = \|(A_a - A_a^0)(\lambda I - A_a^0)^{-1}\| = \mathcal{O}(|\lambda|^{-1/3}) \tag{4.42}$$

as $|\lambda| \to \infty$ for $\lambda \in \overline{\Omega_+(\alpha)}$. We also have that

$$I - (B - A)(\lambda I - A)^{-1} = I - (A_a - A_a^0)(\lambda I - A_a)^{-1} \tag{4.43}$$

is invertible for $|\lambda|$ sufficiently large and the norm of the inverse is $\mathcal{O}(1)$ as $|\lambda| \to \infty$ in $\overline{\Omega(\alpha)}$. Thus applying proposition 4.2 gives us that

$$\begin{aligned} \|\partial_y^n[(\lambda I - A_a)^{-1} - (\lambda I - A_a^0)^{-1}]\| &\leq \|\partial_y^n(\lambda I - A_a)^{-1}\| \times C|\lambda|^{-1/3} \\ &\leq C|\lambda|^{n/3-1} \end{aligned} \tag{4.44}$$

for $n = 0, 1$. From the above and proposition 4.2, we can obtain eq. (4.40). □

Proof of theorem 4.1. The argument showing A_a is the generator of a C^0 semigroup on H^s follows line-for-line the proof given in (Pego and Weinstein, 1994, Thm. 4.2), which uses the fact that $A_a = A_a^\infty + (\partial_y - a)g$ with A_a^∞ the generator of a contraction semigroup on H^s and applys perturbation results from (Kato, 2013).

To prove the decay result eq. (4.36), we will write the operator $e^{A_a t}Q$ as a contour integral involving the resolvent. Then applying the results for $e^{A_a^\infty t}$ and the estimates for the resolvents we computed earlier, we will be able to show that we have decay. Let $b > 0$ such that $\sigma(A_a) \subset \{\lambda \mid \operatorname{Re}\lambda < -b\} \cup \{0\}$.

We can choose α such that $0 < \alpha < a$ and S_e^α lies to the right of S_e^α. Also, choosing α small enough so that $-b <= -\alpha(2c - \alpha^2)$ and the curve S_e^α intersects $\operatorname{Re}\lambda = -b$. We will define a contour Γ so that the non-zero spectrum of A_a is to the left of Γ by "gluing" the curves S_e^α and $\operatorname{Re}\lambda = -b$. Let $\tau_0 > 0$ be the value where

$$\operatorname{Re}(p(\pm i\tau_0 - \alpha)) = -b, \tag{4.45}$$

i.e., where the curves S_e^α and $\operatorname{Re}\lambda = -b$ intersect. Then the contour Γ can be parameterized by

$$\tau \mapsto \lambda(\tau) = \begin{cases} p(i\tau - \alpha) & \text{if } |\tau| \geq \tau_0, \\ -b + i\beta_0\tau \end{cases} \tag{4.46}$$

where $\beta_0 = \operatorname{Im} p(i\tau_0 - \alpha)/\tau_0$. Then $\lambda \mapsto (\lambda I - A_a)^{-1}Q$ is analytic to the right of Γ with a removable singularity at $\lambda = 0$. Due to the estimates on the resolvent in eq. (4.40), we have the following integral converges, and we have the representation

$$e^{A_a t}Q = \frac{1}{2\pi i}\int_\Gamma (\lambda I - A_a)^{-1}Q\, d\lambda. \tag{4.47}$$

Adding and subtracting the similar representation of $e^{A_a^\infty t}Q$ gives

$$e^{A_a t}Q = e^{A_a^\infty t}Q + \frac{1}{2\pi i}\int_\Gamma e^{\lambda t}[(\lambda I - A_a)^{-1} - (\lambda I - A_a^\infty)^{-1}]\, d\lambda. \tag{4.48}$$

We can estimate the integral term above using the results in proposition 4.3. We have that

$$\begin{aligned} &\left\| \int_\Gamma e^{\lambda t}\partial_y^n[(\lambda I - A_a)^{-1} - (\lambda I - A_a^\infty)^{-1}]Q\, d\lambda \right\| \\ &\quad\leq C\int_\Gamma e^{\operatorname{Re}\lambda t}|\lambda|^{-2/3}|d\lambda| \\ &\quad\leq Ce^{-bt} + C\int_{\tau_0}^\infty e^{-\alpha(2c-\alpha^2)t}e^{-3\alpha t\tau^2}|p(i\tau - \alpha)|^{-2/3}|p'(i\tau - \alpha)|\, d\tau, \end{aligned} \tag{4.49}$$

where the C's above are generic constants. Since $|p(i\tau-\alpha)|^{-2/3}|p'(i\tau-\alpha)|\le C$, the last line can be bounded by

$$\begin{aligned} Ce^{-bt}+Ce^{-\alpha(2c-\alpha^2)t}\int_{\tau_0}^{\infty}e^{-3\alpha t\tau^2}\,d\tau &\le Ce^{-bt}+Ce^{-\alpha(2c-\alpha^2)t}e^{-3\alpha\tau_0^2 t}t^{-1/2} \\ &= Ce^{-bt}(1+t^{-1/2}) \end{aligned} \tag{4.50}$$

since $\mathrm{Re}[p(i\tau_0-\alpha)]=-3\alpha\tau_0^2-\alpha(2c-\alpha^2)=-b$. By choosing a slightly larger $b'>b$, we can apply the same argument for b' and then get

$$e^{b't}(1+t^{-1/2})\le Ce^{-bt}t^{-1/2}. \tag{4.51}$$

Applying the above estimate and proposition 4.1 to the equality in eq. (4.48) gives the desired result. □

4.3 Sketch of the proof of linear stability of the kink-like solution

Let

$$r_\epsilon(t,x)=\epsilon\varphi_1(\epsilon(x-c_\epsilon t)) \tag{4.52}$$

where $\varphi_1(\cdot)=\frac{1}{\sqrt{2}}\tanh(\frac{\cdot}{\sqrt{2}})$ is the profile of the kink solution for the (defocusing) mKdV equation and $c_\epsilon=\sqrt{1-\epsilon^2/12}$. Set

$$u_\epsilon(t,n)=\begin{pmatrix} r_\epsilon(t,n) \\ -r_\epsilon(t,n)\end{pmatrix}. \tag{4.53}$$

We fix $V(x)=\frac{1}{2}x^2-\frac{1}{24}x^4$. From chapter 2, there is $\zeta(t)$ such that there is a kink-like solution to the FPUT of the form $u_\epsilon(t)+\zeta(t)$ and $|\zeta(t)|+\epsilon^{-1}|\zeta'(t)|=\mathcal{O}(\epsilon^3)$. We wish to study the stability of the linearization around the moving wave solution. That is we want to show that for solutions of

$$\partial_t w(t) = JH''(u_\epsilon(t) + \zeta(t))w(t) \tag{4.54}$$

where

$$|\langle w(t), J^{-1}\partial_t u_\epsilon(t)\rangle| \le \epsilon^{1/2}\|e^{\epsilon a(\cdot - c_\epsilon t)}w(t)\|_{\ell^2}, \quad \forall t \ge 0 \tag{4.55}$$

is suitably small, then for every $t > s \ge 0$

$$\|e^{\epsilon a(\cdot - c_\epsilon t)}w(t)\|_{\ell^2} \le Me^{-b\epsilon^3(t-s)}\|e^{\epsilon a(\cdot - c_\epsilon s)}w(s)\|_{\ell^2}. \tag{4.56}$$

The idea behind the proof is to use a Fourier transform to rewrite the equation in frequency space, and then use the fact that the mKdV acts like a modulation equation for the low frequency parts ($\xi \sim \epsilon$) and that there is a similar stability for the lineariztion around the mKdV kink.

We will make a change of coordinates in Fourier space to better study the stability. For $v \in \ell^2(\mathbb{Z})$ we define the discrete Fourier transform

$$(\mathcal{F}_n v)(\xi) = \hat{v}(\xi) = \frac{1}{\sqrt{2\pi}}\sum_{n\in\mathbb{Z}} v_n e^{-in\xi}, \quad \xi \in [-\pi, \pi]. \tag{4.57}$$

Denote

$$\hat{J} = \hat{J}(\xi) = \begin{bmatrix} 0 & e^{i\xi} - 1 \\ 1 - e^{-i\xi} & 0 \end{bmatrix} \tag{4.58}$$

the operator J acting in Fourier space. Let

$$P(\xi) = \frac{1}{2}\sqrt{\frac{2 - \epsilon^2/4}{1 - \epsilon^2/4}} \begin{bmatrix} \sqrt{1 - \epsilon^2/4} & e^{i\xi/2} \\ -\sqrt{1 - \epsilon^2/4}e^{-i\xi/2} & 1 \end{bmatrix} \tag{4.59}$$

with inverse given by

$$P(\xi)^{-1} = \frac{1}{\sqrt{2-\epsilon^2/4}} \begin{bmatrix} \frac{1}{\sqrt{1-\epsilon^2/4}e^{-i\xi/2}} & \frac{-e^{i\xi/2}}{\sqrt{1-\epsilon^2/4}} \end{bmatrix} \tag{4.60}$$

The matrix $P(\xi)$ is useful because it diagonalizes

$$A(\xi) := \hat{J} \begin{bmatrix} 1-\epsilon^2/4 & 0 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} 0 & e^{-i\xi}-1 \\ (1-\epsilon^2/4)(1-e^{-i\xi}) & 0 \end{bmatrix}. \tag{4.61}$$

In particular, we have $P(\xi)A(\xi)P(\xi)^{-1} = 2i\sin(\xi/2)\sqrt{1-\epsilon^2/4}\,\sigma_3$ where $\sigma_3 = \begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix}$. The matrix $A(\xi)$ comes up in the Fourier transform of eq. (4.54) because

$$\begin{aligned} &\mathcal{F}_n[JH''(u_\epsilon(t)+\zeta(t))w] \\ &\quad = \underbrace{\hat{J}\begin{bmatrix} 1-\epsilon^2/4 & 0 \\ 0 & 1 \end{bmatrix}}_{=A(\xi)} \mathcal{F}_n w + \hat{J} \begin{bmatrix} \mathcal{F}_n[V''(u_\epsilon(t)+\zeta(t)) - 1 + \epsilon^2/4] & 0 \\ 0 & 0 \end{bmatrix} *_{\mathbb{T}} \mathcal{F}_n w \end{aligned} \tag{4.62}$$

where $V''(u_\epsilon+\zeta) - 1 + \epsilon^2/4$ has a well-defined Fourier transform.

We now introduce

$$f(t,\xi) = e^{ic_\epsilon t\xi} P(\xi)[\mathcal{F}_n w](t,\xi). \tag{4.63}$$

Note that the $e^{ic_\epsilon t\xi}$ puts the solution into a moving frame (since u_ϵ moves to the right at a speed of c_ϵ). Also, $P(\xi)$ introduces a change of coordinates to diagonalize $A(\xi)$.

