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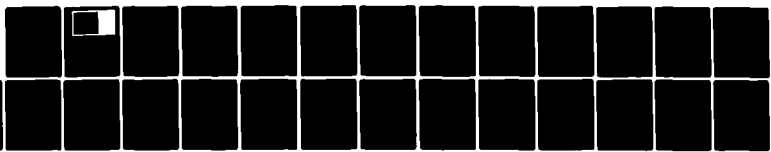
THE BIRKHOFF-LEWIS FIXED POINT THEOREM AND A CONJECTURE  
OF V I ARNOLD. (U) WISCONSIN UNIV-MADISON MATHEMATICS  
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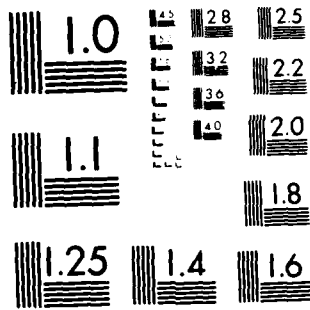
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MRC Technical Summary Report #2569

THE BIRKHOFF-LEWIS FIXED POINT THEOREM  
AND A CONJECTURE OF V. I. ARNOLD

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and  
Eduard Zehnder

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September 1983

(Received August 18, 1983)

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THE BIRKHOFF-LEWIS FIXED POINT THEOREM  
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ABSTRACT

The following conjecture of V. I. Arnold is proved: every measure preserving diffeomorphism of the torus  $T^2$ , which is homologous to the identity, and which leaves the center of mass invariant, possesses at least 3 fixed points. The proof of this global fixed point theorem does not make use of the generating function technique. The theorem is a consequence of the statement that a Hamiltonian vectorfield on a torus  $T^{2n}$ , which depends periodically on time, possesses at least  $(2n+1)$  forced oscillations. These periodic solutions are found using the classical variational principle by means of two qualitative statements for general flows. A second conjecture of V. I. Arnold proved concerns a Birkhoff-Lewis type fixed point theorem for symplectic maps.

AMS (MOS) Subject Classifications: 58F22, 58C30, 70H15, 70H30, 59H20

Key Words: Fixed points of symplectic maps, Arnold conjecture, periodic solutions of Hamiltonian systems, qualitative behaviour of flows.

Work Unit Number 1 - Applied Analysis

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Sponsored by the United States Army under Contract Number DAAG29-80-C-0041.

SIGNIFICANCE AND EXPLANATION

Periodic solutions of Hamiltonian systems are also critical points of a functional on the loop space of the underlying phase space. If this functional is bounded below, Morse's theory of critical points applies and he made such an application to the problem of closed geodesics.

In the present problem (and in many more which arise in physics) the functional is not bounded below and in fact tends to  $+\infty$  and to  $-\infty$  on (different) infinite dimensional sets. Understanding such 'infinitely indefinite' functionals is basic for mathematical physics.

The fundamental work of P. Rabinowitz set the tone for overcoming this difficulty. It's modification here solves (the simplest version) of one of the key problems of symplectic geometry.



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The responsibility for the wording and views expressed in this descriptive summary lies with MRC, and not with the authors of this report.

The Birkhoff-Lewis fixed point theorem  
and a conjecture of V.I. Arnold

C.C. Conley and E. Zehnder

1. Introduction, Results

The aim of this note is to prove two fixed point theorems for symplectic maps which are generated by time-dependent globally Hamiltonian vectorfields, which however are not assumed to be close to the identity map. In the case that  $\psi$  is a symplectic diffeomorphism on the torus  $T^{2n} = \mathbb{R}^{2n}/\mathbb{Z}^{2n}$  this requires that  $\psi = \varphi^1$ , where  $\varphi^t$  is the flow satisfying

$$\frac{d}{dt} \varphi^t(x) = J \nabla h(t, \varphi^t(x)) , \quad \varphi^0 = \text{id} ,$$

the function  $h \in C^2(\mathbb{R} \times \mathbb{R}^{2n})$  being periodic in all the variables of period 1. The skew-symmetric matrix  $J \in \mathfrak{g}(\mathbb{R}^{2n})$  is the standard symplectic structure on  $\mathbb{R}^{2n}$ . Clearly, a periodic solution on  $T^{2n}$  having period 1 of the Hamiltonian equation

$$(1) \quad \dot{x} = J \nabla h(t, x) , \quad x \in \mathbb{R}^{2n} ,$$

gives rise to a fixed point of  $\psi$ , and the problem is to find 1-periodic solutions of the Hamiltonian system, which is periodic in time of period 1. The first result is as follows.

Theorem 1. The Hamiltonian vectorfield (1) on  $T^{2n}$ , with the function  $h(t, x) \in C^2(\mathbb{R} \times \mathbb{R}^{2n})$  being periodic of period 1 possesses at least  $2n + 1$  periodic solutions of period 1.

The periodic solutions found by the theorem are contractible loops on  $T^{2n}$ , i.e. are given as periodic functions on  $\mathbb{R}^{2n}$ . One expects more periodic solutions, if all the periodic solutions are known to be nondegenerate. Here we call a 1-periodic solution non-

degenerate, if it has no Floquet-multiplier equal to 1. Recall that  $\lambda \in \mathbb{C}$  is a Floquet-multiplier of a periodic solution  $x(t) = x(t+1)$ , if  $\lambda$  is an eigenvalue of  $d\varphi^1(x(0))$ , where  $\varphi^t$  is the flow of the corresponding time-dependent vectorfield. Indeed, the following statement holds true:

Theorem 2. Assume that all the periodic solutions having period 1 of the system (1) are nondegenerate, then there are at least  $2^{2n}$  of them.

From the existence statement for periodic solutions one deduces immediately the following Corollary for the symplectic map  $\psi$ . We call a fixed point  $x = \psi(x)$  nondegenerate if 1 is not an eigenvalue of  $d\psi(x)$ .

