





R.I.M.S. WORKSHOP

DYNAMICAL SYSTEMS AND APPLICATIONS: RECENT PROGRESS



## LECTURE 2

## CONTINUATION OF DOUBLY SYMMETRIC SOLUTIONS IN REVERSIBLE SYSTEMS





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# JOINT WORK WITH

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#### CONTINUATION

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IMPLICIT Function Theorem

#### THE PROBLEM



Given: a smooth mapping

 $f: \mathbb{R}^m \longrightarrow \mathbb{R}^n$ 

and a point  $x_0 \in \mathbb{R}^m$ .

We want to solve

 $f(x) = f(x_0)$ 

locally near  $x_0$ .

#### THE PROBLEM

If f is a submersion at  $x_0$ , i.e. if

 $\operatorname{Im} Df(x_0) = \mathbb{R}^n,$ 

(this requires  $m \ge n$ ), then the solution set of

 $f(x) = f(x_0)$ 

is locally near  $x_0$  a smooth (m-n)-dimensional manifold.

THE IMPLICIT FUNCTION THEOREM

SOME EXAMPLES WHERE THE SUBMERSIVITY CONDITION IS NOT SATISFIED, BUT THE SOLUTION SET IS STILL A SMOOTH MANIFOLD

#### Suppose that

 $\varphi_i(f(x)) = 0, \ \forall x \in \mathbb{R}^m, \ (1 \le i \le k \le n),$ where the  $\varphi_i : \mathbb{R}^n \to \mathbb{R}$  are smooth functions.

Assume that the vectors

$$\nabla \varphi_i(f(x_0)) \quad (1 \leq i \leq k)$$

are linearly independent.

This means that f maps  $\mathbb{R}^n$  into the codimension k submanifold

$$\mathcal{N} := \{ y \in \mathbb{R}^n \mid \varphi_i(y) = 0, 1 \le i \le k \}.$$

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We set

 $W := \operatorname{span}_{\mathbb{R}} \{ \nabla \varphi_i(f(x_0)) \mid 1 \le i \le k \}.$ 

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We set

 $W := \operatorname{span}_{\mathbb{R}} \{ \nabla \varphi_i(f(x_0)) \mid 1 \le i \le k \}.$ 

Assume that  $f : \mathbb{R}^m \to \mathcal{N}$  is a submersion at  $x_0$ , i.e.  $\mathrm{Im}Df(x_0) = \mathsf{T}_{f(x_0)}\mathcal{N},$ or equivalently:  $\mathbb{R}^n = \mathrm{Im} Df(x_0) \oplus W.$ 

#### Then the solution set of

$$f(x) = f(x_0)$$

is locally near  $x_0$  a smooth (m - n + k)dimensional submanifold.

For a sufficiently small neighborhood O of  $x_0$  we have

 $f(O) \cap (f(x_0) + W) = \{f(x_0)\}.$ 

Here we assume that f has the form

 $f(x) = \varphi(x)g(x)$ 

for some smooth mappings

 $\varphi: \mathbb{R}^m \to \mathbb{R} \quad \text{and} \quad g: \mathbb{R}^m \to \mathbb{R},$ 

and such that

 $\varphi(x_0) = 0, \ \nabla \varphi(x_0) \neq 0 \text{ and } g(x_0) \neq 0.$ 

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Clearly the equation  $f(x) = f(x_0)$  reduces in this case (and for x near  $x_0$ ) to the equation

$$\varphi(x)=0,$$

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and the solution set is a smooth (m-1)-dimensional manifold.

Also:

 $\operatorname{Im} Df(x_0) = \mathbb{R} g(x_0) = 1$ -dimensional.

Let W be a complement of  $\mathbb{R}g(x_0)$  in  $\mathbb{R}^n$  (for example:  $W := g(x_0)^{\perp}$ ) and O a sufficiently small neighborhood of  $x_0$  in  $\mathbb{R}^m$ .

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Then again:

 $f(O) \cap (f(x_0) + W) = f(O) \cap W = \{0\}.$ 

In this example  $f : \mathbb{R}^2 \to \mathbb{R}^2$  is explicitly given by  $f(x_1, x_2) := (x_2 - x_1^2, e^{x_2} - e^{x_1^2}), \quad \forall (x_1, x_2) \in \mathbb{R}^2.$ 

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 $\dim(\operatorname{Im} Df(x_1, x_2)) = 1.$ 

#### For example, at $(x_1, x_2) = (0, 0)$ we have

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For example, at  $(x_1, x_2) = (0, 0)$  we have  $ImDf(0, 0) = \mathbb{R}(1, 1).$ 

Taking for example  $W := \mathbb{R}(1,0)$  as a complement of ImDf(0,0) in  $\mathbb{R}^2$  and setting O equal to the unit disk around the origin one can explicitly show that

 $f(0) \cap W = \{0\}.$ 



# These examples bring us to the following definition

#### The mapping $f: \mathbb{R}^m \to \mathbb{R}^n$ is a

#### quasi-submersion

at some point  $x_0 \in \mathbb{R}^m$  if there exist a neighborhood O of  $x_0$ in  $\mathbb{R}^m$  and a subspace W of  $\mathbb{R}^n$ such that

 $\mathbb{R}^n = \mathrm{Im}Df(x_0) \oplus W$ 

and

 $f(O) \cap (f(x_0) + W) = \{f(x_0)\}.$
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The main result about quasi-submersions is the following



### Theorem

If  $f : \mathbb{R}^m \to \mathbb{R}^n$  is a quasi-submersion at  $x_0 \in \mathbb{R}^m$ , with  $\dim W = \operatorname{codim} \operatorname{Im} Df(x_0) = k$ , then the solution set of the equation

 $f(x) = f(x_0)$ 

is locally near  $x_0$  a smooth submanifold of dimension

$$m-n+k$$
.