Taking the time derivative of f we get

$$\begin{aligned}
&\partial_t f(t,\xi) \\
&= ic_\epsilon \xi f + e^{ic_\epsilon \xi t} P(\xi)[\mathcal{F}_n \partial_t w](t,\xi) \\
&= ic_\epsilon \xi f + e^{ic_\epsilon \xi t} P(\xi) \left(A(\xi)\mathcal{F}w + \hat{J} \begin{bmatrix} \mathcal{F}(V''(u_{1,\epsilon}+\zeta_1) - 1 + \epsilon^2/4) & 0 \\ 0 & 0 \quad 0 \end{bmatrix} *_{\mathbb{T}} \mathcal{F}w \right) \\
&= \Lambda_\epsilon f + iG_1(t,\xi)\sin(\xi/2) \begin{bmatrix} 1 \\ e^{-i\xi/2} \end{bmatrix}
\end{aligned} \tag{4.64}$$

where

$$\begin{aligned}
g(t,\xi) &= e^{-ic_\epsilon t\xi}(f_1 - e^{-\xi/2} f_2) \\
G_1(t,\xi) &= \frac{e^{ic_\epsilon t\xi}}{\sqrt{2\pi(1-\epsilon^2/4)}} (\mathcal{F}_n(V''(u_{1,\epsilon}+\zeta_1) - 1 + \epsilon^2/4) *_{\mathbb{T}} g) \\
\Lambda_\epsilon(\xi) &= \operatorname{diag}(i\lambda_{-,\epsilon}(\xi), i\lambda_{+,\epsilon}(\xi)) \\
\lambda_{\pm,\epsilon}(\xi) &= \sqrt{1-\epsilon^2/12}\,\xi \pm 2\sqrt{1-\epsilon^2/4}\,\sin(\xi/2)
\end{aligned} \tag{4.65}$$

The exponential weighting in eq. (4.56) corresponds to a shift in the frequency domain. Namely, if $v_n = e^{\alpha n} u_n$, then

$$[\mathcal{F}_n v](\xi) = \frac{1}{\sqrt{2\pi}} \sum_{n\in\mathbb{Z}} e^{\alpha n} u_n e^{-in\xi} = \frac{1}{\sqrt{2\pi}} \sum_{n\in\mathbb{Z}} u_n e^{-in(\xi+i\alpha)} = [\mathcal{F}_n u](\xi + i\alpha). \tag{4.66}$$

In particular, we have that

$$\|e^{\epsilon a(\cdot + c_\epsilon t)} w(t)\|_{\ell^2} \lesssim \|f(t, \cdot + ia\epsilon)\|_{L^2(-\pi,\pi)} \tag{4.67}$$

Thus we will be interested in the decay of $f(t,\xi+ia\epsilon)$, and to this end we will need to estimate the imaginary parts of $\lambda_{\pm,\epsilon}(\xi+ia\epsilon)$.

Lemma 4.1. *Fix $a > 0$ and $\delta \in (0,\pi)$. Then there exist positive numbers K and ϵ_0*

such that for $\epsilon \in (0, \epsilon_0)$*,*

$$\begin{aligned}
&\lambda_{-,\epsilon}(\epsilon(\eta + ia)) = \frac{\epsilon^3}{12}(\eta + ia) + \frac{\epsilon^3}{24}(\eta + ia)^3 + \mathcal{O}(\epsilon^5\langle\eta\rangle^5), \\
&\qquad\qquad\qquad\qquad\qquad\qquad \textit{if } \eta \in [-2K, 2K], \\
&\operatorname{Im}\lambda_{-,\epsilon}(\epsilon(\eta + ia)) \geq \frac{a\epsilon^3}{48}\eta^2, \qquad \textit{if } \eta \in [-2\delta\epsilon^{-1}, -K] \cup [K, 2\delta\epsilon^{-1}], \\
&\operatorname{Im}\lambda_{-,\epsilon}(\epsilon(\eta + ia)) \geq \frac{a\epsilon}{2}(1 - \cos(\delta/2)), \qquad \textit{if } \eta \in [-\pi\epsilon^{-1}, -\delta\epsilon^{-1}] \cup [\delta\epsilon^{-1}, \pi\epsilon^{-1}], \\
&\operatorname{Im}\lambda_{+,\epsilon}(\epsilon(\eta + ia)) \geq a\epsilon\sqrt{1 - \epsilon^2/12} \qquad \textit{if } \eta \in [-\pi\epsilon^{-1}, \pi\epsilon^{-1}].
\end{aligned}$$

Proof. For the first equality, we have that

$$\begin{aligned}
&\lambda_{-,\epsilon}(\epsilon(\eta + ia)) \\
&= \sqrt{1 - \frac{\epsilon^2}{12}}(\epsilon(\eta + ia)) - 2\sqrt{1 - \frac{\epsilon^2}{4}} \sin\left(\frac{\epsilon}{2}(\eta + ia)\right) \\
&= \left(1 - \frac{\epsilon^2}{24} + \mathcal{O}(\epsilon^4)\right)(\epsilon(\eta + ia)) \\
&\quad - 2\left(1 - \frac{\epsilon^2}{8} + \mathcal{O}(\epsilon^4)\right)\left(\frac{\epsilon}{2}(\eta + ia) - \frac{1}{48}(\eta + ia)^3 + \mathcal{O}(\epsilon^5\langle\eta\rangle^5)\right) \\
&= \frac{\epsilon^3}{12}(\eta + ia) + \frac{\epsilon^3}{24}(\eta + ia)^3 + \mathcal{O}(\epsilon^5\langle\eta\rangle^5).
\end{aligned}$$

For the remaining inequalities, it will be useful to split the sin function into its real and imaginary parts

$$\lambda_{\pm,\epsilon}(\epsilon(\eta+ia)) = \epsilon\sqrt{1 - \epsilon^2/12}(\eta+ia) \pm 2\sqrt{1 - \epsilon^2/4}\left(\sin\frac{\epsilon\eta}{2}\cosh\frac{\epsilon a}{2} + i\cos\frac{\epsilon\eta}{2}\sinh\frac{\epsilon a}{2}\right). \tag{4.68}$$

The second inequality relies on the fact that

$$1 - \cos x \geq \frac{1}{6}x^2, \quad \text{for } x \in [-\pi, \pi], \tag{4.69}$$

which can be proven by using the Taylor remainder theorem. Then for $|\eta| \in [K, 2\delta\epsilon^{-1}]$

we have

$$
\begin{aligned}
&\operatorname{Im}\lambda_{-,\epsilon}(\epsilon(\eta+ia))\\
&\quad= a\epsilon\sqrt{1-\epsilon^2/12}-2\sqrt{1-\epsilon^2/4}\cos\frac{\epsilon\eta}{2}\sinh\frac{\epsilon a}{2}\\
&\quad= a\epsilon(1-\epsilon^2/24+\mathcal{O}(\epsilon^4))-2(1-\epsilon^2/8+\mathcal{O}(\epsilon^4))\cos\frac{\epsilon\eta}{2}(\epsilon a/2+\mathcal{O}(\epsilon^3))\\
&\quad= a\epsilon(1-\cos\frac{\epsilon\eta}{2})+\mathcal{O}(\epsilon^3).
\end{aligned}
$$

The $\mathcal{O}(\epsilon^3)$ terms can be bounded below by $-\frac{a\epsilon^3}{48}\eta^2$ by choosing K sufficiently large and ϵ_0 small enough so that $K < 2\delta\epsilon^{-1}$. The other term can be bounded below using eq. (4.69). Thus

$$
\operatorname{Im}\lambda_{-,\epsilon}(\epsilon(\eta+ia)) \geq \frac{a\epsilon^3}{24}\eta^2-\frac{a\epsilon^3}{48}\eta^2=\frac{a\epsilon^3}{48}\eta^2.
$$

The third inequality follows from

$$
\begin{aligned}
\operatorname{Im}\lambda_{-,\epsilon}(\epsilon(\eta+ia)) &= a\epsilon(1-\cos\frac{\epsilon\eta}{2})+\mathcal{O}(\epsilon^3)\\
&\geq \epsilon a(1-\cos\frac{\delta}{2})+\mathcal{O}(\epsilon^3),
\end{aligned}
$$

since the first term is minimized on the set when $|\eta|=\delta\epsilon^{-1}$. The second term can be bounded below by $-\frac{\epsilon a}{2}(1-\cos\delta/2)$ by choosing ϵ_0 sufficiently small.

The last inequality follows from

$$
\begin{aligned}
\operatorname{Im}\lambda_{+,\epsilon}(\epsilon(\eta+ia)) &= a\epsilon\sqrt{1-\epsilon^2/12}+\underbrace{2\sqrt{1-\epsilon^2/4}\cos\frac{\epsilon\eta}{2}\sinh\frac{\epsilon a}{2}}_{\geq 0}\\
&\geq a\epsilon\sqrt{1-\epsilon^2/12}.
\end{aligned}
$$

□

To isolate the low-, middle-, and high-frequency parts of f, we introduce cut-off function. Let χ and $\tilde{\chi}$ be nonnegative, smooth functions such that $\chi+\tilde{\chi}=1$ and

$\chi(\xi) = 1$ if $\xi \in [-1, 1]$ and $\chi(\xi) = 0$ if $|\xi| \geq 2$. Let $\chi_b(\xi) = \chi(\xi/b)$ and $\tilde{\chi}_b(\xi) = \tilde{\chi}(\xi/b)$. Set $\xi_\epsilon = \xi + ia\epsilon$ and

$$\begin{aligned}
f_\flat(t,\xi) &= \chi_{K\epsilon}(\xi) f_1(t,\xi_\epsilon) \\
f_\natural(t,\xi) &= (\chi_\delta(\xi) - \chi_{K\epsilon}(\xi)) f_1(t,\xi_\epsilon) \\
f_\sharp(t,\xi) &= \tilde{\chi}_\delta(\xi) f_1(t,\xi_\epsilon) \\
f_*(t,\xi) &= f_2(t,\xi_\epsilon)
\end{aligned}$$

Then from eqs. (4.64) and (4.65) the PDEs for $f_\flat, f_\natural, f_\sharp, f_*$ are given by

$$\partial_t f_\flat(t,\xi) = i\lambda_{-,\epsilon}(\xi_\epsilon) f_\flat(t,\xi) + i\chi_{K\epsilon}(\xi) G_1(t,\xi_\epsilon)\sin(\xi_\epsilon/2) \tag{4.70}$$

$$\partial_t f_\natural(t,\xi) = i\lambda_{-,\epsilon}(\xi_\epsilon) f_\flat(t,\xi) + i(\chi_\delta(\xi) - \chi_{K\epsilon}(\xi)) G_1(t,\xi_\epsilon)\sin(\xi_\epsilon/2) \tag{4.71}$$

$$\partial_t f_\sharp(t,\xi) = i\lambda_{-,\epsilon}(\xi_\epsilon) f_\sharp(t,\xi) + i\tilde{\chi}_\delta(\xi) G_1(t,\xi_\epsilon)\sin(\xi_\epsilon/2) \tag{4.72}$$

$$\partial_t f_*(t,\xi) = i\lambda_{+,\epsilon}(\xi_\epsilon) f_*(t,\xi) + iG_1(t,\xi_\epsilon)\sin(\xi_\epsilon/2) e^{-i\xi_\epsilon/2}. \tag{4.73}$$

Except for the low-frequency term $f_\flat$, each term can be controlled using the results in lemma 4.1 and the variation of constants formula.