Corollary 1. Every symplectic  $C^1$ -diffeomorphism  $\psi$  on the torus  $T^{2n} = \mathbb{R}^{2n}/\mathbb{Z}^{2n}$ , which is generated by a globally Hamiltonian vectorfield, possesses at least  $2n+1$  fixed points. If, moreover, all the fixed points of  $\psi$  are nondegenerate, then there are at least  $2^{2n}$  of them.

The symplectic diffeomorphism which meet the assumption of the Corollary can be characterized as follows. If  $(M, \omega)$  is any compact, symplectic and smooth manifold, we denote by  $\text{Diff}^\infty(M, \omega)$  the topological group of symplectic  $C^\infty$ -diffeomorphisms  $\psi$ , i.e.  $\psi^*\omega = \omega$ . Let  $\text{Diff}_0^\infty(M, \omega)$  be the identity component in  $\text{Diff}^\infty(M, \omega)$ , which can be shown to be the identity component by smooth arcs in  $\text{Diff}^\infty(M, \omega)$ . It has been proved by A. Banyaga [4], that the commutator-subgroup of  $\text{Diff}_0^\infty(M, \omega)$  consists precisely of those symplectic diffeomorphisms, which are generated by globally Hamiltonian vectorfields on  $M$ , and hence agrees with the subgroup of symplectic diffeomorphisms having vanishing so-called Calabi-invariant.

As a special case we consider a measure preserving diffeomorphism of  $T^2$ , which is homologueous to the identity map on  $T^2$  and hence is, on the covering space  $R^2$ , of the form

$$(2) \quad \psi : x \longmapsto x + f(x) , \quad x \in R^2 ,$$

with  $f$  being periodic. As observed by V.I. Arnold, see [ 2 ], this map  $\psi$  is generated by a globally Hamiltonian vectorfield on  $T^2$  if and only if the meanvalue of  $f$  over the torus vanishes, i.e.  $[f] = 0$ . This fact will be proved in the appendix. We therefore conclude from theorem 1 the following result, which was conjectured by V.I. Arnold in [ 2 ] and [ 3 ].

Corollary 2. Every measure preserving  $C^1$ -diffeomorphism of  $T^2$  which is of the form (2) with  $[f] = 0$  has at least 3 fixed points.

The condition  $[f] = 0$  is clearly necessary in order to guarantee a fixed point, as the translation map  $x \longmapsto x + c$  shows, which has no fixed points on  $T^2$ , if  $c \notin Z^2$ .

We point out that it is not assumed that the symplectic maps considered are  $C^1$ -close to the identity map. Indeed under this additional assumption the above fixed points can easily be found as critical points of a so-called generating function, which is defined on the torus. The idea of relating fixed points of symplectic maps to critical points of a related function defined on the corresponding manifold goes back to H. Poincaré [11]. It has been exploited by A. Banyaga [ 5 ], J. Moser [ 8 ] and A. Weinstein [12] in order to guarantee fixed points for symplectic maps, which are however assumed to be  $C^1$ -close to the identity map.



The second result is related to the Birkhoff-Lewis fixed point theorem, for which we refer to J. Moser [9]. The problem can be reduced to an exact symplectic diffeomorphism on  $T^n \times D$ ,  $D \subset \mathbb{R}^n$  being a disc, which is assumed to be close to an integrable map. Instead we would like to replace such an interior condition by a condition at the boundary  $T^n \times \partial D$  only. To be precise we consider on the symplectic manifold  $T^n \times \mathbb{R}^n$  the time-dependent globally Hamiltonian vectorfield given by

$$h(t,x,y) \in C^2(\mathbb{R} \times T^n \times \mathbb{R}^n),$$

and periodic in  $t$  and  $x$  of period 1. We suppose that

$$(3) \quad h(t,x,y) = \frac{1}{2} \langle y, by \rangle + \langle a, y \rangle$$

if  $|y| \geq R > 0$ , where  $b \in \mathcal{S}(\mathbb{R}^n)$  is a time-independent, symmetric and non-singular matrix, and where  $a \in \mathbb{R}^n$  are constants. Set  $T^n \times D = \{(x,y) \in T^n \times \mathbb{R}^n \mid |y| < R\}$ . Under these assumptions, the following statement holds true.

Theorem 3. The Hamiltonian vectorfield on  $T^n \times \mathbb{R}^n$  admits at least  $n+1$  periodic solutions of period 1, which are contained in  $T^n \times D$ .

Again the periodic solutions found are special: their projections onto  $T^n$  are contractible loops on  $T^n$ . The symplectic diffeomorphism generated by the above time-dependent Hamiltonian vectorfield admits then at least  $n+1$  fixed points in  $T^n \times D$ .

## 2. Idea of the proof

The proof of these theorems is based on a variational principle for which the periodic orbits are critical points. This variational problem differs from that customarily used in mechanics, which in the example of the geodesic flow on a manifold  $M$  is the length integral or the energy integral. In contrast, the variational principle used here is defined in the loop space over a symplectic space, in the above example, over  $T^*M$ . In our problem of the torus  $T^{2n} = \mathbb{R}^{2n}/\mathbb{Z}^{2n}$  we consider, on the covering space  $\mathbb{R}^{2n}$ , the action functional, defined on periodic functions  $x(0) = x(1)$  :

$$f(x) = \int_0^1 \left( \frac{i}{2} \langle \dot{x}, Jx \rangle - h(t, x(t)) \right) dt ,$$

whose Euler-equations are indeed the Hamiltonian equations (1).