#### THE PROOF IS EXTREMELY SIMPLE:

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• The mapping  $F: \mathbb{R}^m \times W \to \mathbb{R}^n$  given by

$$F(x,w) := f(x) - w$$

is at  $(x_0, 0)$  a submersion.

### A SPECIAL CASE

# Constrained Mappings

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**CONSTRAINED MAPPINGS**Assume the following:

• f(x) = g(x) - h(x) for some smooth  $g, h : \mathbb{R}^m \to \mathbb{R}^n$ ; **CONSTRAINED MAPPINGS**Assume the following:

- f(x) = g(x) h(x) for some smooth  $g, h : \mathbb{R}^m \to \mathbb{R}^n$ ;
- the space

 $\mathcal{F} := \{F : \mathbb{R}^n \to \mathbb{R} \mid F \circ g = F \circ h\}$ 

contains some non-constant functions;

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ontains some non-constant functions; •  $f(x_0) = 0$ , i.e.  $x_0$  is a solution of

g(x) = h(x).

### CONSTRAINED MAPPINGS

#### We call such f a

#### constrained mapping,

and we are interested in the zero's of f, more in particular in the continuation of the solution  $x_0$  of the equation

$$g(x) = h(x). \tag{1}$$

### CONSTRAINED MAPPINGS

It follows from the identity F(g(x)) = F(h(x))(valid for all  $F \in \mathcal{F}$ ) that

 $DF(y_0) \cdot Dg(x_0) = DF(y_0) \cdot Dh(x_0),$ with  $y_0 := g(x_0) = h(x_0)$ , and hence  $\operatorname{Im} Df(x_0) \subset W^{\perp},$ 

where

$$W := \{\nabla F(y_0) \mid F \in \mathcal{F}\}.$$

### CONSTRAINED MAPPINGS

We say that  $x_0$  is a **normal zero** of the constrained mapping f if

 $\operatorname{Im} Df(x_0) = W^{\perp},$ 

or equivalently, if

 $\dim(\operatorname{Im} Df(x_0)) = n - \dim W.$ 

# Constrained Mappings

### THE MAIN RESULT

A constrained mapping is quasi-submersive at each of it's normal zero's A constrained mapping is quasi-submersive at each of it's normal zero's Let  $x_0$  be a normal zero of the constrained mapping f = g - h. Then, locally near  $x_0$ , the solution set of the equation

$$g(x) = h(x) \qquad (1)$$

is a smooth submanifold of dimension

 $m-n+\dim W$ .

PROOF By the normality  $\mathbb{R}^n = \operatorname{Im} Df(x_0) \oplus W,$ so we only have to show that g(x) = h(x) + wimplies w = 0 and g(x) = h(x).

(\*)

### PROOF By the normality $\mathbb{R}^n = \operatorname{Im} Df(x_0) \oplus W,$ so we only have to show that q(x) = h(x) + w(\*)implies w = 0 and g(x) = h(x). Let P be the orthogonal projection in $\mathbb{R}^n$ onto $W^{\perp}$ , and let $F_i \in \mathcal{F}$ $(1 \leq i \leq k = \dim W)$ be such that $\{\nabla F_i(y_0) \mid 1 \leq i \leq k\}$ forms a basis of W.

# **PROOF** Then g(x) = h(x) + w implies

$$Pg(x) = Ph(x),$$

while also

 $F_i(g(x)) = F_i(h(x)), \quad (1 \le i \le k).$ 

### **PROOF** Then g(x) = h(x) + w implies Pq(x) = Ph(x),

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But

 $y \in \mathbb{R}^n \mapsto (Py, F_1(y), \dots, F_k(y)) \in W^{\perp} \times \mathbb{R}^k$ forms a local diffeomorphism at  $y_0$ , and therefore g(x) = h(x) and hence w = 0.

#### **OBSERVATION:**

Instead of solving

$$g(x) = h(x)$$

one can solve the "regular" equation

$$g(x) = h(x) + \sum_{1 \le i \le k} \alpha_i \nabla F_i(y_0)$$

for  $(x, \alpha) = (x, \alpha_1, \ldots, \alpha_k)$ .

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for  $(x, \alpha) = (x, \alpha_1, \dots, \alpha_k)$ .

For all solutions  $(x, \alpha)$  near  $(x_0, 0)$  we have

 $\alpha = 0.$ 



#### Consider

$$\dot{x} = X(x), \tag{2}$$

with  $X : \mathbb{R}^n \to \mathbb{R}^n$  a smooth vectorfield such that the space

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contains some non-constant functions.

Denote the flow of (2) by  $\tilde{x}(t,x)$ .

Periodic solutions of (2) are given by solutions (T, x) of the equation

 $\tilde{x}(T,x)=x.$ 

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is a constrained mapping since

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A simple calculation shows that at a zero  $(T_0, x_0)$ of f (with  $T_0 > 0$  the minimal period of  $\tilde{x}(t, x_0)$ ) we have

 $\operatorname{Im} Df(T_0, x_0) = \mathbb{R} X(x_0) + \operatorname{Im} (M - I),$ 

with M the monodromy matrix of the  $T_0$ -periodic solution  $\tilde{x}(t, x_0)$ .