For the $f_\flat$ term, we will need the linear stability of the kink solution to control it. The idea behind the estimate is that since the defocusing mKdV is a modulation equation for solutions with long-wavelengths of order ϵ^{-1}, by truncating the frequencies higher than ϵ we should get similar stability results as the kink solution. Specifically, we define

$$h_1(\tau, y) = \frac{1}{\sqrt{2\pi}} \int_{-\pi\epsilon^{-1}}^{\pi\epsilon^{-1}} f_\flat(t,\xi) e^{iy\eta}\, d\eta \tag{4.74}$$

where $\xi = \epsilon\eta$ and $\tau = \epsilon^3 t/24$. Here h_1 will be a function on $\mathbb{R}$ whose dynamics are well-approximated by those of the linearization around a kink solution. Using lemma 4.1, we find

$$\begin{aligned} &\partial_t f_\flat(t,\xi) - i\lambda_{-,\epsilon}(\xi_\epsilon) f_\flat(t,\xi) \\ &\quad = \frac{\epsilon^3}{24}\mathcal{F}_y[\partial_\tau h_1 - 2(\partial_y + a)h_1 + (\partial_y + a)^3 h_1 + \mathcal{O}(\epsilon^2 h_1)], \end{aligned} \tag{4.75}$$

where $\mathcal{F}_y$ denotes the standard Fourier transform in the variable y. By adding an extra term to the right-hand side terms above, we see that we have

$$\begin{aligned} &\partial_\tau h_1 - 2(\partial_y + a)h_1 + (\partial_y + a)^3 h_1 - 6(\partial_y + a)[(\varphi_1^2 - 1/2)h_1] \\ &\quad = \partial_\tau h_1 + (\partial_y + a)h_1 + (\partial_y + a)^3 h_1 - 6(\partial_y + a)[\varphi_1^2 h_1], \end{aligned} \tag{4.76}$$

which corresponds to the linearization around φ_1 after switching to a co-moving frame and adding an exponential weight e^{ay}. Furthermore, the orthogonality condition eq. (4.55) implies that $\|Ph_1\|_{L^2}$ remains small, where P is the spectral projection defined in eq. (4.35). Substituting into eq. (4.70) thus gives something of the form

$$\partial_\tau h_1 - 2(\partial_y + a)h_1 + (\partial_y + a)^3 h_1 - 6(\partial_y + a)[(\varphi_1^2 - 1/2)h_1] = \cdots \tag{4.77}$$

from which we can apply the results stated in theorem 4.1 and the variation of constants formula. The right-hand side of eq. (4.77) contains terms that can all be controlled, and so we can get an estimate for h_1 and thus $f_\flat$.

Appendix A

Fenichel Theory

In this section we give a brief overview of Fenichel theory and give some useful results to be applied in chapter 2. Fenichel theory is concerned with a large class of invariant manifolds which fulfill a certain hyperbolicity condition. Major results include the persistence of the manifolds under perturbations, existence of unstable manifolds, and the foliation of the unstable manifolds. The results are mainly from (Fenichel and Moser, 1971; Fenichel, 1974). Much of the presentation and additional results are taken from (Wiggins, 1994), and for proofs of the theorems and propositions we direct the reader there.

A.1 Overflowing Invariant Manifolds

In this and later sections, we will generally be concerned with an ODE given by

$$\dot{x} = f(x), \quad x \in \mathbb{R}^n \tag{A.1}$$

with a corresponding flow ϕ_t. In the study of dynamics, finding invariant manifolds is often a useful first step to understanding more complicated behavior. Here we will be primarily be concerned with a less rigid notion of invariant manifolds: overflowing invariant manifolds.

Definition A.1. *Let $\overline{M} = M \cup \partial M$ be a compact, connected C^r manifold with boundary contained in $\mathbb{R}^n$. Then $\overline{M}$ is said to be* overflowing invariant *under eq.* (A.1) *if for every $p \in \overline{M}$, $\phi_t(p) \in \overline{M}$ for all $t \leq 0$ and the vector field eq.* (A.1) *is pointing strictly outward on ∂M.*

There is also a definition for *inflowing invariant manifolds*, but we will exclusively focus on the overflowing variety. Results for inflowing invariant manifolds can be recovered by reversing the direction of time; reparameterizing our time variable by $t \mapsto -t$ makes the inflowing invariant manifolds into overflowing invariant manifolds. We also have many results that apply to invariant manifolds as well; to demonstrate this, we typically apply a bump function to the vector field at the boundary of an invariant manifold to make it overflowing while leaving the dynamics the same in the interior. We will discuss this more in appendix A.2.

In the proofs of many of theorems, the technical problem of the boundary of $\overline{M}$ is avoiding by slightly enlarging our set. Let

$$M_1 := \phi_1(M) \quad M_2 := \phi_2(M). \tag{A.2}$$

The manifolds $\overline{M}_1$ and $\overline{M}_2$ are also overflowing invariant.

For many of the proofs found in (Wiggins, 1994), a special set of atlases for the manifold $\overline{M}_2$ is needed.

Proposition A.1. *Let $k = \dim \overline{M}_2$. For every open cover $\mathcal{U}$ of $\overline{M}_2$ there exist atlases*

$$\left\{(U_i^j, \sigma_i) : i = 1, 2, \ldots, s;\ j = 1, 2, \ldots, 6\right\} \tag{A.3}$$

such that

$$U_i^1 \subset \overline{U}_i^1 \subset U_i^2 \subset \overline{U}_i^2 \subset U_i^3 \subset \overline{U}_i^3 \subset U_i^4 \subset \overline{U}_i^4 \subset U_i^5 \subset \overline{U}_i^5 \subset U_i^6 \subset \overline{U}_i^6 \tag{A.4}$$

with

$$\sigma_i(U_i^j) = \mathcal{D}^j, \quad j = 1, 2, \ldots, 6 \tag{A.5}$$

where $\mathcal{D}^j := \{x \in \mathbb{R}^{n-k} : |x| < j\}$*, i.e., the open disc of radius* j*. Moreover the open covers*

$$\mathcal{U}^j = \{U_i^j : i = 1, 2, \ldots, s\} \tag{A.6}$$

are subordinate to $\mathcal{U}$*.*

A.2 Unstable manifold to overflowing invariant manifolds

Similar to the unstable manifold theorem for hyperbolic fixed points, we will have some invariant manifold approaching our overflowing invariant manifold under the condition that the flow transverse to the manifold is hyperbolic. To make this precise, we split the tangent space on M_2 into a direct sum of vector bundles corresponding with the tangent, stable, and unstable directions. Assume we have the continuous splitting

$$T\mathbb{R}^n|_{M_2} = TM_2 \oplus N^s \oplus N^u \tag{A.7}$$

and associated projections

$$\Pi^s : T\mathbb{R}^n|_{M_2} \to N^s \tag{A.8}$$

$$\Pi^u : T\mathbb{R}^n|_{M_2} \to N^u \tag{A.9}$$

We assume that the subbundles $TM_2 \oplus N^s$ and $TM_2 \oplus N^u$ are invariant under $D\phi_t$ for all $t < 0$.

To characterize the exponential rate of growth/decay in the these bundles under the linearized dynamics, we introduce generalized Lyapunov-type numbers. For a point $p \in M_2$ we consider the following nonzero vectors:

$$\begin{aligned} u_0 &\in N_p^u, \\ w_0 &\in N_p^s, \\ v_0 &\in T_p M_2, \end{aligned} \tag{A.10}$$

and

$$\begin{aligned} u_{-t} &= \Pi^u D\phi_{-t}(p) u_0, \\ w_{-t} &= \Pi^s D\phi_{-t}(p) w_0, \\ v_{-t} &= D\phi_{-t}(p) v_0. \end{aligned} \tag{A.11}$$

Definition A.2. *The* generalized Lyapunov-type numbers *at p are given by*

$$\lambda^u(p) := \inf\left\{a : \left(\frac{|u_{-t}|}{|u_0|}\right)/a^t \to 0 \text{ as } t \to \infty, \forall u_0 \in N_p^u\right\}, \tag{A.12}$$

$$\nu^s(p) := \inf\left\{a : \left(\frac{|w_0|}{|w_{-t}|}\right)/a^t \to 0 \text{ as } t \to \infty, \forall w_0 \in N_p^s\right\}. \tag{A.13}$$

If $\nu^s(p) < 1$, then we define

$$\sigma^s(p) = \inf\left\{b : (|w_0|^b/|v_0|)/(|w_{-t}|^b/|v_{-t}|) \to 0 \text{ as } t \to \infty, \forall v_0 \in T_p M_2, w_0 \in N_p^s\right\}. \tag{A.14}$$

One can also show that these expressions are equal to

$$\lambda^u(p) = \limsup_{t\to\infty} \|\Pi^u D\phi_{-t}(p)\,|_{N_p^u}\,\|^{1/t} \tag{A.15}$$

$$\nu^s(p) = \limsup_{t\to\infty} \|\Pi^s D\phi_t(\phi_{-t}(p))\,|_{N^s_{\phi_{-t}(p)}}\,\|^{1/t} \tag{A.16}$$

$$\sigma^s(p) = \limsup_{t\to\infty} \frac{\log \|D\phi_{-t}(p)\,|_{T_p M}\,\|}{-\log \|\Pi^s D\phi_t(\phi_{-t}(p))\,|_{N^s_{\phi_{-t}(p)}}\,\|}. \tag{A.17}$$

To simplify the notation, we can introduce the linear operators

$$A_t(p) : T_pM \to T_{\phi_{-t}(p)}M, \qquad v \mapsto D\phi_{-t}(p)v \tag{A.18}$$

$$B_t(p) : N^s_{\phi_{-t}(p)} \to N^s_p, \qquad v \mapsto \Pi^s D\phi_t(\phi_{-t}(p))v \tag{A.19}$$

$$C_t(p) : N^u_p \to N^u_{\phi_{-t}(p)}, \qquad v \mapsto \Pi^u D\phi_{-t}(p)v. \tag{A.20}$$

Then the Lyapunov-type numbers can be rewritten as

$$\lambda^u(p) = \limsup_{t\to\infty} \|C_t(p)\|^{1/t} \tag{A.21}$$

$$\nu^s(p) = \limsup_{t\to\infty} \|B_t(p)\|^{1/t} \tag{A.22}$$

$$\sigma^s(p) = \limsup_{t\to\infty} \frac{\log \|A_t(p)\|}{-\log \|B_t(p)\|}. \tag{A.23}$$

We say that a splitting is hyperbolic if

$$\lambda^u(p) < 1, \quad \nu^s(p) < 1, \quad \forall p \in M. \tag{A.24}$$

We list a couple of useful properties of generalized Lyapunov-type numbers.

Lemma A.1. *(Wiggins, 1994, Lem. 4.1.1) The generalized Lyapunov-type numbers obtain their suprema on M.*

Lemma A.2. *(Wiggins, 1994, Lem. 3.1.2) The generalized Lyapunov-type numbers are constant on orbits, i.e.,*

$$\lambda^u(\phi_{-t}(p)) = \lambda^u(p), \quad \nu^s(\phi_{-t}(p)) = \nu^s(p), \quad \sigma^s(p.) \tag{A.25}$$

Based on the above lemma, one might suspect that the backward limit of an orbit would have the same generalized Lyapunov-type numbers as the points on the orbit. While we do not show exact equality, the backward limit set does provide an upper bound on the numbers. A more narrow result of the kind was proved in (Dieci and Lorenz, 1997, Thm. 2.3), where the backwards limit set was a single point. We will extend this result to the case where the backwards limit set is a compact set.

The proofs for the following lemmas should be similar to the proofs found in (Dieci and Lorenz, 1997).

Lemma A.3. *Let $p \in M$ with $\nu^s(p) < 1$. For $c > \sigma^s(p)$, we have*

$$\|A_t(p)\| \, \|B_t(p)\|^c \to 0 \quad \textit{as } t \to \infty. \tag{A.26}$$

Conversely, if eq. (A.26) *holds for some $c \in \mathbb{R}$, then $c \geq \sigma^s(p)$.*

Lemma A.4. *For $p \in M$ and $s, t \geq 0$, we have the following:*

(i) $A_{s+t}(p) = A_t(\phi_{-s}(p))A_s(p)$

(ii) $B_{s+t}(p) = B_s(p)B_t(\phi_{-s}(p))$

(iii) $C_{s+t}(p) = C_t(\phi_{-s}(p))C_s(p)$.

We have the following bounds on the generalized Lyapunov-type numbers.

Proposition 2.1. *Let $K \subset M$ be a compact set. If $p \in M$ such that $\phi_{-t}(p) \to K$ as $t \to \infty$, then*

(i) $\lambda^u(p) \leq \lambda^u(K)$,

(ii) $\nu^s(p) \leq \nu^s(K)$, *and*

(iii) if $\nu^s(K) < 1$, *then* $\sigma^s(p) \leq \sigma^s(K)$.