This functional is neither bounded from above nor from below. That it still can be used effectively for existence proofs was first shown by P. Rabinowitz and subsequently used by many authors. Since  $h$  is periodic, following the ideas of [1], it will be shown that the required critical points of  $f$  are in one-to-one correspondence to the critical points of a function  $g$ , which is defined on the finite dimensional manifold  $M = T^{2n} \times \mathbb{R}^N \times \mathbb{R}^N$  for some large  $N$ . The critical points of  $g$  are then found as the rest points of the gradient flow  $\nabla g$  on  $M$ . From the fact, that  $h$  and its derivatives are uniformly bounded it follows, that the set of bounded solutions of this gradient flow is compact and contained in the compact set  $B := T^{2n} \times D \times D$ , where  $D$  is a disc in  $\mathbb{R}^N$ . Moreover  $B^- := T^{2n} \times \partial D \times D$  is the exit set and  $B^+ = T^{2n} \times D \times \partial D$  is the entrance set, so that  $B$  is an isolating block in the sense of [6]. The proof now follows from two general statements for flows, which are not necessarily gradient

flows. First consider any continuous flow which admits the above very special isolating block  $B$ , with exit set  $B^-$  and entrance set  $B^+$ . Then the invariant  $S$  of the flow contained in  $B$  carries cohomology which it obtains from the torus  $T^{2n}$ . In fact theorem 4 states that

$$\ell(S) \geq \ell(B) = \ell(T^{2n}) = 2n+1,$$

where  $\ell(X)$  denotes the cup long of a compact space  $X$ . The second statement concerns Morse-decompositions. If  $\{M_1, \dots, M_k\}$  is an ordered Morse-decomposition of a compact, isolated invariant set  $S$  of a continuous flow, then

$$\ell(S) \leq \sum_{j=1}^k \ell(M_j),$$

by Theorem 5. If, in addition, the flow on  $S$  is gradientlike with finitely many rest points then these rest points are a Morse-decomposition of  $S$ . In this case  $\ell(M_j) = 1$  and we obtain the estimate

$$\ell(S) \leq \sum_{j=1}^k 1 = \# \{\text{rest points}\}.$$

We conclude that the gradient flow  $\nabla g$  possesses at least  $2n+1$  rest points and theorem 1 follows. Theorem 3 is proved similarly. Theorem 2 is a simple application of the Morse-theorie as developed in [7] to the compact set  $S$  of all bounded solutions of  $\nabla g$  on  $M$ .

### 3. The variational principle and the reduction

We shall look for special periodic solutions of the Hamiltonian system (1) on  $T^{2n} = \mathbb{R}^{2n}/\mathbb{Z}^{2n}$ , namely for those whose orbits are contractible. In the covering space  $\mathbb{R}^{2n}$  of the torus these solutions are described by periodic functions  $t \mapsto x(t) \in \mathbb{R}^{2n}$ ,  $x(0) = x(1)$ . The required periodic solutions are the critical points of the functional

$$(4) \quad f(x) := \int_0^1 \left\{ \frac{1}{2} \langle \dot{x}, Jx \rangle - h(t, x(t)) \right\} dt ,$$

defined on the space of periodic curves in  $\mathbb{R}^{2n}$ , i.e.  $x(0) = x(1)$ .

Indeed one verifies immediately that

$$(5) \quad \nabla f(x) = -J\dot{x} - \nabla h(t, x) .$$

To be precise we introduce the Hilbert space  $H = L_2((0, 1); \mathbb{R}^{2n})$ . Define in  $H$  the linear operator  $A : \text{dom}(A) \subset H \rightarrow H$  by setting  $\text{dom}(A) = \{u \in H^1([0, 1]; \mathbb{R}^{2n}) \mid u(0) = u(1)\}$  and  $Au = -J\dot{u}$  if  $u \in \text{dom}(A)$ . The continuous operator  $F : H \rightarrow H$  is defined by  $F(u)(t) := \nabla h(t, u(t))$   $u \in H$ . Its potential  $\phi(u)$  is given by  $\phi(u) := \int_0^1 h(t, u(t)) dt$ , so that  $F(u) = \nabla \phi(u)$ .

Since  $J^2 = -1$  we can write the equation (1) in the form  $-J\dot{x} = \nabla h(t, x)$  and one sees that every solution  $u \in \text{dom}(A)$  of the equation

$$(6) \quad Au = F(u)$$

defines (by periodic continuation) a classical 1-periodic solution of (1). Conversely, every 1-periodic solution on  $\mathbb{T}^{2n}$  of (1), which is contractible on  $\mathbb{T}^{2n}$  defines (by restriction) a solution  $u$  of the equation (6). With these notations the functional  $f$  defined by (4) becomes

$$(7) \quad f(u) = \frac{1}{2} \langle Au, u \rangle - \phi(u) ,$$

for  $u \in \text{dom}(A)$ . We look for critical points of  $f$ .

Since  $h$  is periodic, there is a constant  $\alpha > 0$  such that

$$(8) \quad |h''(t, x)| \leq \alpha$$

for all  $(t, x) \in \mathbb{R} \times \mathbb{R}^{2n}$ , where  $'$  stands for the derivative in the  $x$ -variable. We shall use this estimate in order to reduce the problem

of finding critical points of the functional  $f$  on  $\text{dom}(A)$  to the problem of finding critical points of a related functional, which is defined on a finite dimensional subspace of the Hilbert space  $H$ .