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Also:  $W = \{\nabla F(x_0) \mid F \in \mathcal{F}\}.$ 

Therefore  $(T_0, x_0)$  is a **normal zero** of f if  $\mathbb{R} X(x_0) + \operatorname{Im} (M - I) = W^{\perp};$ 

this coincides with the condition for a **normal peri**odic solution of the conservative system  $\dot{x} = X(x)$ as given in Lecture 1.

Such normal zero's belong to a (k + 1)-parameter family of (normal) zero's of f, meaning that a normal periodic orbit belongs to a k-parameter family of normal orbits (with  $k := \dim W$ ).

# DOUBLY SYMMETRIC SOLUTIONS IN REVERSIBLE SYSTEMS

### **REVERSIBLE SYSTEMS**

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The *n*-dimensional system

$$\dot{x} = X(x)$$

(2)

is reversible if there exist

- a compact group  $\Gamma \subset O(n)$ , and
- a nontrivial character  $\chi: \Gamma \rightarrow \{1, -1\}$

such that

$$X(\gamma x) = \chi(\gamma)\gamma X(x), \quad \forall \gamma \in \Gamma.$$
## The flow $\tilde{x}(t,x)$ of (2) then satisfies

 $\tilde{x}(\chi(\gamma)t,\gamma x) = \gamma \tilde{x}(t,x), \quad \forall \gamma \in \Gamma.$ 

# **REVERSIBLE SYSTEMS** The flow $\tilde{x}(t,x)$ of (2) then satisfies $\tilde{x}(\chi(\gamma)t,\gamma x) = \gamma \tilde{x}(t,x), \quad \forall \gamma \in \Gamma.$

A **reversor** is an element  $R \in \Gamma$  such that  $\chi(R) = -1$ ; for such reversor we have

$$\tilde{x}(-t, Rx) = R\tilde{x}(t, x).$$

Let  $R \in \Gamma$  be a reversor of  $\dot{x} = X(x)$ ; a solution  $x(t) = \tilde{x}(t, x(0))$  is called *R*-symmetric if its orbit intersects Fix(*R*) in at least one point:

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x(t)

x((

x(-t) = Rx(t)

Fix(R)

Taking t = 0 at the intersection point we have then x(-t) = Rx(t).

Such *R*-symmetric solution satisfies  $R^2x(t) = x(t)$ , i.e. when considering *R*-symmetric solutions we may w.l.o.g. work in Fix( $R^2$ ), or assume that  $R^2 = I$ .

x(t)

x(

x(-t) = Rx(t)

Fix(R)

# DOUBLY SYMMETRIC SOLUTIONS

Loosely speaking, **doubly symmetric solutions** are solutions of the reversible system  $\dot{x} = X(x)$  which are symmetric with respect to two reversors  $R_0$  and  $R_1$  of the system.

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The case  $R_1 = R_0$  is allowed.

As explained before we will assume that

$$R_0^2 = R_1^2 = I.$$

## Definition:

A solution x(t) is  $(R_0, R_1)$ -symmetric if there exist  $t_0, t_1 \in \mathbb{R}$ , with  $t_1 > t_0$  and such that

 $x(t_0) \in Fix(R_0)$  and  $x(t_1) \in Fix(R_1)$ .

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We call  $[t_0, t_1]$  the **basic domain** of the doubly symmetric solution x(t). Most of the time we will assume that  $t_0 = 0$  and  $t_1 = T > 0$ .

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We call  $[t_0, t_1]$  the **basic domain** of the doubly symmetric solution x(t). Most of the time we will assume that  $t_0 = 0$  and  $t_1 = T > 0$ .

Then:

 $x(-t) = R_0 x(t)$  and  $x(T+t) = R_1 x(T-t)$ .







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In particular, if  $(R_1R_0)^M = I$  then x(t) is

• 2*MT*-periodic;

- they exist for all  $t \in \mathbb{R}$ ;
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In particular, if  $(R_1R_0)^M = I$  then x(t) is

- 2*MT*-periodic;
- $(R_0, R_0)$ -symm. with basic domain [0, MT].

# Special case $R_1 = R_0$

A  $(R_0, R_0)$ -symmetric solution with basic domain [0, T] is automatically 2*T*-periodic:

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# THE CONTINUATION PROBLEM $Fix(R_1)$ $x(T_0) = y_0$ $Fix(R_0)$ (0) = $x_0$ How to find nearby doubly symmetric solutions?

Geometrically we need to find the intersection points near  $y_0$  of the subspace  $Fix(R_1)$  with the submanifold

 $\mathcal{M}_0 := \{ \tilde{x}(t, x) \mid t \in \mathbb{R}, x \in \mathsf{Fix}(R_0) \}.$ 

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If at  $y_0$  the manifold  $\mathcal{M}_0$  is **transversal** to  $Fix(R_1)$  then the intersection will locally be a submanifold of dimension

 $1 + \dim \operatorname{Fix}(R_0) + \dim \operatorname{Fix}(R_1) - n.$ 

# **THE CONTINUATION PROBLEM** Typically in applications we have $n = 2 \dim \operatorname{Fix}(R_0) = 2\operatorname{Fix}(R_1);$ (†) then doubly symmetric orbits appear along

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THE CONTINUATION PROBLEM Typically in applications we have  $n = 2 \dim \operatorname{Fix}(R_0) = 2\operatorname{Fix}(R_1);$  (†) then doubly symmetric orbits appear along one-dimensional branches.

For simplicity we assume from now on that (†) holds.