Proof. (i) Let $a \in \mathbb{R}$ such that $\lambda^u(K) < a$. For each $q \in K$ there is a $\tau_q > 0$ and an open, precompact neighborhood of q, U_q, such that

$$\|C_{\tau_q}(q')\| < a^{\tau_q} \quad \text{for all } q' \in U_q.$$

Then $\{U_q\}_{q \in K}$ is an open cover of K, and so we can take a finite subcover $\{U_i\}_{i=1}^m$ with associated τ_q values denoted by τ_i for $i = 1, \ldots, m$. Let $U = \bigcup_{i=1}^m U_i$ and assume without loss of generality that $\tau_1 \leq \tau_2 \leq \cdots \leq \tau_m$. Since $\lambda^u(p)$ is constant along trajectories and $\phi_{-t}(p) \to K$ as $t \to \infty$, we can assume that $\phi_{-t}(p) \in U$ for all $t \geq 0$.

We can now break up the orbit of $\phi_{-t}(p)$ into discrete times to keep track of which U_i the orbit lies in. We shall do this inductively. Set $t_0 = 0$. Then $\phi_{-t_0}(p) = p \in U_{i_0}$ for some index $i_0 \in \{1, 2, \ldots, m\}$. Then we can define $t_1 = t_0 + \tau_{i_0}$ and again we have $\phi_{-t_1}(p) \in U_{i_1}$ for some index i_1. We can continue this process. Suppose we have t_k and τ_{i_k}. Then

$$t_{k+1} = t_k + \tau_{i_k}, \qquad \phi_{-t_{k+1}}(p) \in U_{i_{k+1}},$$

and so we have t_{k+1} and $\tau_{i_{k+1}}$ defined. Note that $t_{k+1} - t_k = \tau_{i_k} \leq \tau_m$, so the distance between times does not grow too large. Furthermore, we also have $t_{k+1} - t_k = \tau_{i_k} \geq \tau_1$ and so $t_k \to \infty$ as $k \to \infty$.

Now suppose $t > 0$ is fixed and arbitrary. There is some ℓ such that $t_\ell \leq t < t_{\ell+1}$. Then there is some $s < \tau_m$ such that

$$\begin{aligned} t &= t_\ell + s \\ &= \sum_{k=0}^{\ell-1} \tau_{i_k} + s. \end{aligned} \tag{A.27}$$

Using this decomposition of t along with lemma A.4, we get that

$$\begin{aligned} C_t(p) &= C_{t_\ell + s}(p) \\ &= C_s(\phi_{-t_\ell}(p)) C_{t_\ell}(p) \\ &= C_s(\phi_{-t_\ell}(p)) C_{\tau_{i_{\ell-1}}}(\phi_{-t_{\ell-1}}(p)) C_{\tau_{i_{\ell-2}}}(\phi_{-t_{\ell-2}}(p)) \cdots C_{\tau_{i_0}}(p). \end{aligned} \tag{A.28}$$

Thus we have

$$\begin{aligned} \|C_t(p)\| &\leq \|C_s(\phi_{-t_\ell}(p))\| a^{\tau_{i_{\ell-1}}} \cdot a^{\tau_{i_{\ell-2}}} \cdots a^{\tau_{i_0}} \\ &= \|C_s(\phi_{-t_\ell}(p))\| a^{t_\ell}. \end{aligned} \tag{A.29}$$

Defining a constant C_1 by

$$C_1 = \max\{a^{-s} \|C_s(q)\| : q \in \overline{U}, 0 \leq s \leq \tau_m\} \tag{A.30}$$

we can write

$$\|C_t(p)\| \le C_1 a^s a^{t_\ell} = C_1 a^t. \tag{A.31}$$

Since this C_1 is independent of t, raising both sides to $1/t$ and taking the limit as $t \to \infty$ gives us that

$$\limsup_{t\to\infty} \|C_t(p)\|^{1/t} \le a, \tag{A.32}$$

and so $\lambda^u(p) \le a$ for each $a > \lambda^u(K)$. This proves $\lambda^u(p) \le \lambda^u(K)$.

(ii) We follow a similar argument for $\nu^s(p)$. Let $a \in \mathbb{R}$ such that $\nu^s(K) < a$. We can find an open cover of K given by $\{U_i\}_{i=1}^m$ (with each U_i precompact) and positive numbers $\tau_1 \le \tau_2 \le \cdots \le \tau_m$ such that

$$\|B_{\tau_i}(q)\| < a^{\tau_i} \quad \text{for all } q \in U_i. \tag{A.33}$$

The number $\nu^s(p)$ is constant on orbits, so assume that $\phi_{-t}(p) \in U := \cup_{i=1}^m U_i$ for all $t \ge 0$. We can similarly construct the t_k and τ_{i_k} inductively.

Let $t > 0$. Then there is an ℓ such that $t_\ell \le t < t_{\ell+1}$, and we have $0 \le s < \tau_m$ with

$$\begin{aligned} t &= t_\ell + s \\ &= \sum_{k=0}^{\ell-1} \tau_{i_k} + s. \end{aligned} \tag{A.34}$$

Thus

$$B_t(p) = B_{\tau_{i_0}}(p) B_{\tau_{i_1}}(\phi_{-t_1}(p)) \cdots B_{\tau_{i_{\ell-1}}}(\phi_{-t_{\ell-1}}(p)) B_s(\phi_{-t_\ell}(p)). \tag{A.35}$$

We can then get

$$\|B_t(p)\| \le \|B_s(\phi_{-t_\ell}(p))\| a^{t-s}. \tag{A.36}$$

Defining a constant C_2 by

$$C_2 = \max\{a^{-s}\|B_s(q)\| : q \in \overline{U}, 0 \le s \le \tau_m\} \tag{A.37}$$

we can write

$$\|B_t(p)\| \le C_2 a^s a^{t_\ell} = C_2 a^t. \tag{A.38}$$

Taking limits gives us $\nu^s(p) \le a$ and thus $\nu^s(p) \le \nu^s(K)$.

(iii) Assume that $\nu^p(K) < 1$. Let $c > \sigma^s(K)$ be arbitrary. For each $q \in K$, there is a τ_q and a precompact, open neighborhood of q, U_q, such that

$$\|A_{\tau_q}(q')\| \, \|B_{\tau_q}(q')\|^c \le \frac{1}{2}, \quad \text{for all } q' \in U_q. \tag{A.39}$$

We again take a finite subcover $\{U_i\}_{i=1}^m$ with corresponding $\tau_1 \le \tau_2 \le \cdots \le \tau_m$. The number $\sigma^s(p)$ is constant on orbits so assume that $\phi_{-t}(p) \in U := \cup_{i=1}^m U_i$ for all $t \ge 0$. The t_k and τ_{i_k} values are constructed the same way as in *(i)*.

For $t > 0$, we have $t_\ell \le t < t_{\ell+1}$ and we can write t as

$$\begin{aligned} t &= t_\ell + s \\ &= \sum_{k=0}^{\ell-1} \tau_{i_k} + s \end{aligned} \tag{A.40}$$

with $0 \le s < \tau_m$. By our product formulas,

$$A_t(p) = A_s(\phi_{-t_\ell}(p)) A_{\tau_{i_{\ell-1}}}(\phi_{-t_{\ell-1}}(p)) A_{\tau_{i_{\ell-2}}}(\phi_{-t_{\ell-2}}(p)) \cdots A_{\tau_{i_0}}(p) \tag{A.41}$$

and

$$B_t(p) = B_{\tau_{i_0}}(p) B_{\tau_{i_1}}(\phi_{-t_1}(p)) \cdots B_{\tau_{i_{\ell-1}}}(\phi_{-t_{\ell-1}}(p)) B_s(\phi_{-t_\ell}(p)). \tag{A.42}$$

Thus

$$\|A_t(p)\| \, \|B_t(p)|\|^c \le C_3 \left(\frac{1}{2}\right)^\ell \tag{A.43}$$

where

$$C_3 = \max\{\|A_s(q)\| \, \|B_s(q)\|^c : q \in \overline{U}, 0 \le s \le \tau_m\}. \tag{A.44}$$

As $t \to \infty$, we have $\ell \to \infty$. Therefore $\|A_t(p)\| \, \|B_t(p)|\|^c \to 0$ as $t \to \infty$ and $\sigma^s(p) \le c$. We can then conclude that $\sigma^s(p) \le \sigma^s(K)$. $\square$

At this point, we are nearly ready to state the main theorem concerning the existence of unstable manifolds. One might expect that the unstable manifold will be tangent to the unstable vector bundle, N^u. But we want our unstable manifold to be C^r smooth and N^u is only C^{r-1}. To get around this, the unstable vector bundle is perturbed slightly to increase its regularity.

Proposition A.2. *Suppose N is a C^{r-1} k-dimensional normal vector bundle defined on M_1. Then there is a C^r k-dimensional bundle $N' \subset T\mathbb{R}^n|_{M_1}$, transversal to TM_1. Moreover, given $\epsilon > 0$, for any set U_i^j as constructed in proposition A.1, there exist orthonormal bases*

$$\{e_1^{ij}(p), \ldots, e_k^{ij}(p)\} \quad \textit{for } N|_{U_i^j} \tag{A.45}$$

$$\{f_1^{ij}(p), \ldots, f_k^{ij}(p)\} \quad \textit{for } N'|_{U_i^j} \tag{A.46}$$

such that

$$|e_\ell^{ij}(p) - f_\ell^{ij}(p)| < \epsilon, \quad \ell = 1, \ldots, k. \tag{A.47}$$

The $f_\ell^{ij}(p)$ can be chosen to be C^r functions of $p \in U_i^j$

The main takeaway though is that replacing N^u and N^s with N'^u and N'^s, respectively, allows us to increase the regularity of the vector bundles to C^r. In order to find local coordinates around M_2, we let

$$N_\epsilon'^s := \{(p, v^u) \in N'^s : |v^s| \leq \epsilon\}, \tag{A.48}$$

$$N_\epsilon'^u := \{(p, v^u) \in N'^u : |v^u| \leq \epsilon\}, \tag{A.49}$$

and set $N'_\epsilon = N_\epsilon'^s \oplus N_\epsilon'^u$. Then for $\epsilon_0 > 0$ suitably small, for any $0 < \epsilon \leq \epsilon_0$ the map

$$\begin{aligned} h : N'_\epsilon &\to \mathbb{R}^n \\ (p, v^s, v^u) &\mapsto p + v^s + v^u \end{aligned} \tag{A.50}$$

is C^r and has an image containing a neighborhood of M_2. We also have local coordinates around the manifold given by

$$
\begin{aligned}
(\sigma_i \times \tau_i^s \times \tau_i^u) : N'_\epsilon|_{\overline{U}_i^6} \to & \mathbb{R}^{n-(s+u)} \times \mathbb{R}^s \times \mathbb{R}^u, \\
(\sigma_i \times \tau_i^s \times \tau_i^u)(p, v^s, v^u) &= (\sigma_i(p), \tau_i^s(p, v^s), \tau_i^u(p, v^u)) \\
&= (x, y, z)
\end{aligned}
\tag{A.51}
$$

which are C^r diffeomorphisms.

To describe the unstable manifold being tangent to $N_\epsilon'^u$, we define

$$
\begin{aligned}
h_u : N_\epsilon'^u &\to \mathbb{R}^n \\
(p, v^u) &\mapsto p + v^u
\end{aligned}
\tag{A.52}
$$

so that $h_u(N_\epsilon'^u) \subset \mathbb{R}^n$.