First observe that the operator  $A$  is selfadjoint,  $A^* = A$ . It has closed range and a compact resolvent. The spectrum of  $A$ ,  $\sigma(A)$ , is a pure point spectrum and  $\sigma(A) = 2\pi\mathbb{Z}$ . Every eigenvalue  $\lambda \in \sigma(A)$  has multiplicity  $2n$  and the eigenspace  $E(\lambda) := \ker(\lambda - A)$  is spanned by the orthogonal basis given by the loops:

$$t \mapsto e^{t\lambda J} e_k = (\cos \lambda t) e_k + (\sin \lambda t) J e_k,$$

$k = 1, 2, \dots, 2n$ , where  $\{e_k \mid 1 \leq k \leq 2n\}$  is the standard basis in  $\mathbb{R}^{2n}$ . In particular  $\ker(A) = \mathbb{R}^{2n}$ ; that is the kernel of  $A$  consist precisely of the constant loops in  $\mathbb{R}^{2n}$ . Denoting by  $\{E_\lambda \mid \lambda \in \mathbb{R}\}$  the spectral resolution of  $A$  we define the orthogonal projection

$P \in \mathfrak{L}(H)$  by

$$P = \int_{-\beta}^{\beta} dE_\lambda, \quad \text{with } \beta \geq 2\alpha,$$

where  $\beta \notin 2\pi\mathbb{Z}$ . Let  $P^\perp = 1 - P$  and set  $Z = P(H)$  and  $Y = P^\perp(H)$ .

Then  $H = Z \oplus Y$  and  $\dim Z < \infty$ . With these notations the equation  $Au - F(u) = 0$ , for  $u \in \text{dom}(A)$  is equivalent to the pair of equations

$$(9) \quad \begin{aligned} APu - PF(u) &= 0 \\ AP^\perp u - P^\perp F(u) &= 0. \end{aligned}$$

Now writing  $u = Pu + P^\perp u = z + y \in Z \oplus Y$  we shall solve, for fixed  $z \in Z$ , the second equation of (9) which becomes  $Ay - P^\perp F(z + y) = 0$ . With  $A_0 := A|_Y$  this equation is equivalent to

$$(10) \quad y = A_0^{-1} P^\perp F(z + y).$$

Observe that  $|A_0^{-1}| \leq \beta^{-1}$  and  $|P^\perp| = 1$ . Also, from (8) we conclude that  $|F(u) - F(v)| \leq \alpha|u - v|$  for all  $u, v \in H$ . Consequently, in view

of  $\beta \geq 2\alpha$ , the right hand side of (10) is a contraction operator in  $H$  having contraction constant  $1/2$ . We conclude, for fixed  $z \in Z$ , that the equation (10) has a unique solution  $y = v(z) \in Y$ . Since  $(A_0^{-1}y)(t) = \int_0^t Jy(s)ds$ , we have  $A_0^{-1}(Y) \subset H^1$  and therefore  $v(z) \in \text{dom}(A)$ . Moreover, the map  $z \mapsto v(z)$  from  $Z$  into  $Y$  is Lipschitz-continuous. In fact we have  $|v(z_1) - v(z_2)| \leq \frac{1}{2}(|z_1 - z_2| + |v(z_1) - v(z_2)|)$ . Setting

$$u(z) = z + v(z)$$

we now have to solve the first equation of (9), namely  $Az - PF(u(z)) = 0$ , which in view of (10) is equivalent to the equation  $Au(z) - F(u(z)) = 0$ . One verifies readily that

$$(11) \quad \nabla g(z) = Az - PF(u(z)) \quad \text{with} \quad g(z) := f(u(z)).$$

It remains to find critical points of the function  $g$ , which is defined on the finite dimensional space  $Z$ .

The following observation is crucial. Since  $h$  is periodic we conclude by uniqueness that  $v(z+j) = v(z)$  for every  $j \in Z^{2n}$  and for every  $z \in Z$ . Therefore  $u(z+j) = u(z) + j$  and consequently

$$(12) \quad \nabla a(z+j) = \nabla a(z), \quad j \in Z^{2n},$$

for all  $z \in Z$ . If  $z \in Z$ , then  $z = x + \xi$ , with  $x = [z]$  being the mean value of  $z$ . Hence  $x \in \text{Ker}(A)$  and  $\xi \in \text{Ker}(A)^\perp \cap Z$ . Writing  $z = (x, \xi)$  we conclude from (12) that  $\nabla a(z) = \nabla a(x, \xi)$  is a vectorfield on  $(x, \xi) \in T^{2n} \times R^{2M}$ , where  $T^{2n} = R^{2n}/Z^{2n}$ . Summarizing we have proved

Lemma 1. The rest points of the Lipschitz-continuous vectorfield  $\nabla g(z) = \nabla g(x, \xi)$  on  $T^{2n} \times R^{2M}$  are in one-to-one correspondence with those periodic solutions having period 1 of the Hamiltonian equation (1)

on  $T^{2n}$  which are contractible.

In order to find the rest points of  $\nabla g$  we study the gradient flow  $\frac{d}{ds} z = \nabla g(z)$  on  $(x, \xi) \in T^{2n} \times R^{2M}$ , which, explicitly, is given by

$$(13) \quad \begin{aligned} \frac{d}{ds} x &= -Q_0 F(u(z)) \\ \frac{d}{ds} \xi &= A\xi - QF(u(z)), \end{aligned}$$

where  $Q_0$  is the orthogonal projection onto the constants, i.e. onto the kernel of the operator  $A$ , and where  $Q$  is the orthogonal projection onto the complement of  $\ker(A)$  in  $Z$ . Therefore there is a splitting  $\xi = (\xi_+, \xi_-) \in R^M \times R^M$  with