To express the transversality condition analytically we denote by

$$\pi_0^{\pm} := rac{1}{2}(I \pm R_0)$$
 and  $\pi_1^{\pm} := rac{1}{2}(I \pm R_1)$ 

the projections in  $\mathbb{R}^n$  on respectively Fix $(\pm R_0)$ and Fix $(\pm R_1)$ . Remember that

$$\mathbb{R}^n = \operatorname{Fix}(R_0) \oplus \operatorname{Fix}(-R_0)$$
$$= \operatorname{Fix}(R_1) \oplus \operatorname{Fix}(-R_1).$$

Also, we denote by  $V(t, t_0)$  the transition matrix for the variational equation

 $\dot{x} = DX(\tilde{x}(t, x_0)) \cdot x.$ 

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By lack of a better name we call  $F_{IX}(R_0)$  $M := V(T_0, 0) \circ (0) = \infty_0$ 

the momodromy matrix of the doubly symmetric solution  $x(t) = \tilde{x}(t, x_0)$ .
### THE CONTINUATION PROBLEM

The transversality condition then takes the form

$$\operatorname{Im}(\pi_1^- M \pi_0^+) + \mathbb{R}X(y_0) = \operatorname{Fix}(-R_1)$$

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Observe:

 $X(y_0) \in \operatorname{Fix}(-R_1)$  (since  $y_0 \in \operatorname{Fix}(R_1)$ ).



The transversality condition can not be satisfied when the original picture is fully contained in a level set of a first integral of (2).



Indeed, then also  $\mathcal{M}_0$  is contained in that level set, and we can at most achieve transversality within the (codimension one) level set.

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Clearly  $\pi_1^+ g(T, x) = \pi_1^+ h(T, x).$ 

#### Moreover, let

$$\mathcal{F} := \left\{ F : \mathbb{R}^n \to \mathbb{R} \mid \text{ and } F \text{ is constant on} \right. \\ \left. \begin{array}{c} \nabla F(x) \cdot X(x) = 0 \\ \text{and } F \text{ is constant on} \\ \text{Fix}(R_0) \cup \text{Fix}(R_1) \end{array} \right\}$$

#### Moreover, let

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We have then for each  $F \in \mathcal{F}$  that

 $F(g(T,x)) = F(\tilde{x}(T,x))$ =  $F(x) = F(\pi_1^+ \tilde{x}(T,x))$ = F(h(T,x)).

#### Moreover, let

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We have then for each  $F \in \mathcal{F}$  that

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=  $F(x) = F(\pi_1^+ \tilde{x}(T, x))$   
=  $F(h(T, x)).$ 

We set

$$W := \{\nabla F(y_0) \mid F \in \mathcal{F}\}.$$

Our general results on constrained mappings show that

# $\operatorname{Im}(Df(T_0, x_0)) \subset W^{\perp} \cap \operatorname{Fix}(-R_1).$

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Im $(Df(T_0, x_0)) \subset W^{\perp} \cap \text{Fix}(-R_1).$ We say that the  $(R_0, R_1)$ -symmetric solution  $\tilde{x}(t, x_0)$  is **normal** if we have equality, i.e. if

 $\operatorname{Im}(\pi_1^- M \pi_0^+) + \mathbb{R}X(y_0) = W^\perp \cap \operatorname{Fix}(-R_1).$ 

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Im $(Df(T_0, x_0)) \subset W^{\perp} \cap \text{Fix}(-R_1).$ We say that the  $(R_0, R_1)$ -symmetric solution  $\tilde{x}(t, x_0)$  is **normal** if we have equality, i.e. if  $\text{Im}(\pi_1^- M \pi_0^+) + \mathbb{R}X(y_0) = W^{\perp} \cap \text{Fix}(-R_1).$ Such normal doubly symmetric solutions appear in

(1+k)-dimensional families,

where  $k := \dim W$ .

# How can we calculate this manifold of doubly symmetric solutions?

General theory learns us that we can apply the implicit function theorem to the equation

$$\pi_1^- \tilde{x}(T, x) = \sum_{i=1}^k \alpha_i \nabla F_i(y_0),$$

where the  $F_i \in \mathcal{F}$  are chosen such that

 $\{\nabla F_i(y_0) \mid 1 \le i \le k\}$ 

forms a basis of W.

# How can we calculate this manifold of doubly symmetric solutions?

However, there is a different approach which leads to the same result but which is better suited for numerical calculations; it is based on the following

### Lemma

Let  $F \in \mathcal{F}$ , and let  $\hat{x}(t)$  be a solution of

### $\dot{x} = X(x) + \nabla F(x)$

such that

 $\hat{x}(t_0) \in \text{Fix}(R_0)$  and  $\hat{x}(t_1) \in \text{Fix}(R_1)$ for some  $t_0 < t_1$ . Then  $\nabla F(\hat{x}(t)) = 0, \quad \forall t \in [t_0, t_1],$ i.e.  $\hat{x}(t)$  is a solution of  $\dot{x} = X(x).$ 

### Proof

$$\int_{t_0}^{t_1} \langle \nabla F(\hat{x}(t)), \nabla F(\hat{x}(t)) \rangle dt$$
  
=  $\int_{t_0}^{t_1} \langle \nabla F(\hat{x}(t)), X(\hat{x}(t)) + \nabla F(\hat{x}(t)) \rangle dt$   
=  $F(\hat{x}(t_1)) - F(\hat{x}(t_0))$   
= 0.