Theorem A.1. *Suppose $\dot{x} = f(x)$ is a C^r vector field on $\mathbb{R}^n$, $r \geq 1$. Let $\overline{M} = M \cup \partial M$ be a C^r, compact connected manifold with boundary overflowing invariant under the vector field $f(x)$. Suppose $\nu^s(p) < 1$, $\lambda^u(p) < 1$, and $\sigma^s(p) < \frac{1}{r}$ for all $p \in M$. Then there exists a C^r overflowing invariant manifold $W^u(\overline{M})$ containing $\overline{M}$ and tangent to $h_u(N_\epsilon'^u)$ along $\overline{M}$ with trajectories in $W^u(\overline{M})$ approaching $\overline{M}$ as $t \to -\infty$.*

A.3 Foliations of unstable manifolds

In addition to the existence of an unstable manifold, we have under certain conditions that the manifold is foliated. We first introduce other generalized Lyapunov-type numbers before stating the theorem.

Definition A.3. *The generalized Lyapunov-type numbers at p are given by*

$$\sigma^{cu}(p) := \inf\left\{\rho : ((|u_{-t}|/|v_{-t}|)/(|u_0|/|v_0|))/\rho^t \to 0 \ \text{as}\ t \to \infty, \forall v_0 \in T_pM_2, u_0 \in N_p^u\right\}, \tag{A.53}$$

$$\sigma^{su}(p) := \inf\left\{\rho : ((|u_{-t}|/|w_{-t}|)/(|u_0|/|w_0|))/\rho^t \to 0 \ \text{as}\ t \to \infty, \forall w_0 \in N_p^s, u_0 \in N_p^u\right\}. \tag{A.54}$$

Theorem A.2. *Suppose $\dot{x} = f(x)$ is a C^r vector field on $\mathbb{R}^n$, $r \geq 1$. Let $\overline{M} = M \cup \partial M$ be a C^r compact connected manifold with boundary, overflowing invariant under the vector field $f(x)$. Suppose $\lambda^u(p) < 1$, $\sigma^{cu}(p) < 1$, and $\sigma^{su}(p) < 1$ for every $p \in \overline{M}_1$. Then there exists a $n - (s+u)$-parameter family $\mathcal{F}^u = \cup_{p \in M} f^u(p)$ of u-dimensional surfaces $f^u(p)$ (with boundary) such that the following hold:*

1. *$\mathcal{F}^u$ is a negatively invariant family, i.e., $\phi_{-t}(f^u(p)) = f^u(\phi_{-t}(p))$ for any $t \geq 0$ and $p \in M$.*

2. *The u-dimensional surfaces $f^u(p)$ are C^r.*

3. *$f^u(p)$ is tangent to $h_u(N_p'^u)$ at p.*

4. *There exists $C_u, \lambda_u > 0$ such that if $q \in f^u(p)$, then*

   $$|\phi_{-t}(q) - \phi_{-t}(p)| < C_u e^{-\lambda_u t}$$

   for any $t \geq 0$.

5. *Suppose $q \in f^u(p)$ and $q' \in f^u(p')$. Then*

   $$\frac{|\phi_{-t}(q) - \phi_{-t}(p)|}{|\phi_{-t}(q') - \phi_{-t}(p)|} \to 0 \quad \text{as}\ t \to \infty$$

   unless $p = p'$.

6. *$f^u(p) \cap f^u(p') = \emptyset$, unless $p = p'$.*

7. *If the hypotheses of the unstable manifold theorem hold, i.e., if additionally $\nu^s(p) < 1$ and $\sigma^s(p) < \frac{1}{r}$ for every $p \in \overline{M}_1$, then the u-dimensional surfaces $f^u(p)$ are C^r with respect to the basepoint p.*

8. $\mathcal{F}^u = W^u_{\text{loc}}(M)$.

In this work, we show that there is a transverse intersection of the unstable and stable manifolds, which allows us to conclude the existence of a heteroclinic orbit. An important estimate to us is that the difference of heteroclinic orbits is in a Sobolev space like H^1. While we have the differences are $\mathcal{O}(\epsilon)$ or $\mathcal{O}(\epsilon^2)$ from the C^1 dependence on ϵ, we cannot use this conclude that the differences are in Sobolev spaces. From part 4 of theorem A.2, we have that the orbits approach the unstable and stable manifolds at a uniform exponential rate, so it is plausible that the difference of the orbits also satisfy some uniform exponential decay. However, we need some continuous dependence on the initial conditions and the parameters. The following two results give us the control we need.

The first lemma shows that for a family of discrete semi-dynamical system with uniform exponential decay to zero, we can bound the difference of the orbits by an exponential factor times the difference in the parameter and initial values.

Lemma A.5. *Suppose $F(\mu, z)$ are a family of C^1 functions from $K \times [0, a]$ into $[0, a]$, where K is a compact set in $\mathbb{R}^n$ and $F(\mu, 0) = 0$ and $F(\mu, z) > 0$. Furthermore, assume*

$$0 < \frac{\partial F}{\partial z}(\mu, 0) < 1, \quad \forall \mu \in K. \tag{A.55}$$

Then there exists $z_0 \in (0, a]$ and constants $C > 0$ and $0 < \rho < 1$ where the family of solutions to the recurrence equations

$$z_{\mu,n+1} = F(\mu, z_{\mu,n}) \tag{A.56}$$

with initial values $z_{\mu,0}$ *in the interval* $[0, z_0]$ *all approach* 0 *as* $n \to \infty$ *and*

$$|z_{\mu_1,n} - z_{\mu_2,n}| \leq C\rho^n(|\mu_1 - \mu_2| + |z_{\mu_1,0} - z_{\mu_2,0}|) \tag{A.57}$$

for all $\mu_1, \mu_2 \in K$ *and* $n \geq 0$.

Proof. Define

$$\alpha_0 := \min_{\mu \in K} \frac{\partial F}{\partial z}(\mu, 0) \tag{A.58}$$

and

$$M_0 := \max_{\mu \in K} |D_\mu F(\mu, 0)| \tag{A.59}$$

Set $\alpha = \frac{1+\alpha_0}{2}$ and $M = 2M_0$. Note that $\alpha_0 < \alpha < 1$. Let $z_0 > 0$ such that

$$0 < \frac{\partial F}{\partial z}(\mu, z) \leq \alpha \quad \text{and} \quad |D_\mu F(\mu, z)| \leq M \tag{A.60}$$

for any $z \in [0, z_0]$ and $\mu \in K$.

Now fix $\mu_1, \mu_2 \in K$ and assume $z_{\mu_1,0}, z_{\mu_2,0} \in [0, z_0]$. Then we have that

$$\begin{aligned}
z_{\mu_1,n} - z_{\mu_2,n} &= z_{\mu_1,0} - z_{\mu_2,0} + \sum_{k=0}^{n-1}[(F(\mu_1, z_{\mu_1,k}) - z_{\mu_1,k}) - (F(\mu_2, z_{\mu_2,k}) - z_{\mu_2,k})] \\
&= z_{\mu_1,0} - z_{\mu_2,0} + \sum_{k=0}^{n-1}[(F(\mu_1, z_{\mu_1,k}) - z_{\mu_1,k}) - (F(\mu_1, z_{\mu_2,k}) - z_{\mu_2,k})] \\
&\qquad \sum_{k=0}^{n-1}[(F(\mu_1, z_{\mu_2,k}) - z_{\mu_2,k}) - (F(\mu_2, z_{\mu_2,k}) - z_{\mu_2,k})] \\
&\leq z_{\mu_1,0} - z_{\mu_2,0} + \sum_{k=0}^{n-1}(\alpha - 1)(z_{\mu_1,k} - z_{\mu_2,k}) + \sum_{k=0}^{n-1} M|\mu_1 - \mu_2| \\
&= z_{\mu_1,0} - z_{\mu_2,0} + \sum_{k=0}^{n-1}(\alpha - 1)(z_{\mu_1,k} - z_{\mu_2,k}) + M|\mu_1 - \mu_2|n.
\end{aligned}$$

Hence applying the discrete Grönwall inequality gives us

$$z_{\mu_1,n} - z_{\mu_2,n} \leq \alpha^n(z_{\mu_1,0} - z_{\mu_2,0} + M|\mu_1 - \mu_2|n) \tag{A.61}$$

We can then get the final result by choosing $\rho \in (\alpha, 1)$ and $C > 0$ as large as we need. $\square$

The next result shows that points on the unstable manifold approach their asymptotic limits at a uniform exponential rate that is continuous with respect to their initial conditions. This will ultimately gives us a way to control the difference of heteroclinic orbits found on the unstable manifold.

Proposition A.3. *Assume the conditions in theorem A.2 hold and that $r \geq 2$ and $u = 1$. Let $p \in M_1$ be a fixed point under the flow and assume that there is a neighborhood of p in M_1 consisting of just fixed points. Then in some neighborhood of p, U, there is $C > 0$ and $\lambda > 0$ such that for any fixed point $p' \in U \cap M_1$ and any $q \in f^u(p)$ and $q' \in f^u(p')$ we have*

$$|(\phi_{-t}(q) - p) - (\phi_{-t}(q') - p')| \leq Ce^{-\lambda t}|q - q'| \tag{A.62}$$

for $t \geq 0$.

Proof. We use the change of coordinates described before to prove the result. Choose U small enough so that the diffeomorphism is defined on all of U. From theorem A.2, we have C^r functions f_1 and f_2 such that the unstable manifold is given by the graph

$$(x, z) \mapsto (f_1(z; x), f_2(z; x), z) \tag{A.63}$$

Here the point $(x, 0, 0)$ picks out a point on M_1 and the one-dimensional foliation of the unstable manifold is parameterized by z. Let p' be an arbitrary fixed point on $M_1 \cap U$ and denote the local coordinates of p and p' by $(x, 0, 0)$ and $(x', 0, 0)$, respectively. Take $q \in f^u(p)$ and $q' \in f^u(p')$, and let there local coordinates be given by $(f_1(z; x), f_2(z; x), z)$ and $(f_1(z'; x'), f_2(z'; x'), z')$, respectively.

We first want to show that

$$|z(-t) - z'(-t)| \leq Ce^{-\lambda t}(|x - x'| + |z(0) - z'(0)|). \tag{A.64}$$

The argument should be similar to the one given in (Wiggins, 1994) for part 4 of theorem A.2, but we use the Grönwall estimate found before to get dependence on the initial conditions. Fix $T > 0$ and define $z_n = z(-nT)$ and $z'_n = z(-nT)$. These values can be found by iteratively applying the map

$$z \mapsto h(z;x) := \tau^u \circ \phi_{-T} \circ (\sigma \times \tau^s \times \tau^u)^{-1}(f_1(z;x), f_2(x;z), z). \tag{A.65}$$

Thus we have

$$z_{n+1} = h(z_n;x). \tag{A.66}$$

The map h is C^2 for $x \in \overline{U \cap M_1}$ and z sufficiently small. We also have that $0 < \frac{\partial h}{\partial z}(0;x) < 1$. A calculation of this type can be found in (Wiggins, 1994). Therefore we can apply lemma A.5 to get

$$|z_n - z'_n| \leq C\rho^n(|x - x'| + |z_0 - z'_0|) \tag{A.67}$$

for any choice of p'.

The same estimate will hold if we adjust the initial condition of the z_n and z'_n. Thus for any $t \in [0, T)$ we also have

$$|z(-nT - t) - z'(-nT - t)| \leq C\rho^n(|x - x'| + |z(-t) - z'(-t)|). \tag{A.68}$$

By the continuity of the flow, we can replace $|z(-t) - z'(-t)|$ with $C|z(0) - z'(0)|$ in the estimate above. Also, we can choose $\lambda_0 > 0$ small enough so that

$$\max_{0 \leq t < T} e^{\lambda_0(T+t)}\rho < 1 \tag{A.69}$$

so that eq. (A.64) holds.