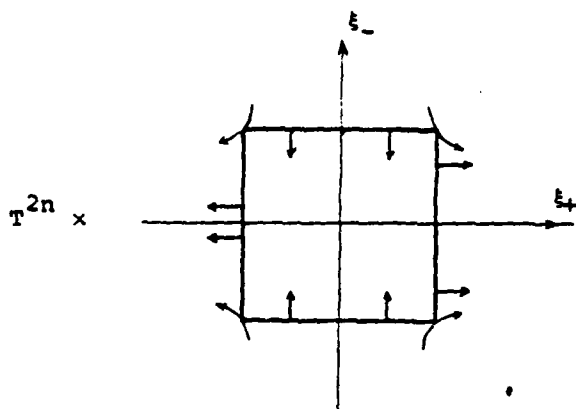
$$(14) \quad \begin{aligned} A\xi &= \begin{pmatrix} A_+ & 0 \\ 0 & A_- \end{pmatrix} \begin{pmatrix} \xi_+ \\ \xi_- \end{pmatrix} \\ \langle A_+\xi_+, \xi_+ \rangle &\geq 2\pi |\xi_+|^2 \\ \langle A_-\xi_-, \xi_- \rangle &\leq -2\pi |\xi_-|^2. \end{aligned}$$

Since  $h$  is uniformly bounded, there is a constant  $K > 0$  such that  $|F(u(z))| \leq K$  for every  $z \in Z$ , and we conclude from (13) and (14), that there is an  $\epsilon > 0$  with

$$(15) \quad \begin{aligned} \frac{d}{ds} |\xi_+|^2 &\geq \epsilon && \text{if } |\xi_+| \geq K \\ \frac{d}{ds} |\xi_-|^2 &\leq -\epsilon && \text{if } |\xi_-| \geq K. \end{aligned}$$

In fact,  $\frac{d}{ds} \frac{1}{2} |\xi_+|^2 = \langle \xi_+, A_+\xi_+ - Q_+F(u(z)) \rangle = \langle \xi_+, A_+\xi_+ \rangle - \langle \xi_+, Q_+F(u(z)) \rangle \geq 2\pi |\xi_+|^2 - |\xi_+| \cdot K$ ; similarly  $\frac{d}{ds} \frac{1}{2} |\xi_-|^2 \leq -2\pi |\xi_-|^2 + |\xi_-| \cdot K$ , and

(15) follows. Clearly all the rest points of  $\nabla g$  are contained in the compact set  $B = T^{2n} \times D_1 \times D_2$ , where  $D_1$  and  $D_2$  are the discs of radius  $K$ ,  $D_1 = \{\xi_+ \in R^M \mid |\xi_+| \leq K\}$  and  $D_2 = \{\xi_- \in R^M \mid |\xi_-| \leq K\}$ . Moreover  $B^- := T^{2n} \times \partial D_1 \times D_2$  is the exit set of  $B$  and  $B^+ = T^{2n} \times D_1 \times \partial D_2$  is the entrance set, so that  $B$  is an isolating block in the sense of [6].



Summarizing we have proved:

Lemma 2. The compact set  $B = T^{2n} \times D_1 \times D_2$  is an isolating block for the flow of  $\nabla g$  with exit set  $B^- = T^{2n} \times \partial D_1 \times D_2$  and with entrance set  $B^+ = T^{2n} \times D_1 \times \partial D_2$  .

We shall prove that every continuous flow which admits the above very special isolating block  $(B, B^-, B^+)$  contains at least  $2n+1$  rest points in  $B$  , provided the invariant set in  $B$  is gradient like.

#### 4. Two statements for flows

We consider, more generally, on  $M = T^m \times R^{N_1} \times R^{N_2}$  with coordinates  $(x, y_1, y_2)$  a continuous flow, which is defined in an open neighborhood of the compact set  $B = T^m \times D_1 \times D_2$  , where  $D_1$  and  $D_2$  are discs,  $D_1 = \{y_1 \in R^{N_1} \mid |y_1| \leq K_1\}$  and  $D_2 = \{y_2 \in R^{N_2} \mid |y_2| \leq K_2\}$  . If  $\gamma \in M$  and if  $\phi^t(\gamma)$  is the orbit of the flow through  $\gamma = \phi^0(\gamma)$  we shall write  $\phi^t(\gamma) = \gamma \cdot t$  . For an interval  $J \subset R$  we set  $\gamma \cdot J = \{\gamma \cdot t \mid t \in J\}$  . The invariant set contained in  $B$  is defined to be

$$S = \{\gamma \in B \mid \gamma \cdot R \subset B\} .$$



Recall the

Definition: Let  $\check{H}^*(X)$  be the Alexander cohomology of a compact topological space  $X$  with real coefficients. Then the cup long of  $X$  is defined as

$$\ell(X) = 1 + \sup\{k \in \mathbb{N} \mid \exists \alpha_1, \dots, \alpha_k \in \check{H}^*(X) \setminus 1 \text{ with } \alpha_1 \cup \alpha_2 \cup \dots \cup \alpha_k \neq 0\}.$$

Theorem 4. Assume a continuous flow on  $T^m \times R^{N_1} \times R^{N_2}$  admits the isolating block  $B = T^m \times D_1 \times D_2$  with exit set  $B^- := T^m \times \partial D_1 \times D_2$  and with entrance set  $B^+ := T^m \times D_1 \times \partial D_2$ . Let  $S$  be the invariant set in  $B$ , then:

$$\ell(S) \geq \ell(B) = \ell(T^m) = m+1.$$

We need a Lemma and define by means of the flow the compact sets

$$(16) \quad \begin{aligned} A^+ &:= \{\gamma \in B \mid \gamma \cdot R^+ \subset B\} \\ A^- &:= \{\gamma \in B \mid \gamma \cdot R^- \subset B\}. \end{aligned}$$

It then follows, that

$$S = A^+ \cap A^-.$$

Lemma 3. Assume  $B$  is an isolating block with exit set  $B^-$  and entrance set  $B^+$ . Then  $B^+$  is a strong deformation retract of  $B \setminus A^-$  and  $B^-$  is a strong deformation retract of  $B \setminus A^+$ .