# Calculation of doubly symmetric solutions Denote by $\tilde{x}_{mod}(t, x, \alpha)$ the flow of the modified equation

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Then we can apply the IFT to find solutions  $(T, x, \alpha) \in \mathbb{R} \times Fix(R_0) \times \mathbb{R}^k$  near  $(T_0, x_0, 0)$  of the equation

$$\pi_1^- \tilde{x}_{mod}(T, x, \alpha) = 0.$$

One obtains (under the normality condition) a (1+k)-dimensional solution manifold along which

$$\alpha_1 = \alpha_2 = \cdots = \alpha_k = 0,$$

i.e. all points on this solution manifold generate (normal)  $(R_0, R_1)$ -symmetric solutions of  $\dot{x} = X(x)$ .

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Question: is it possible to add k further conditions without losing information on the full solution manifold?

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Question: is it possible to add k further conditions without losing information on the full solution manifold?

Answer: yes, in the Hamiltonian case.



### We set:

• n = 2N;

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- $X(x) = X_H(x) := J\nabla H(x)$  the Hamiltonian vectorfield corresponding to H;
- $\tilde{x}_H(t,x)$  the corresponding Hamiltonian flow.

An operator  $S \in O(2N)$  is a **symmetry** for  $X_H$  and  $\tilde{x}_H$  if

JS = SJ and H(Sx) = H(x).

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 and  $H(Sx) = H(x)$ .

An operator  $R \in O(2N)$  is a **reversor** for  $X_H$  and  $\tilde{x}_H$  if

JR = -RJ and H(Rx) = H(x).
Noether's Theorem:

In Hamiltonian systems there is a relation between first integrals and (continuous) symmetries.

 $F: \mathbb{R}^{2N} \to \mathbb{R} \text{ is a first integral for } X_H$   $(H, F)(x) := \langle \nabla H(x), J \nabla F(x) \rangle = 0$  (U, V) = 0 (V, V) = 0

Suppose:

- $R_0$  and  $R_1$  are reversors of  $X_H$ ;
- $\tilde{x}_H(t, x_0)$  is a  $(R_0, R_1)$ -symmetric solution of  $\dot{x} = X_H(x)$ , with basic domain  $[0, T_0]$ ;
- $F : \mathbb{R}^{2N} \to \mathbb{R}$  is a first integral.

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Then

 $\tilde{x}_H(t, \tilde{x}_F(s, x_0)) = \tilde{x}_F(s, \tilde{x}_H(t, x_0)), \ s \in \mathbb{R},$ forms a one-parameter family of solutions of  $\dot{x} = X_H(x).$ 

These solutions will also be  $(R_0, R_1)$ -symmetric (with the same basic domain  $[0, T_0]$ ) if the flow  $\tilde{x}_F$  leaves the subspaces Fix $(R_0)$  and Fix $(R_1)$  invariant.

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Easy result:

If  $R \in O(2N)$  is such that JR = -RJ, then the flow  $\tilde{x}_F$  leaves Fix(R) invariant if and only if F is constant on Fix(R).

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#### Easy result:

If  $R \in O(2N)$  is such that JR = -RJ, then the flow  $\tilde{x}_F$  leaves Fix(R) invariant if and only if F is constant on Fix(R).

So, for each  $F \in \mathcal{F}$ ,

#### $\tilde{x}_F(s, \tilde{x}_H(t, x_0)), \quad s \in \mathbb{R},$

forms a one-parameter family of  $(R_0, R_1)$ -symmetric solutions.

Denote by  $\tilde{x}_{mod}(t, x, \alpha)$  the flow of

$$\dot{x} = X_H(x) + \sum_{i=1}^k \alpha_i \nabla F_i(x);$$

then find solutions  $(T, x) \in \mathbb{R} \times Fix(R_0)$  of

 $\pi_1^- \tilde{x}_{mod}(T, x, \alpha) = 0,$ 

subject to k additional phase conditions of the form

$$\langle X_{F_i}(x_0), x - x_0 \rangle = 0, \quad (1 \le i \le k).$$

One can show that this is a regular problem, suitable for pseudo-arclength continuation, and leading to one-dimensional solution branches along which  $\alpha = 0$ .

The phase conditions prevent the recalculation of those doubly symmetric solutions which can be obtained from  $\tilde{x}_H(t, x_0)$  or its continuation by application of the symmetries  $\tilde{x}_{F_i}(s, \cdot)$   $(s \in \mathbb{R}, 1 \le i \le k)$ . In practice the phase conditions

$$\langle X_{F_i}(x_0), x - x_0 \rangle = 0, \quad (1 \le i \le k),$$

are replaced by some "averaged" version, such as  $\int_{0}^{1} \langle X_{F_{i}}(\tilde{x}_{H}(T\tau, x_{0})), \tilde{x}_{mod}(T\tau, x, \alpha) - \tilde{x}_{H}(T\tau, x_{0})) \rangle d\tau$  = 0:

such integral conditions seem to give much better numerical results.

## MORE DETAILS:

Continuation of Normal Doubly Symmetric Orbits in Conservative Reversible Systems.

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Abstract. In this paper we introduce the concept of a quasi-submersive mapping between two finite-dimensional spaces, we obtain the main properties of such mappings, and we introduce "normality conditions" under which a particular class of so-called "constrained mappings" are quasi-submersive at their zeros. Our main application is concerned with the continuation properties of normal doubly symmetric orbits in time-reversible systems with one or more first integrals. As examples we study the continuation of the figure-eight and the supereight choreographies in the N-body problem.