Now consider the map

$$(x, z) \mapsto g(x, z) := (\sigma\times\tau^s\times\tau^u)^{-1}(f_1(x;z), f_2(x;z), z) - (\sigma\times\tau^s\times\tau^u)^{-1}(x, 0, 0). \tag{A.70}$$

This gives the difference between a point in $f^u(p)$ and its limit point p when given its local coordinates. The map is C^2 in its arguments. Also, since $g(x, 0) = 0$ for all

x we have that

$$\frac{\partial g}{\partial x}(x,0) = 0. \tag{A.71}$$

Then we have

$$\begin{aligned}
&|(\phi_{-t}(q) - p) - (\phi_{-t}(q') - p')| \\
&\quad = |g(x, z(-t)) - g(x', z'(-t))| \\
&\quad \leq |g(x, z(-t)) - g(x', z(-t))| + |g(x', z(-t)) - g(x', z'(-t))| \\
&\quad \leq C(|z(-t)||x - x'| + |z(-t) - z(-t)|) && \text{(A.72)} \\
&\quad \leq C(e^{-\lambda_u t}|q - q'| + e^{-\lambda_0 t}|q - q'|) && \text{(A.73)} \\
&\quad \leq Ce^{-\lambda t}|q - q'|
\end{aligned}$$

for some value of C and $\lambda > 0$. Note that eq. (A.72) follows from the fact that g is C^2 and eq. (A.71). Equation (A.73) follows from theorem A.2, the estimate given in eq. (A.64), and the fact that the map $q \mapsto x$ is a C^1 map. $\square$

A.4 Boundary modifications

In this section we provide the details for the boundary modification we made in section 2.3.1 in order to claim that we had an unstable manifold. In particular, we asserted that the vector bundles could be continuously extended to the region where the perturbation of the vector field was made. If we denote the new vector field in eq. (2.73) by $\tilde{F}$ and its flow by $\tilde{\phi}_t$, then we know that the vectors in $T_p\mathbb{R}^4$ evolve according to the ODE

$$\xi'(s) = D\tilde{F}(\tilde{\phi}_{-s}(p))\xi, \tag{A.74}$$

a linear non-autonomous ODE. If $\tilde{\phi}_{-s}(p) \to p'$, then ideally we want a way to assign $\xi(0) \in T_p\mathbb{R}^4$ so that $\text{span}\{\xi(t)\}$ approaches $N^u_{p'}$ or $N^s_{p'}$ as $s \to \infty$. Thus we are really concerned with solutions of linear ODEs with certain limits at infinity.

This problem can be described more generally as finding solutions of

$$x'(t) = (A + V(t) + R(t))x \tag{A.75}$$

which approach eigenvectors of A as $t \to \infty$. The following theorem gives us a way to find those solutions (Coddington and Levinson, 1955, Chp. 3, Thm. 8.1).

Theorem A.3. *Let A be a constant matrix with characteristic roots μ_j, $j = 1, 2, \ldots, n$, all of which are distinct. Let the matrix V be differentiable and satisfy*

$$\int_0^\infty |V'(t)|\, dt < \infty \tag{A.76}$$

and let $V(t) \to 0$ as $t \to \infty$. Let the matrix R be integrable and let

$$\int_0^\infty |R(t)|\, dt < \infty. \tag{A.77}$$

Let the roots of $\det(A + V(t) - \lambda I) = 0$ be denoted by $\lambda_j(t)$, $j = 1, 2, \ldots, n$. Clearly, by reordering the μ_j if necessary, $\lim_{t\to\infty} \lambda_j(t) = \mu_j$. For a given k, let

$$D_{kj}(t) = \mathrm{Re}(\lambda_k(t) - \lambda_j(t)). \tag{A.78}$$

Suppose all j, $1 \le j \le n$, fall into one of two classes I_1 and I_2, where

$$j \in I_1 \textit{ if } \int_0^t D_{kj}\, d\tau \to \infty \textit{ as } t \to \infty \textit{ and } \int_{t_1}^{t_2} D_{kj}\, d\tau > -K \textit{ for } t_2 \ge t_1 \ge 0 \tag{A.79}$$

and

$$j \in I_2 \textit{ if } \int_{t_1}^{t_2} D_{kj}(\tau)\, d\tau < K \textit{ for } t_2 \ge t_1 \ge 0 \tag{A.80}$$

where k is fixed and K is a constant. Let p_k be an eigenvector of A associated with μ_k, so that

$$Ap_k = \mu_k p_k \tag{A.81}$$

Then there is a solution φ_k of eq. (A.75) *and a t_0, $0 \le t_0 < \infty$, such that*

$$\lim_{t\to\infty} \varphi_k(t) \exp\left[-\int_{t_0}^{t} \lambda_k(\tau)\, d\tau\right] = p_k. \tag{A.82}$$

We will first apply the above theorem to

$$\xi'(s) = DF(\tilde{\phi}_{-s}(p))\xi \tag{A.83}$$

before returning to the full problem. Here F denotes the unperturbed vector field as given in eq. (2.64) while $\tilde{\phi}_{-s}$ is the flow under the perturbed vector field. Again, take $\phi_{-s}(p) \to p'$ as $s \to \infty$. Set $A = DF(p')$ so that the linear ODE can be expressed as

$$\xi'(s) = (A + (DF(\tilde{\phi}_{-s}(p)) - A))\xi, \tag{A.84}$$

which is the same form as eq. (A.75) with $V(s) = DF(\tilde{\phi}_{-s}(p)) - A$. One can check that V is differentiable by noting the linearization as computed in eq. (2.71) is C^1 in space. One can also check that $\int_0^\infty |V'(s)|\, ds < \infty$.

There is a slight complication given from the need that the eigenvalues of A are distinct. In our case, we have two eigenvalues that are the same: the two zero eigenvalues. However, we can remove one of these eigenvalues. For the zero eigenvalue with corresponding eigenvector $e_4 = (0, 0, 0, 1)$, we have the following spectral projection

$$Pv = (e_4 \cdot v)e_4. \tag{A.85}$$

The eigenvalue and eigenvector for A are the same as $DF(q)$ for any q in our manifold, and P commutes with $DF(q)$. This allows us to break up the solution ξ of eq. (A.84) into two components as such:

$$\xi = P\xi + (I - P)\xi = \xi_P + \xi_Q \tag{A.86}$$

Then the ODE for ξ_Q is a three-dimensional ODE and $A(I - P)$ has distinct eigenvalues. For simplicity of notation, we will assume that this reduction has been done and drop the subscript Q when talking about the reduced solution.

The conditions on the eigenvalues of $A + V(s) = DF(\tilde{\phi}_{-s}(p))$ follow from the fact that $DF(q)$ has eigenvalues continuous in q and they are distinct.

Thus we can apply theorem A.3 to the reduction of eq. (A.84) to define vector bundles. There are a couple of open question that need to be addressed before we can be satisfied with these vector bundles.

Firstly, one must check that the vector bundles defined this way are well-defined. For instance, one might get different vectors in the vector bundle depending on where the initial condition of the ODE is chosen. Starting at a point p and flowing the vector forward until time t_0 can lead to a different solution than if the vector is assigned by starting at $\tilde{\phi}_{-t_0}(p)$. This would not be unexpected, since there are infinitely many solutions of the linear ODE which approach the stable bundle in backward time. We sidestep the issue by only assigning a solution to one point in each possible orbit. For our case, we have a radial flow, and so we will assign the vector bundles on a circle in $\overline{M}$ and choose span$\{\xi(0)\}$ at each point p. The rest of the vector bundles will be defined by simply flowing the vector bundles on the circle backward in time.

Secondly, we need to check that the vector bundles are continuous. Certainly, along an orbit the solutions will be continuous but theorem A.3 does say whether solutions will be continuous in space. To answer this question, we must go the proof of theorem A.3. Essentially, the proof is done by rewriting the ODE using a change of coordinates and variation of parameters and then applying a Picard iteration. We shall look into the details for our specific case. The eigenvalues and eigenvectors of $DF(q)$ will be denoted by $\lambda_k(q)$ and $v_k(q)$, respectively. From the regularity in F, we have that the eigenvectors and values are continuously differentiable in q. Then we define the matrix

$$S(q) = [v_1(q), v_2(q), \dots, v_n(q)] \tag{A.87}$$

and make the change of coordinates

$$\xi(s) = S(\tilde{\phi}_{-s}(p))\varphi(s). \tag{A.88}$$

The matrix $S(q)$ diagonalizes $DF(q)$ and so

$$\varphi'(s) = \Lambda(s,p)\varphi + \underbrace{[S(\phi_{-s}(p))]'S(\phi_{-s}(q))^{-1}}_{=:R(s,p)}\varphi(s) \tag{A.89}$$

where

$$\Lambda(s,p) = \operatorname{diag}\left\{\lambda_k(\tilde{\phi}_{-s}(p))\right\}. \tag{A.90}$$

Letting $\Psi(s,p)$ be the fundamental matrix solution associated with $\Lambda(s,p)$, the φ we are looking for is the solution to the following integral equation

$$\begin{aligned}\varphi_k(s,p) =& \Psi(s,p)e_k + \int_0^s \Psi_1(s,p)\Psi(\tau,p)^{-1}R(\tau,p)\varphi_k(\tau,p)\,d\tau \\ &- \int_s^\infty \Psi_2(s,p)\Psi(\tau,p)^{-1}R(\tau,p)\varphi_k(\tau,p)\,d\tau.\end{aligned} \tag{A.91}$$

At this point an iteration scheme can be set up, but to show regularity of the solution with respect to p, we set it up as a fixed point problem. We will slightly alter the function on the right-hand side so that the function space for the solution does not depend on p. Let

$$h_k(s,p) := \exp\left[\int_0^s \lambda_k(\sigma)\, d\sigma\right]. \tag{A.92}$$

Then define

$$\begin{aligned} \mathcal{F}_k[\varphi_0,p](s) :=& e_k + h_k(s,p)^{-1}\int_0^s \Psi_1(s,p)\Psi(\tau,p)^{-1}R(\tau,p)h_k(\tau,p)\varphi_0(\tau)\, d\tau \\ & - h_k(s,p)^{-1}\int_s^\infty \Psi_2(s,p)\Psi(\tau,p)^{-1}R(\tau,p)h_k(\tau,p)\varphi_0(\tau)\, d\tau \end{aligned} \tag{A.93}$$

where $\varphi^0 \in C_b^0([0,\infty),\mathbb{R}^n)$. Then by multiplying the above equation through by h_k, we can see that $h_k(\cdot,p)\varphi^0$ is a solution of eq. (A.91) if $\mathcal{F}_k[\varphi_0,p] = \varphi_0$. Choosing our initial condition p sufficiently close to its limit point guarantees that $\mathcal{F}_k[\cdot,p]$ maps into $C_b^0([0,\infty),\mathbb{R}^n)$ and

$$|\mathcal{F}_k[\varphi_1,p](s) - \mathcal{F}_k[\varphi_2,p](s)| \le \rho|\varphi_1(s) - \varphi_2(s)| \tag{A.94}$$

for some $0 < \rho < 1$. Thus by the Banach fixed point theorem, there is a unique solution in C_b^0.

The regularity of the solutions with respect to p follows from the continuity S and R with respect to p. In particular, we have that $\mathcal{F}_k$ is continuous in p and so the solutions to the fixed point problem $\mathcal{F}_k[\varphi_k^0(\cdot,p),p] = \varphi_k^0(\cdot,p)$ are continuous with respect to p. This means that $p \mapsto \varphi_k(0,p) = \varphi_k^0(0,p)$ is also continuous with respect to p and we can define the vector bundles smoothly. Furthermore, by applying the implicit function theorem, one can get that the regularity of the extended vector bundles is the same as the original vector bundles. That is, if the original bundles were C^k, then the extensions are also C^k.