Proof: The proof follows immediately from the definition of an isolating block. In fact, in order to prove that  $B^-$  is a strong deformation retract of  $B \setminus A^+$  define the continuous function  $\tau^+ : B \setminus A^+ \rightarrow R$  by setting  $\tau^+(x) = \sup\{t \mid x \cdot [0, t] \subset B\}$ . Then  $\tau^+(x) = 0$  if and only if  $x \in B^-$ . The deformation retraction  $F : (B \setminus A^+) \times [0, 1] \rightarrow B \setminus A^+$  is simply given by  $F(x, s) = x \cdot \{s\tau^+(x)\}$ . The other part of the lemma is proved similarly. ■

Proof of theorem 4. Note that  $\check{H}^*(B) = \check{H}^*(T^m)$ , since  $B = T^m \times D_1 \times D_2$ . Let  $\check{x}_1, \dots, \check{x}_m$  be the classes in  $\check{H}^*(B)$  which correspond to the de Rham classes  $dx_i$  on  $T^m$ . Then  $\check{\sigma} := \check{x}_1 \cup \check{x}_2 \cup \dots \cup \check{x}_m \neq 0$  in  $\check{H}^*(B)$  since  $dx_1 \wedge \dots \wedge dx_m$  is a volume form on  $T^m$ . We shall show that  $\check{\sigma}$  maps nontrivially to  $\check{H}^*(S)$  under the inclusion induced map  $i^*: \check{H}^*(B) \rightarrow \check{H}^*(S)$ . The statement  $\ell(S) \geq m+1$  then follows.

To see this consider the following two diagrams, in which  $H^*$  and  $H_*$  denote the singular cohomology and homology respectively with real coefficients. Observe that  $\partial B = B^+ \cup B^-$ , and  $(B \setminus A^-) \cup (B \setminus A^+) = B \setminus (A^- \cap A^+) = B \setminus S$ . Observe also, that the compact set  $S$  is contained in the interior of  $B$ .

$$\begin{array}{ccc}
 H^*(B, B) \otimes H^*(B, B^-) & \xrightarrow{u} & H^*(B, \partial B) & H_*(B, \partial B) & \xrightarrow{\check{D}} & \check{H}^*(B) \\
 \uparrow i_1^* & & \uparrow i_2^* & \downarrow j_* & & \downarrow i^* \\
 H^*(B, B \setminus A^-) \otimes H^*(B, B \setminus A^+) & \xrightarrow{u} & H^*(B, B \setminus S) & H_*(B, B \setminus S) & \xrightarrow{\check{D}} & \check{H}^*(S)
 \end{array}$$

The vertical maps are inclusion induced. The maps  $i_1^*$  and  $i_2^*$  are isomorphisms, by Lemma 3. The isomorphism  $\check{D}$  (in the second diagram) is the Alexander duality map:  $\check{D}: H_j(B, \partial B) \rightarrow \check{H}^{d-j}(B)$ , with  $d = m + N_1 + N_2$ .

We shall find cohomology in  $\check{H}^*(S)$  by means of the following argument. Let  $\alpha \in H^*(B, B^+)$  and  $\beta \in H^*(B, B^-)$  such that  $\alpha \cup \beta \neq 0$  in  $H^*(B, \partial B)$ . Then  $\alpha = i_1^*(\alpha^*)$  for some  $\alpha^* \in H^*(B, B \setminus A^-)$  and  $\beta = i_2^*(\beta^*)$  for some  $\beta^* \in H^*(B, B \setminus A^+)$ , since  $i_1^*$  and  $i_2^*$  are isomorphisms. Hence  $\alpha \cup \beta = j^*(\alpha^* \cup \beta^*)$  is in the range of  $j^*$ . Now, going to the dual spaces (in the sense of vector spaces), there is a  $\mu \in H_j(B, \partial B)$  dual to  $\alpha \cup \beta$  such that  $j_*(\mu) =: \mu^* \neq 0$  in  $H_j(B, B \setminus S)$ . Consequently, the Alexander dual  $\check{D}(\mu) \in \check{H}^{d-j}(B)$  is mapped onto  $i^*(\check{D}(\mu)) = \check{D}(\mu^*) \neq 0$  in  $\check{H}^{d-j}(S)$ .

If, in particular,  $j = N_1 + N_2$ , then  $d-j = m$  and  $\check{H}(\mu) \in \check{H}^m(B) \cong \check{H}^m(T^m)$  which is generated by  $\check{v} = \check{x}_1 \cup \dots \cup \check{x}_m$ . Consequently  $i^*(\check{v}) = i^*(\check{x}_1 \cup \dots \cup \check{x}_m) \neq 0$  in  $\check{H}^m(S)$  and so  $\ell(S) \geq \ell(T^m) = m+1$  as claimed in the theorem.

In order to carry out this argument concretely we first recall that  $H^*(B, B^-) \cong H^*(T^m) \otimes H^*(D_2, \partial D_2) \otimes H^*(D_1)$  and  $H^*(B, B^-) \cong H^*(T^m) \otimes H^*(D_2) \otimes H^*(D_1, \partial D_1)$ , also  $H^*(B, \partial B) \cong H^*(T^m) \otimes H^*(D_2, \partial D_2) \otimes H^*(D_1, \partial D_1) \cong H^*(T^m) \otimes H^*(D_1 \times D_2, D_1 \times \partial D_2 \cup \partial D_1 \times D_2)$ . We choose now  $\alpha$  to be the image  $\hat{\xi}$  in  $H^*(B, B^+)$  of the generator  $\xi$  of  $H^{N_1}(D_1, \partial D_1) \cong H^{N_1}(S^{N_1}, *)$ , and we choose  $\beta$  to be the image  $\hat{\eta}$  in  $H^*(B, B^-)$  of the generator  $\eta$  of  $H^{N_2}(D_2, \partial D_2) \cong H^{N_2}(S^{N_2}, *)$ . Then  $\alpha \cup \beta$  is equal to the image  $\hat{\zeta}$  in  $H^*(B, \partial B)$  of the generator  $\zeta$  of  $H^{N_1+N_2}((D_1, \partial D_1) \times (D_2, \partial D_2))$ , and so  $\alpha \cup \beta \neq 0$  in  $H^{N_1+N_2}(B, \partial B)$ , so the theorem follows, by the above argument. ■

Definition: Let  $S$  be a compact invariant set of a continuous flow. A Morse decomposition of  $S$  is a finite collection  $\{M_p\}_{p \in P}$  of disjoint, compact and invariant subsets of  $S$ , which can be ordered, say  $(M_1, M_2, \dots, M_k)$ ,  $k = |P|$ , so that the following property holds true.