### MORE DETAILS:

#### Continuation of Normal Doubly Symmetric Orbits in Conservative Reversible Systems.

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# APPLICATION TO N-BODY PROBLEMS



• We work in the plane; • we consider N > 3 bodies with masses  $m_1, m_2, \ldots, m_N;$ • phase space is  $\mathbb{R}^{4N}$ ; •  $x = (p_1, p_2, \dots, p_N, q_1, q_2, \dots, q_N)$ , with  $p_i \in \mathbb{R}^2 =$  momentum of body jand

 $q_j \in \mathbb{R}^2 = \text{position of body } j.$ 

 $H(x) = \sum_{j=1}^{N} \frac{1}{2m_j} ||p_j||^2 - \sum_{1 \le i \le j \le N} \frac{m_i m_j}{||q_i - q_j||}.$ 

$$H(x) = \sum_{j=1}^{N} \frac{1}{2m_j} ||p_j||^2 - \sum_{1 \le i < j \le N} \frac{m_i m_j}{||q_i - q_j||}$$

The Hamiltonian H is invariant under the symplectic action of rotations in the plane given by

$$\begin{split} \Psi_{\theta}(p_1, \dots, p_N, q_1, \dots, q_N) \\ &:= (e^{A\theta} p_1, \dots, e^{A\theta} p_N, e^{A\theta} q_1, \dots, e^{A\theta} q_N) \quad (\theta \in S^1), \\ \text{with } A \in \mathcal{L}(\mathbb{R}^2) \text{ given by} \end{split}$$

$$A := \left( \begin{array}{cc} 0 & 1 \\ -1 & 0 \end{array} \right).$$

$$H(x) = \sum_{j=1}^{N} \frac{1}{2m_j} ||p_j||^2 - \sum_{1 \le i < j \le N} \frac{m_i m_j}{||q_i - q_j||}$$

#### The corresponding first integral is the **total angular momentum**

$$L_0(x) := \sum_{j=1}^N q_j \cdot (Ap_j).$$

$$H(x) = \sum_{j=1}^{N} \frac{1}{2m_j} ||p_j||^2 - \sum_{1 \le i < j \le N} \frac{m_i m_j}{||q_i - q_j||}$$

The Hamiltonian H is also invariant under the symplectic action of translations in the plane given by

$$T_b(p_1, \dots, p_N, q_1, \dots, q_n) \\ := (p_1, \dots, p_N, q_1 + b, \dots, q_N + b) \quad (b \in \mathbb{R}^2).$$

$$H(x) = \sum_{j=1}^{N} \frac{1}{2m_j} ||p_j||^2 - \sum_{1 \le i < j \le N} \frac{m_i m_j}{||q_i - q_j||}$$

The corresponding first integrals are the two components

 $P_1(x) := e_1 \cdot P(x)$  and  $P_2(x) := e_2 \cdot P(x)$ of the **total linear momentum**  $P(x) := \sum_{j=1}^{N} p_j.$ 

i=1

$$H(x) = \sum_{j=1}^{N} \frac{1}{2m_j} ||p_j||^2 - \sum_{1 \le i < j \le N} \frac{m_i m_j}{||q_i - q_j||}$$

Since the total linear momentum P(x) is constant one can use a uniformly moving frame in  $\mathbb{R}^2$  such that P(x) = 0, which then implies that the **center of mass** 

$$Q(x) := \sum_{j=1}^{N} m_j q_j$$

is constant.

$$H(x) = \sum_{j=1}^{N} \frac{1}{2m_j} ||p_j||^2 - \sum_{1 \le i < j \le N} \frac{m_i m_j}{||q_i - q_j||}$$

The Hamiltonian system  $X_H$  is also equivariant with respect to reflections in the plane, given by  $\Phi \circ \Psi_{\theta}$   $(\theta \in S^1)$ , where

Se2 -

 $e_{\mathcal{I}}.$ 

$$\Phi(p_1,\ldots,p_N,q_1,\ldots,q_N)$$

$$:= (Sp_1,\ldots,Sp_N,Sq_1,\ldots,Sq_N),$$
with  $S \in \mathcal{L}(\mathbb{R}^2)$  given by

and

 $Se_1$ 

$$H(x) = \sum_{j=1}^{N} \frac{1}{2m_j} ||p_j||^2 - \sum_{1 \le i < j \le N} \frac{m_i m_j}{||q_i - q_j||}$$

If  $m_i = m_j$  ( $1 \le i < j \le N$  then we also have the exchange symmetry

$$\Sigma_{i,j}(\ldots, p_i, \ldots, p_j, \ldots, q_i, \ldots, q_j, \ldots)$$
  
:=  $(\ldots, p_j, \ldots, p_i, \ldots, q_j, \ldots, q_i, \ldots).$ 

$$H(x) = \sum_{j=1}^{N} \frac{1}{2m_j} ||p_j||^2 - \sum_{1 \le i < j \le N} \frac{m_i m_j}{||q_i - q_j||}$$

The Hamiltonian system  $X_H$  has a **natural time** reversor given by

 $R(p_1, \ldots, p_N, q_1, \ldots, q_N) := (-p_1, \ldots, -p_N, q_1, \ldots, q_N).$ 

$$H(x) = \sum_{j=1}^{N} \frac{1}{2m_j} ||p_j||^2 - \sum_{1 \le i < j \le N} \frac{m_i m_j}{||q_i - q_j||}.$$

