## 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  $T_{\varepsilon} : A \to A$ , 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

- $\rho'(I) \neq 0$ , saying that  $T_{\varepsilon}$  is a twist-map (for simplicity 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

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

in A there exists a periodic point of  $T_{\varepsilon}$ , of period q, provided that  $|\varepsilon|$  is sufficiently small. (Hint: Abbreviating  $T_{\varepsilon}^{q}(I,\varphi) = (I + O(\varepsilon), \Phi_{q,\varepsilon}(I,\varepsilon))$ , 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  $(\varphi_1, \varphi_2)$ , a vector field X is given, with the following property. If  $C_1$  denotes the circle  $C_1 := \{\varphi_1 = 0\}$ , then the Poincaré return map  $P : C_1 \to C_1$  with respect to X is a rigid rotation  $\varphi_2 \mapsto P(\varphi_2) = \varphi_2 + 2\pi\rho$ , 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

$$C_2 = \{ \phi^{\alpha(\varphi)} \mid \varphi \in C_1 \}.$$

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

$$\phi^c(C_2) = C_2.$$

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.