If 
$$\gamma \in S \setminus \bigcup_{p \in P} M_p,$$

then there is a pair of indices  $i < j$  such that the limit sets of  $\gamma$  satisfy:

$$\omega(\gamma) \subset M_i \quad \text{and} \quad \omega^*(\gamma) \subset M_j.$$

Theorem 5. Let  $S$  be any compact invariant set of a continuous flow, with Morse-decomposition  $\{M_p\}_{p \in P}$ . Then

$$\ell(S) \leq \sum_{p \in P} \ell(M_p).$$

In particular, if  $|P| < \ell(S)$ , then some  $M_p$  has non-trivial Alexander cohomology (so contains a continuum of points).

Postponing the proof of this theorem we first derive the corollary:

Corollary: Let  $S$  be a compact invariant set of a continuous flow. Assume, in addition, that  $S$  is gradient like (i.e. there exists a continuous real valued function on  $S$  which is strictly decreasing on non-constant orbits). Then  $S$  contains at least  $\ell(S)$  rest points.

In fact, assume there are only finitely many rest points in  $S$ . Then they form a Morse-decomposition of  $S$ , since  $S$  is assumed to be gradient like. As none of the sets of this decomposition has non-trivial cohomology, hence  $\ell(M_p) = 1$ , there must be at least  $\ell(S)$  sets in the decomposition, hence  $\ell(S)$  rest points, proving the corollary. It remains to prove theorem 5.

Proof of theorem 5: First observe that any decomposition of  $S$  can be obtained by first decomposing into two sets, then decomposing one of these and continuing until the decomposition is reached. Therefore one needs only prove the theorem for decompositions into two sets. Thus let  $(M_1, M_2)$  be an ordered Morse-decomposition of  $S$ .

From the definition we conclude that there is a compact neighborhood  $S_1$  of  $M_1$  in  $S$  and a compact neighborhood  $S_2$  of  $M_2$  in  $S$  with  $S_1 \cup S_2 = S$  and such that

$$M_1 = \bigcap_{t > 0} S_1 \cdot t \quad \text{and} \quad M_2 = \bigcap_{t > 0} S_2 \cdot (-t).$$

Consequently, by the continuity property of the Alexander cohomology,  $\check{H}^*(S_1) = \check{H}^*(M_1)$  and  $\check{H}^*(S_2) = \check{H}^*(M_2)$ , and it is therefore sufficient to prove that  $\ell(S_1) + \ell(S_2) \geq \ell(S)$  for  $S_1 \cup S_2 = S$ . This will follow from the following general observation:

**Lemma 4.** Let  $S_1 \cup S_2 \subset S$  be three compact sets. Denote by  $i_1: S_1 \rightarrow S$ ,  $i_2: S_2 \rightarrow S$  and  $i: S_1 \cup S_2 \rightarrow S$  the inclusion maps. Let  $\alpha, \beta \in \check{H}^*(S)$ . Then:

$$i_1^* \alpha = 0 \quad \text{and} \quad i_2^* \beta = 0 \rightarrow i^*(\alpha \cup \beta) = 0.$$

**Proof:** Consider the following diagram

$$\begin{array}{ccccc} \check{H}^*(S, S_1) \otimes \check{H}^*(S, S_2) & \xrightarrow{u} & \check{H}^*(S, S_1 \cup S_2) & & \\ \downarrow j_1^* & & \downarrow j_2^* & & \downarrow j^* \\ \check{H}^*(S) & \otimes \check{H}^*(S) & \xrightarrow{u} & \check{H}^*(S) & \\ \downarrow i_1^* & & \downarrow i_2^* & & \downarrow i^* \\ \check{H}^*(S_1) & \otimes \check{H}^*(S_2) & \xrightarrow{u} & \check{H}^*(S_1 \cup S_2) & . \end{array}$$

The vertical sequences are exact. If  $\alpha \in \check{H}^*(S)$  satisfies  $i_1^*(\alpha) = 0$  then there is an  $\hat{\alpha} \in \check{H}^*(S, S_1)$  with  $j_1^*(\hat{\alpha}) = \alpha$ . Similarly, if  $i_2^*(\beta) = 0$ , then  $j_2^*(\hat{\beta}) = \beta$  for some  $\hat{\beta} \in \check{H}^*(S, S_2)$ . Since  $j^*(\hat{\alpha} \hat{\beta}) = j_1^*(\hat{\alpha}) \cup j_2^*(\hat{\beta}) = \alpha \cup \beta$  we conclude, by exactness,  $i^*(\alpha \cup \beta) = i^* \cdot j^*(\hat{\alpha} \hat{\beta}) = 0$ , as advertized. ■