To summarize, we define the vector bundles on a small circle so that they are invariant under the flow given by eq. (A.83). We now return to the perturbed flow of the tangent vectors given by eq. (A.74). The vector bundles do not remain invariant under the perturbed vector field, but $TM_2 \oplus N^u$ and $TM_2 \oplus N^s$ are both invariant. This is because the perturbation is only in the tangent direction on the M and so the ODE partially decouples. For example, if $\xi(0) \in T_pM_2 \oplus N^u_p$, then we can define the solution to

$$\begin{aligned} u'(s) &= DF(\tilde{\phi}_{-s}(p))u \\ u(0) &= \Pi^u_p \xi(0), \end{aligned} \tag{A.95}$$

which is guaranteed to be in N^u for all time, and

$$x \quad \begin{aligned} v'(s) &= (D\tilde{F}(\tilde{\phi}_{-s}(p)) - DF(\tilde{\phi}_{-s}(p)))(v + u) \\ v(0) &= (I - \Pi^u_p)\xi(0) \end{aligned} \tag{A.96}$$

which is in TM_2 for all time, so that $u + v$ is a solution to eq. (A.74).

Finally, there is just to check that this construction does not affect the necessary bounds on the generalized Lyapunov-type numbers. As was stated in section 2.3.1, we can use proposition 2.1 to show the bounds for λ^u, ν^s, and σ^s are still satisfied. Thus we just need to check that σ^{cu} and σ^{su} are less than zero. Denote by $\lambda_u(p)$ and $-\lambda_s(p)$ positive and negative eigenvalues of $DF(p)$ for $p \in M$. From the construction of the vector bundles we have that for $u_0 \in N^u_p$ and $w_0 \in N^s_p$ the solutions of

$$u_{-t} = \Pi^u D\phi_{-t}(p)u_0 \quad \text{and} \quad w_{-t} = \Pi^s D\phi_{-t}w_0 \tag{A.97}$$

satisfy

$$u_{-t} \exp\left[\int_{-t}^{0} \lambda_u(\phi_{-\tau}(p))\, d\tau\right] \to p_u \quad \text{and} \quad w_{-t} \exp\left[\int_{-t}^{0} -\lambda_s(\phi_{-\tau}(p))\, d\tau\right] \to p_s \tag{A.98}$$

as $t \to \infty$ for vectors p_u and p_s. Since the orbit converges to a fixed point in backward time, the eigenvalues are bounded away from zero and we can choose $\alpha > 0$ such that

$$-(\lambda_u(\phi_{-t}(p)) + \lambda_s(\phi_{-t}(p)) < -\alpha < 0 \tag{A.99}$$

for all $t \geq 0$ and so for $\rho = e^{-\alpha}$ we have

$$\frac{|u_{-t}|/|w_{-t}|}{|u_0|/|w_0|} \cdot \rho^{-t} \to 0 \tag{A.100}$$

as $t \to \infty$. Thus $\sigma^{su}(p) \leq e^{-\alpha} < 1$, as desired.

To compute $\sigma^{cu}(p)$, one needs to find the flow of the tangent vectors along an orbit. Since the tangent vectors are the zero eigenvectors for the linearization of the unperturbed vector field, given by $DF(\phi_{-t}(p))$, it suffices to look just at the linearization of the perturbation. That is, if $\tilde{F}$ is the perturbed vector field, we shall look at the differential system

$$\dot{v}(t) = (DF(\phi_t(p)) - D\tilde{F}(\phi_t(p)))v(t). \tag{A.101}$$

Recall that the perturbation is given by

$$\tilde{F}(\underline{A}, \underline{B}, \underline{C}, \epsilon) = \chi(|(\underline{A} - A_{-\infty}, B, C, \epsilon)|) \begin{bmatrix} \underline{A} - A_{-\infty} \\ 0 \\ 0 \\ \epsilon \end{bmatrix}. \tag{A.102}$$

The flow on the manifold ends up being radial. That is, setting $r = |(\underline{A} - A_{-\infty}, 0, 0, \epsilon)|$, the dynamics remain on ray starting at $(A_{-\infty}, 0, 0, 0)$ and the distance from this point is given by

$$\dot{r}(t) = \chi(r)r. \tag{A.103}$$

The linearized equation nicely decouples. The linearization $DF - D\tilde{F}$ has eigenvalues $\chi(r) + \chi'(r)r$ and $\chi(r)$ with corresponding normal eigenvectors

$$v_1 = \frac{1}{r}\begin{bmatrix} \underline{A} - A_{-\infty} \\ 0 \\ 0 \\ \epsilon \end{bmatrix} \quad \text{and} \quad v_2 = \frac{1}{r}\begin{bmatrix} -\epsilon \\ 0 \\ 0 \\ \underline{A} - A_{-\infty}, \end{bmatrix} \tag{A.104}$$

respectively. Note that the eigenvectors are the radial component and an orthogonal vector to it. Since we stay on rays starting at $(A_{-\infty}, 0, 0, 0)$, the eigenspaces stay the same and so we can solve the linearized equation by looking at the flow on the eigenspaces. Namely, taking

$$v(t) = \alpha(t)v_1 + \beta(t)v_2 \tag{A.105}$$

the solution to eq. (A.101) is given by

$$\begin{aligned} \alpha(t) &= \alpha(0)\exp\left[\int_0^t (\chi(r(\tau)) + \chi'(r(\tau))r(\tau))\,d\tau\right] \\ \beta(t) &= \beta(0)\exp\left[\int_0^t \chi(r(\tau))\,d\tau\right] \end{aligned} \tag{A.106}$$

Note that $\chi(r(t)), \chi'(r(t)) \to 0$ as $t \to -\infty$. Then we can choose $\alpha > 0$ such that

$$\lambda_u(\phi_{-t}(p)) + \alpha > \chi(r(-t)) + \chi'(r(-t))r(-t) \tag{A.107}$$

and

$$\lambda_u(\phi_{-t}(p)) + \alpha > \chi(r(-t)), \tag{A.108}$$

for sufficiently large t. Then for $\rho = e^{-\alpha}$ we have

$$\frac{|u_{-t}|/|v_{-t}|}{|u_0|/|v_0|} \cdot \rho^{-t} \to 0 \tag{A.109}$$

as $t \to \infty$. Thus $\sigma^{cu}(p) < 1$ as well.

Appendix B

Proofs of lemmas

Lemma 2.1. *Suppose that (H3) holds. Then there exist $C > 0$ and $\alpha > 0$ such that*

$$|\gamma_{\pm,\epsilon}(s) - \gamma_{\pm}(s)| \leq Ce^{-\alpha|s|}\epsilon. \tag{2.106}$$

Furthermore, the difference of the heteroclinic orbits are in $H^5(\mathbb{R};\mathbb{R}^3)$ and

$$\|\gamma_{\pm,\epsilon}(s) - \gamma_{\pm}(s)\|_{H^5(\mathbb{R};\mathbb{R}^3)} \leq C\epsilon. \tag{2.107}$$

Proof. If (H3) holds, then we have the vector field is C^2 with respect to ϵ. Also, one can check that manifold M is C^∞ and the vector bundles are C^1. Thus the hypotheses for proposition A.3 are satisfied.

Let $\gamma_{\pm}(-\infty)$ be the shared asymptotic limit of $\gamma_{\pm,\epsilon}$ and $\gamma_{\pm}$ as $s \to -\infty$. Therefore,

$$\begin{aligned}
|\gamma_{\pm,\epsilon}(-s) - \gamma_{\pm}(-s)| &= ((\epsilon, \gamma_{\pm,\epsilon}(-s)) - (\epsilon, \gamma_{\pm}(-\infty))) - ((0, \gamma_{\pm}(-s)) - (0, \gamma_{\pm}(-\infty)))| \\
&\leq Ce^{-\lambda s}|(\epsilon, \gamma_{\pm,\epsilon}(0)) - (0, \gamma_{\pm}(0))| \\
&\leq Ce^{-\alpha s}\epsilon.
\end{aligned}$$

The $s > 0$ direction follows similarly.

The H^5 estimate follows from the fact that $\gamma_{\pm,\epsilon}$ are $\gamma_{\pm}$ are solutions to a C^5 set of ODEs and so derivatives with respect to s are equal to at least C^1 functions with $\gamma_{\pm,\epsilon}$ and $\gamma_{\pm}$ as arguments. □

Lemma 3.1. *For non-negative integers k, there is a $C > 0$ such that*

$$\|fg\|_{H^k} \leq C\|f\|_{\mathcal{X}^k}\|g\|_{H^k} \tag{3.21}$$

for any $f \in \mathcal{X}^k(\mathbb{R})$ *and* $g \in H^k(\mathbb{R})$.

Proof. The result follows from induction on k.

For $k = 0$, we have

$$\|fg\|_{H^0} \leq \|f\|_{L^\infty} \|g\|_{H^0}. \tag{B.1}$$

Assuming eq. (3.21) holds for $k \geq 0$, we have that

$$\begin{aligned} \|fg\|_{H^{k+1}} &\leq C \left(\|fg\|_{H^k} + \|\partial^{k+1}(fg)\|_{L^2} \right) \\ &\leq C \left(\|f\|_{\mathcal{X}^k} \|g\|_{H^k} + \|\partial^{k+1}(fg)\|_{L^2} \right), \end{aligned}$$

where the second term can be bounded by

$$\begin{aligned} \|\partial^{k+1}(fg)\|_{L^2} &\leq \|\partial^k(\partial^1 fg)\|_{L^2} + \|\partial^k(f\partial^1 g)\|_{L^2} \\ &\leq \|\partial^1 fg\|_{H^k} + \|f\partial^1 g\|_{H^k} \\ &\leq \|\partial^1 f\|_{H^k} \|g\|_{H^k} + \|f\|_{\mathcal{X}^k} \|\partial^1 g\|_{H^k} \\ &\leq \|f\|_{\mathcal{X}^{k+1}} \|g\|_{H^{k+1}} + \|f\|_{\mathcal{X}^{k+1}} \|g\|_{H^{k+1}} \\ &= 2\|f\|_{\mathcal{X}^{k+1}} \|g\|_{H^{k+1}}. \end{aligned}$$

This completes the induction. □

Lemma 3.2. *For non-negative integers* k*, there is a* $C > 0$ *such that*

$$\|fg\|_{\mathcal{X}^k} \leq C\|f\|_{\mathcal{X}^k} \|h\|_{\mathcal{X}^k} \tag{3.22}$$

for any $f, g \in \mathcal{X}^k(\mathbb{R})$.

Proof. Using the result from lemma 3.1, we have

$$\begin{aligned} \|fg\|_{\mathcal{X}^k} &\leq \|fg\|_{L^\infty} + \|(fg)'\|_{H^{k-1}} \\ &\leq \|f\|_{L^\infty} \|g\|_{L^\infty} + \|f'g\|_{H^{k-1}} + \|fg'\|_{H^{k-1}} \\ &\leq \|f\|_{L^\infty} \|g\|_{L^\infty} + C\|f'\|_{H^{k-1}} \|g\|_{\mathcal{X}^{k-1}} + \|f\|_{\mathcal{X}^{k-1}} \|g'\|_H^{k-1} \\ &\leq C\|f\|_{\mathcal{X}^k} \|g\|_{\mathcal{X}^k}. \end{aligned} \tag{B.2}$$

□

Lemma 3.3. *For each $k \geq 0$ and $c > 0$, there exists $C > 0$ depending only on k such that*

$$\left\| \frac{1}{\langle \cdot + \tau\rangle_+^2 \langle \cdot - c\tau\rangle^2} \right\|_{C^k} \leq C \sup_{x\in\mathbb{R}} \frac{1}{\langle x + \tau\rangle_+^2 \langle x - c\tau\rangle^2}. \tag{3.33}$$

Furthermore,

$$\int_0^\infty \sup_{x\in\mathbb{R}} \frac{1}{\langle x + \tau\rangle_+^2 \langle x - c\tau\rangle^2}\, d\tau < \infty. \tag{3.34}$$

Proof. The main argument of the proof is given by showing the following claim holds:

Claim: For each integer $k \geq 0$,

$$\frac{\partial^k}{\partial x^k}\left[\frac{1}{\langle x + \tau\rangle_+^2 \langle x - c\tau\rangle^2}\right]$$

is a sum of terms of the form

$$\frac{C}{\langle x + \tau\rangle_+^{2+m} \langle x - c\tau\rangle^{2+m}} \langle x + \tau\rangle_+^{m_1} \langle x - c\tau\rangle^{m_2} F(x,\tau), \tag{B.3}$$

where $C \neq 0$ is a constant, m, m_1, m_2 are integers, $0 \leq m_1, m_2 \leq m$, and $F \in C_b^n(\mathbb{R}\times\mathbb{R})$ for every $n \in \mathbb{N}$.

