## Dynamical Systems 2007

These two exercises are homework, to be handed in on 14 May.

### 11.1 A Poincaré-Birkhoff fixed point theorem

Consider the annulus $A:=[1,2] \times \mathbb{S}^{1}$, with coordinates $(I, \varphi)$, where $\varphi$ is counted mod $2 \pi$. Consider a smooth, boundary preserving diffeomorphism $T_{\varepsilon}: A \rightarrow A$, of the form $T_{\varepsilon}:(I, \varphi) \mapsto(I, \varphi+2 \pi \rho(I))+\varepsilon(f(I, \varphi, \varepsilon), g(I, \varphi, \varepsilon))$ and such that

- $\rho^{\prime}(I) \neq 0$, saying that $T_{\varepsilon}$ is a twist-map (for simplicitiy we take $\rho$ increasing);
- $\oint_{\gamma} I d \varphi=\oint_{T_{\varepsilon}(\gamma)} I d \varphi$, which means that $T_{\varepsilon}$ is preserves area.

Show that for each rational number $p / q$, with

$$
\rho(1) \leq \frac{p}{q} \leq \rho(2),
$$

in $A$ there exists a periodic point of $T_{\varepsilon}$, of period $q$, provided that $|\varepsilon|$ is sufficiently small. (Hint: Abbreviating $T_{\varepsilon}^{q}(I, \varphi)=\left(I+O(\varepsilon), \Phi_{q, \varepsilon}(I, \varepsilon)\right.$, with $\Phi_{q, \varepsilon}(I, \varphi)=\varphi+2 \pi q \rho(I)+O(\varepsilon)$, consider the equation $\Phi_{q, \varepsilon}(I, \varphi)=\varphi+2 \pi p$, for $P \in \mathbb{Z}$. Use the implicit function theorem in order to obtain a curve $C=I=F(\varphi, \varepsilon)$ of solutions. Then study the intersection of $C$ and $T_{\varepsilon}^{q}(C)$.)

### 11.2 A small divisor problem by Sternberg

On $\mathbb{T}^{2}$, with coordinates $\left(\varphi_{1}, \varphi_{2}\right)$, a vector field $X$ is given, with the following property. If $C_{1}$ denotes the circle $C_{1}:=\left\{\varphi_{1}=0\right\}$, then the Poincaré return map $P: C_{1} \rightarrow C_{1}$ with respect to $X$ is a rigid rotation $\varphi_{2} \mapsto P\left(\varphi_{2}\right)=\varphi_{2}+2 \pi \rho$, everything counted mod $2 \pi$. From now on we abbreviate $\varphi:=\varphi_{2}$. Let $f(\varphi)$ be the return time of the integral curve connecting the points $\varphi$ and $P(\varphi)$ in $C_{1}$. A priori, $f$ does not have to be constant. The problem now is to construct a(nother) circle $C_{2}$, that does have a constant return time. To this purpose let $\phi^{t}$ denote the flow of $X$ and express $P$ in terms of $\phi^{t}$ and $f$. Let us look for a circle $C_{2}$ of the form

$$
C_{2}=\left\{\phi^{\alpha(\varphi)} \mid \varphi \in C_{1}\right\}
$$

So the search is for a (periodic) function $\alpha$ and a constant $c$, such that

$$
\phi^{c}\left(C_{2}\right)=C_{2} .
$$

Rewrite this equation explicitly in terms of $\alpha$ and $c$. Solve this equation formally in terms of Fourier series. What condition on $\rho$ in general will be needed? Give conditions on $\rho$, such that for a real analytic function $f$ a real analytic solution $\alpha$ exists.