Moreover, each of the compositions

$$\Psi_{\theta} \circ R$$
,  $\Phi \circ R$  and  $\Sigma_{i,j} \circ R$ 

forms a reversor. Also

$$R^2 = (\Psi_{\pi \circ} R)^2 = (\Phi \circ R)^2 = (\Sigma_{i,j} \circ R)^2 = I.$$

$$H(x) = \sum_{j=1}^{N} \frac{1}{2m_j} ||p_j||^2 - \sum_{1 \le i < j \le N} \frac{m_i m_j}{||q_i - q_j||}$$

Finally, the system  $X_H$  has a scaling symmetry:  $H(\lambda p, \lambda^{-2}q) = \lambda^2 H(p,q), \quad \forall \lambda \in \mathbb{R} \setminus \{0\}.$ 

$$H(x) = \sum_{j=1}^{N} \frac{1}{2m_j} \|p_j\|^2 - \sum_{1 \le i < j \le N} \frac{m_i m_j}{\|q_i - q_j\|}$$

Finally, the system  $X_H$  has a scaling symmetry:  $H(\lambda p, \lambda^{-2}q) = \lambda^2 H(p,q), \quad \forall \lambda \in \mathbb{R} \setminus \{0\}.$ 

This implies that for each solution x(t) = (p(t), q(t))of  $\dot{x} = X_H(x)$  and for each  $\lambda \neq 0$  also

$$x_{\lambda}(t) := (\lambda p(\lambda^{3}t), \lambda^{-2}q(\lambda^{3}t))$$

is a solution.

$$H(x) = \frac{1}{2} \sum_{j=1}^{4} ||p_j||^2 - \sum_{1 \le i < j \le 4} \frac{1}{||q_i - q_j||}$$

Next we turn to the special case of **Gerver's** supereight choreography, where N = 4 and  $m_1 = m_2 = m_3 = m_4 = 1$ .

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Next we turn to the special case of **Gerver's** supereight choreography, where N = 4 and  $m_1 = m_2 = m_3 = m_4 = 1$ .

We want to find out how this choreography can be considered as a doubly symmetric solution and how it can be continued, not only within the system itself, but also when we change some external parameters which we will introduce.















 $x(T_0) \in \mathsf{Fix}(R_1)$  $R_1 = R \circ \Sigma_{1,2} \circ \Sigma_{3,4} \circ \Phi$ 





 $x(T_0) \in \mathsf{Fix}(R_1)$  $R_1 = R \circ \Sigma_{1,2} \circ \Sigma_{3,4} \circ \Phi$ 

$$T_0 = \frac{1}{8} \times \text{full period}$$



$$(R_1 R_0)^4 = I \quad \Rightarrow$$



 $x(T_0) \in Fix(R_1)$  $R_1 = R \circ \Sigma_{1,2} \circ \Sigma_{3,4} \circ \Phi$ 



$$(R_1R_0)^4 = I \quad \Rightarrow$$



 $x(T_0) \in Fix(R_1)$  $R_1 = R \circ \Sigma_{1,2} \circ \Sigma_{3,4} \circ \Phi$ 

 $(R_0, R_1)$ -symmetric solutions with basic domain [0, T] are 8*T*-periodic.
Of the 4 nontrivial first integrals  $(H, L_0, P_1 \text{ and } P_2)$  only  $P_1$  is constant on  $Fix(R_0) \cup Fix(R_1)$ , so k = 1.

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Therefore, the supereight belongs to a two-parameter family of  $(R_0, R_1)$ -symmetric solutions (normality was checked numerically). Each member of this family can be obtained from any other member by using the scaling symmetry and translation in the  $e_1$ -direction. So, in order to obtain some non-trivial continuation of the supereight as a  $(R_0, R_1)$ -symmetric solution we need to introduce some external parameters in the Hamiltonian; this must be done in such a way that both  $R_0$  and  $R_1$  remain reversors.

This last condition prevents us from changing any of the masses, leaving us with the alternative to change the potential; we take

$$H_{\gamma}(x) := \frac{1}{2} \sum_{j=1}^{4} \|p_{j}\|^{2} - \sum_{1 \le i < j \le 4} \frac{1}{\|q_{i} - q_{j}\|^{\gamma}}.$$

# CONTINUATION OF THE SUPEREIGHT

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# CONTINUATION OF THE SUPEREIGHT

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We consider the system

$$\dot{x} = X_{H_{\gamma}}(x)$$

and use our continuation techniques to continue the supereight (which appears for  $\gamma = 1$ ) as a  $(R_0, R_1)$ -symmetric solution; we fix the basic domain (to prevent scaling), add a phase condition corresponding to  $P_1$ , and do continuation in the parameter  $\gamma$ .











The supereight can also be considered as a  $R_0$ symmetric solution, that is as a  $(R_0, R_0)$ -symmetric solution with basic domain  $[0,T_0]$ . Again  $P_1$  is the only first integral which is constant on  $Fix(R_0)$ , and so we get by continuation a 2-dimensional family of  $R_0$ -symmetric solutions, which coincides with the 2-dimensional family of  $(R_0, R_1)$ -symmetric solutions which we found before.

The supereight can also be considered as a  $R_0$ symmetric solution, that is as a  $(R_0, R_0)$ -symmetric solution with basic domain  $[0, 4T_0]$ . Again  $P_1$  is the only first integral which is constant on  $Fix(R_0)$ , and so we get by continuation a 2-dimensional family of  $R_0$ -symmetric solutions, which coincides with the 2-dimensional family of  $(R_0, R_1)$ -symmetric solutions which we found before.