This can be proved inductively. We have the $k = 0$ case immediately by setting $C = 1$, $m = m_1 = m_2 = 0$, and $F(x) = 1$. Now we assume that the claim holds for $k \geq 0$. To get the form of the $(k+1)^{\mathrm{st}}$ derivative, we can use linearity and look at the derivative of each term of the form eq. (B.3). That is, the $(k+1)^{\mathrm{st}}$ derivative is a sum of terms of the form

$$\frac{\partial}{\partial x}\left[\frac{C}{\langle x + \tau\rangle_+^{2+m} \langle x - c\tau\rangle^{2+m}} \langle x + \tau\rangle_+^{m_1} \langle x - c\tau\rangle^{m_2} F(x,\tau)\right]. \tag{B.4}$$

Applying the product rule to eq. (B.4) gives us

$$
\begin{aligned}
\frac{\partial}{\partial x}\left[\frac{C}{\langle x+\tau\rangle_+^{2+m}\langle x-c\tau\rangle^{2+m}}\langle x+\tau\rangle_+^{m_1}\langle x-c\tau\rangle^{m_2}F(x,\tau)\right] = \\
\underbrace{\frac{\partial}{\partial x}\left[\frac{C}{\langle x+\tau\rangle_+^{2+m}\langle x-c\tau\rangle^{2+m}}\right]\langle x+\tau\rangle_+^{m_1}\langle x-c\tau\rangle^{m_2}F(x,\tau)}_{I} \\
+\underbrace{\frac{C}{\langle x+\tau\rangle_+^{2+m}\langle x-c\tau\rangle^{2+m}}\frac{\partial}{\partial x}\left[\langle x+\tau\rangle_+^{m_1}\right]\langle x-c\tau\rangle^{m_2}F(x,\tau)}_{II} \\
+\underbrace{\frac{C}{\langle x+\tau\rangle_+^{2+m}\langle x-c\tau\rangle^{2+m}}\langle x+\tau\rangle_+^{m_1}\frac{\partial}{\partial x}\left[\langle x-c\tau\rangle^{m_2}\right]F(x,\tau)}_{III} \\
+\underbrace{\frac{C}{\langle x+\tau\rangle_+^{2+m}\langle x-c\tau\rangle^{2+m}}\langle x+\tau\rangle_+^{m_1}\langle x-c\tau\rangle^{m_2}\frac{\partial}{\partial x}\left[F(x,\tau)\right]}_{IV}.
\end{aligned}
$$

We now go term-by-term. For the first term, we have

$$
\begin{aligned}
I = & \frac{-(2+m)C}{\langle x+\tau\rangle_+^{2+(m+1)}\langle x-c\tau\rangle^{2+(m+1)}}\langle x+\tau\rangle_+^{m_1+1}\langle x+\tau\rangle^{m_2}\Big(\langle x-c\tau\rangle_+'F(x,\tau)\Big) \\
& - \frac{(2+m)C}{\langle x+\tau\rangle_+^{2+(m+1)}\langle x-c\tau\rangle^{2+(m+1)}}\langle x+\tau\rangle_+^{m_1}\langle x-c\tau\rangle^{m_2+1}\Big(\langle x-c\tau\rangle' F(x,\tau)\Big),
\end{aligned}
$$

where $\langle\cdot\rangle'$ denotes the derivative of $\langle\cdot\rangle$. It's clear that both of these are of the form in eq. (B.3).

Also, we have

$$
II = \frac{Cm_1}{\langle x+\tau\rangle_+^{2+m}\langle x-c\tau\rangle^{2+m}}\langle x+\tau\rangle_+^{m_1-1}\langle x-c\tau\rangle^{m_2}\Big(\langle x+\tau\rangle_+'F(x,\tau)\Big).
$$

The above is again of the form in eq. (B.3) (and a similar result holds for III). Finally,

$$
IV = \frac{C}{\langle x+\tau\rangle_+^{2+m}\langle x-c\tau\rangle^{2+m}}\langle x+\tau\rangle_+^{m_1}\langle x-c\tau\rangle^{m_2}\frac{\partial F}{\partial x}(x,\tau), \tag{B.5}
$$

which of the form in eq. (B.3).

This shows that the $(k+1)^{\text{st}}$ derivative is a sum of terms of the form in eq. (B.3) and proves the claim.

Now the proposition can be proved fairly straight-forwardly from the claim. The k^{th} derivative is a sum of terms of the form in eq. (B.3), each of which can be bounded as

$$\begin{aligned}\left|\frac{C}{\langle x+\tau\rangle_+^{2+m}\langle x-c\tau\rangle^{2+m}}\langle x+\tau\rangle_+^{m_1}\langle x-c\tau\rangle^{m_2}F(x,\tau)\right| \\ \leq C\|F\|_{C^0(\mathbb{R}\times\mathbb{R})}\sup_{x\in\mathbb{R}}\frac{1}{\langle x+\tau\rangle_+^2\langle x-c\tau\rangle^2}.\end{aligned}$$

The constant in eq. (3.33) can be chosen to be the sum of the constants in the above inequality. Note that there is no τ dependence since we are taking the supremum of F over all x and τ.

The result in eq. (3.34) follows from

$$\sup_{x\in\mathbb{R}}\frac{1}{\langle x+\tau\rangle_+^2\langle x-c\tau\rangle^2}=\mathcal{O}(1/\tau^2) \tag{B.6}$$

as $\tau\to\infty$. □

Lemma 3.7. *If $a\in\ell_2^2(\mathbb{Z})$ and*

$$\sum_{k=-\infty}^{n} a_k = 0, \tag{3.85}$$

then $b_n=\sum_{k=-\infty}^{n}a_k$ is in $\ell^2(\mathbb{Z})$ and

$$\|b\|_{\ell^2}\leq C\|a\|_{\ell_2^2} \tag{3.86}$$

for some $C>0$ independent of a.

Proof. Let $E_n:=\{k\in\mathbb{Z}\mid k\leq n\}$ so that the characteristic function χ_{E_n} satisfies

$$\chi_{E_n}(k)=\begin{cases}1, & k\leq n\\ 0, & k>0\end{cases}. \tag{B.7}$$

Then applying the Cauchy-Schwarz inequality, we get that

$$\begin{aligned}
\left|\sum_{k=-\infty}^{n} a_k\right| &= \left|\sum_{k=-\infty}^{\infty} \langle k\rangle^2 a_k \frac{\chi_{E_n}(k)}{\langle k\rangle^2}\right| \\
&\leq \|a\|_{\ell_2^2} \left(\sum_{k=-\infty}^{\infty} \frac{\chi_{E_n}(k)}{\langle k\rangle^4}\right)^{1/2} \\
&= \|a\|_{\ell_2^2} \left(\sum_{k=-\infty}^{n} \frac{1}{\langle k\rangle^4}\right)^{1/2}.
\end{aligned}$$

By comparing the final sum to the integral $\int_{-\infty}^{n} 1/\langle x\rangle^4\, dx$, we have that there is a constant $C > 0$ independent of a such that

$$\left|\sum_{k=-\infty}^{n} a_k\right| \leq C\|a\|_{\ell_2^2} \times \frac{1}{\langle n\rangle^{3/2}} \tag{B.8}$$

for $n \leq 0$. By noting that $\sum_{k=-\infty}^{n} a_k = -\sum_{k=n+1}^{\infty} a_k$, an identical argument can be applied to get that

$$\left|\sum_{k=n}^{\infty} a_k\right| \leq C\|a\|_{\ell_2^2} \times \frac{1}{\langle n\rangle^{3/2}} \tag{B.9}$$

for $n \geq 0$. Therefore,

$$\|b\|_{\ell^2} \leq C \left(\sum_{n=-\infty}^{\infty} \frac{1}{\langle n\rangle^3}\right)^{1/2} \|a\|_{\ell_2^2}. \tag{B.10}$$

□

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CURRICULUM VITAE

Trevor Norton

Email: nortontm@bu.edu   Phone: +1 (540) 355-6329

Education

Boston University
Degree: Doctor of Philosophy, Mathematics
Expected Date of Completion: May 2023

Virginia Polytechnic Institutes and State University
Degree: Master of Science, Mathematics
Date Received: May 2018

Degree: Bachelor of Science, Applied Discrete Mathematics
Minor: Computer Science
Date Received: May 2015

Research

Kink-like Solutions for the FPUT Lattice and the mKdV as a Modulation Equation
Description: Doctoral Thesis
Advisor: C. Eugene Wayne
Summary: This thesis showed the existence of a kink-like solution to the FPUT and gave more general approximation results for using the mKdV as a modulation equation for small-amplitude, long-wavelength solutions.

Analyticity of Solutions to the Nonlinear Poisson Boltzmann Equation
Description: Research in collaboration with Mark Kon/Julio Castrillon
Summary: This research showed the analyticity of solutions of the nonlinear Poisson Boltzmann with respect to random perturbations of the domain. This has direct applications to

Uncertainty Quantification.

Galerkin Approximations of General Delay Differential Equations with Multiple Discrete or Distributed Delays

Description: Master's thesis
Advisor: Honghu Liu
Summary: Results are extended from a previous paper, in which a family of orthogonal polynomials are used to construct a Galerkin approximation of a solution to a delay differential equation (DDE). This method is generalized for DDEs of the form $\frac{\mathrm{d}x}{\mathrm{d}t} = ax(t) + bx(t-\tau) + F(x(t-\tau))$.

Combinatorial Curve Neighborhoods for the Affine Flag Manifold of Type A_1^1

Description: Undergraduate research project
Advisor: Leonardo Mihalcea
Summary: Let X be the affine flag manifold of Lie type A_1^1 and let D_∞ denote the infinite dihedral group. The paper provides a formula for the elements of the combinatorial curve neighborhood for a given a fixed point $u \in D_\infty$ and a degree $\mathbf{d} = (d_0, d_1) \in \mathbb{Z}^2_{\geq 0}$.

Teaching

Calculus I, Boston University .... Summer 2, 2022
Discrete Mathematics, Boston University .... Summer 2, 2020
Linear Algebra, Boston University .... Summer 2, 2019
Linear Algebra, Boston University .... Summer 1, 2019

Work Experience

Graduate Teaching Fellow

Location: Boston University
Dates: September 2018 to May 2023

- Led discussion sections for undergraduate mathematics, statistics, and computer science classes.

- Provided assistance to course instructors in implementing and grading student examinations.
- Tutored students one-on-one for various mathematics and statistics classes.

Graduate Research/Teaching Assistant

Location: Virginia Polytechnic Institute and State University
Dates: August 2016 to May 2018

- Tutored undergraduate students in several freshman- and sophomore-level mathematics courses.
- Underwent teaching certification for university mathematics classes.

Software Engineer

Location: Science Applications International Corporation (SAIC)
Dates: July 2015 to July 2016

- Maintained and expanded the capabilities of a web application, which used the JavaServer Faces framework and an SQL database.
- Designed new features for the application in Java, using Hibernate to integrate with the database.
- Responsible for software maintenance across the application, which required knowledge of the entire system.

Awards

Outstanding Applied Discrete Mathematics Senior
May, 2015