However, this time we can use the masses as external parameters: since only  $R_0$  has to remain a reversor, the only condition is that  $m_1 = m_3$ . We take the simplest possible case:

 $m_1 = m_3 = m$  and  $m_2 = m_4 = 1$ ,

and use m as the continuation parameter. Again, we fix the basic domain to prevent scaling, and add a phase condition corresponding  $P_1$  to prevent translations in the  $e_1$ -direction.













#### THESE ARE ONLY PARTIAL CHOREOGRAPHIES





Along the foregoing branch one finds numerically non-normal behaviour and bifurcation at m = 0.712412. After switching branching (something AUTO can do very well) one can calculate a new branch of  $R_0$ -symmetric solutions, still using m as the continuation parameter.













#### THESE ARE NOT CHOREOGRAPHIES AT ALL!









The supereight can also be considered as a  $\tilde{R}_0$ -symmetric solution with basic domain  $[0, 4T_0]$  and with the reversor  $\tilde{R}_0$  given by

$$\tilde{R}_{0} := R \circ \Sigma_{2,4} \circ \Phi \circ \Psi_{\pi}.$$

The supereight can also be considered as a  $\tilde{R}_0$ -symmetric solution with basic domain  $[0, 4T_0]$  and with the reversor  $\tilde{R}_0$  given by

$$\tilde{R}_0 := R \circ \Sigma_{2,4} \circ \Phi \circ \Psi_{\pi}.$$

 $\dot{R}_0$  remains a reversor as long as  $m_2 = m_4$ . So, in particular the case

 $m_1 = m_3 = m$  and  $m_2 = m_4 = 1$ 

which we considered before, is allowed.

This time  $P_2$  is the only first integral which is constant on  $Fix(\tilde{R}_0)$ ; a continuation, keeping the basic domain fixed, including a phase condition corresponding to  $P_2$ , and using m as the continuation parameter, gives a one-dimensional branch. This time  $P_2$  is the only first integral which is constant on  $Fix(\tilde{R}_0)$ ; a continuation, keeping the basic domain fixed, including a phase condition corresponding to  $P_2$ , and using m as the continuation parameter, gives a one-dimensional branch.

Using this  $\tilde{R}_0$ -symmetric continuation we obtain the same branch as the one we found before using a  $R_0$ -symmetric continuation. This means that the start and end configurations along this branch belong to

 $Fix(R_0) \cap Fix(\tilde{R}_0).$ 

As a consequence the solutions along this branch are  $\tilde{R}_0 R_0$ -symmetric, with

$$\tilde{R}_0 R_0 = -\Sigma_{1,3} \circ \Sigma_{2,4}.$$

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m = 0.2534

m = 0.6853

- m = 1.4037
- m = 1.4592

m = 3.9458

m = 0.2534 m = 0.6853 connected m = 1.4037 m = 1.4592 connected m = 3.9458



The bifurcating branches contain  $\tilde{R}_0$ -symmetric solutions which are no longer  $R_0$ -symmetric.

## ALONG THE BRANCH FROM M=1.45 TO M=3.95









### ALONG THE BRANCH FROM M = 1.45 TO M = 3.95





#### THESE ARE AGAIN PARTIAL CHOREOGRAPHIES







The supereight can also be continued as a **periodic orbit**, using the schemes of Lecture 1. When we use again the mass m of the 1st and 3rd body as continuation parameter we find the same branch as before, and no new bifurcations are detected. Next we see how we can continue the supereight when we change just one of the masses. We take the following mass distribution:

 $m_2 = \mu$  and  $m_1 = m_3 = m_4 = 1$ .

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 $m_2 = \mu$  and  $m_1 = m_3 = m_4 = 1$ .

This mass configuration is compatible with the re-

versor  $R_0$ .



So we can start from the supereight to get a branch of  $R_0$ -symmetric solutions with basic domain  $[0, 4T_0]$ , and using  $\mu$  as the continuation parameter.

So we can start from the supereight to get a branch of  $R_0$ -symmetric solutions with basic domain  $[0, 4T_0]$ , and using  $\mu$  as the continuation parameter.

The resulting branch looks as follows:








































Observe that next to the supereight we have found two other (periodic) solutions with four equal masses ( $\mu = 1$ ).













## These two orbits are related by an exchange symmetry.







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Finally we consider still a different mass distribution, namely

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This is compatible with the reversor

 $\widehat{R}_{0} := R \circ \Sigma_{2,3} \circ \Sigma_{1,4} \circ \Phi \circ \Psi_{\pi}.$ 

Finally we consider still a different mass distribution, namely

$$m_1 = m_4 = M$$
 and  $m_2 = m_3 = 1$ .

This is compatible with the reversor





Continuing the supereight as a  $\hat{R}_0$ -symmetric solution (with basic domain  $[0, 4T_0]$ ) and using Mas the continuation parameter we obtain a branch along which the solutions look as follows.



















One can also continue the supereight as a periodic orbit (forgetting the reversibility and using the techniques of lecture 1) under the mass configuration

 $m_1 = m_4 = M$  and  $m_2 = m_3 = 1$ ,

and with M as the continuation parameter.

One can also continue the supereight as a periodic orbit (forgetting the reversibility and using the techniques of lecture 1) under the mass configuration

 $m_1 = m_4 = M$  and  $m_2 = m_3 = 1$ ,

and with M as the continuation parameter.

One obtains the same branch as when using the  $\hat{R}_0$ symmetry, only this time one detects a bifurcation at M = 1.24871. The bifurcating solutions are periodic but have no symmetry at all.





















## One more solution with 4 equal masses...





One more solution with 4 equal masses...

Up to an exchange of the bodies it is the same as the ones we found before.







## THANK YOU