Going back to the proof of theorem 5 we let  $\alpha_1, \alpha_2, \dots, \alpha_r$  be in  $\check{H}^*(S)$  such that  $\alpha_1 \cup \alpha_2 \cup \dots \cup \alpha_r \neq 0$ . Let the  $\alpha$ 's be ordered so that  $\alpha_1 \cup \dots \cup \alpha_r$  is the longest product not in the kernel of  $i_1^*$ . Therefore  $\ell(S_1) \geq r+1$  and  $i_1^*(\alpha_1 \cup \dots \cup \alpha_r \cup \alpha_{r+1}) = 0$ . Since  $S = S_1 \cup S_2$  it follows from Lemma 4, that  $i_2^*(\alpha_{r+2} \cup \dots \cup \alpha_p) \neq 0$  and therefore  $\ell(S_2) \geq \ell - (r+1) + 1 = \ell - r$ . Hence  $\ell(S_1) + \ell(S_2) \geq \ell + 1$ . We have shown that if  $S$  admits a nontrivial product with  $\ell$  factors, i.e. if  $\ell(S) \geq \ell + 1$ , then  $\ell(S_1) + \ell(S_2) \geq \ell + 1$ , so the statement of the theorem follows. ■

### 5. Proof of Theorem 1

By Lemma 1 the 1-periodic solutions, which are contractible on  $T^{2n}$ , are in one-to-one correspondence with the rest points of the gradient flow of  $\nabla g$  on  $T^{2n} \times R^{2M}$ . If  $S$  is the invariant set of this flow in the block  $B$  of Lemma 2 we conclude, by the Corollary of theorem 5, together with theorem 4, that  $S$  contains at least  $2n+1$  rest points. ■

### 6. Proof of theorem 3

On the manifold  $M = T^n \times R^n$  the Hamiltonian vectorfield is, on the covering space  $R^n \times R^n$ , given by the function  $h(t, x, y)$ . The function  $h$  is periodic of period 1 in  $t$  and in the  $x$ -variables. We look again for special periodic solutions which are, on  $R^n \times R^n$ , given by  $(x(t), y(t))$ , where both  $x(t)$  and  $y(t)$  are periodic of period 1. Hence, on  $T^n$ , the loop  $t \rightarrow x(t)$  is contractible. These periodic solutions are the critical points of  $f$  as defined in (4), with  $x$  replaced this time by  $(x, y)$ . We write

$$\begin{aligned} h(t, x, y) &= \frac{1}{2} \langle y, by \rangle + \{h(t, x, y) - \frac{1}{2} \langle y, by \rangle\} \\ &= h_1(y) + h_0(t, x, y) . \end{aligned}$$

It follows from the assumption of theorem 2 that  $|\nabla h_0| \leq K$ . We proceed now as in the proof of theorem 1. The equation (6) looks as follows:

$$Au = F_1(u) + F_0(u) = F(u) ,$$

where  $F_1(u)(t) = \nabla h_1(u(t))$  and  $F_0(u)(t) = \nabla h_0(t, u(t))$ . Moreover  $|F_0(u)| \leq K$  for all  $u \in H$ . The operator  $F_1(u)$  is a bounded linear operator of the Hilbertspace  $H$ :

$$F_1(u) := Bu , \quad Bu(t) = \begin{pmatrix} 0 & 0 \\ 0 & b \end{pmatrix} u(t) .$$

Since  $|h''(t, x, y)| \leq \alpha$  for some  $\alpha > 0$ , the sought periodic solutions are again found as the critical points of a function  $g$  defined on the finite dimensional space  $Z$ . We find

$$\nabla g(z) = Az - Bz - PF_0(u(z)) .$$

Here we have used, that  $B$  commutes with the projection  $P$  of the Hilbert space  $H$  onto  $Z$ . The vectorfield  $\nabla g(z)$  is this time a vectorfield on  $T^n \times R^n \times R^{2M}$ . More specifically we can use as coordinates in  $Z$  the Fourier coefficients up to order  $N = [\beta]$ , with  $\beta$  as in the proof of theorem 1. If  $z(t) = (x(t), y(t))$  we thus have

$$x(t) = x_0 + \sum_{n=1}^N (\alpha_n \varphi_n(t) + \beta_n \psi_n(t))$$

$$y(t) = y_0 + \sum_{n=1}^N (a_n \varphi_n(t) + b_n \psi_n(t)) ,$$

where  $\varphi_n(t) = \sin(2\pi nt)$  and  $\psi_n(t) = \cos(2\pi nt)$ . The meanvalue  $x_0 = [x(t)]$  is the variable on the torus  $T^n$ . In these coordinates, the gradient equation  $\frac{d}{ds} z = \nabla g(z)$  becomes, if we omit the nonlinear term  $PF_0(u(z))$ , which is uniformly bounded:

$$\frac{d}{ds} x_0 = 0$$

$$\frac{d}{ds} y_0 = -by_0$$

$$\frac{d}{ds} \begin{pmatrix} \alpha_n \\ \beta_n \\ a_n \\ b_n \end{pmatrix} = \left( \begin{array}{c|cc} 0 & 2\pi n J & \\ \hline 2\pi n J^T & -b & 0 \\ & 0 & -b \end{array} \right) \begin{pmatrix} \alpha_n \\ \beta_n \\ a_n \\ b_n \end{pmatrix} ;$$

$1 \leq n \leq N$ . Since, by assumption,  $\det b \neq 0$ , we see from this representation, that the vectorfield transversal to the torus is hyperbolic, if we omit the nonlinear terms. Since the omitted terms are uniformly bounded, we can construct therefore, as in Lemma 2, a special isolating block for the gradient flow  $\nabla g(z)$  which is of the form:  $T^n$  times hyperbolic. Application of the Corollary to theorem 5 together with theorem 4 yields  $(n+1)$  critical points of  $g$ , which

give rise to  $(n+1)$  periodic solutions. We claim that the periodic solutions found are contained in the region  $T^n \times D \subset T^n \times \mathbb{R}^n$ , where  $D$  is as in the assumption of theorem 3. In fact, on  $T^n \times (\mathbb{R}^n \setminus D)$  the Hamiltonian system is integrable;

$$\begin{aligned}\dot{x} &= \frac{\partial}{\partial y} h(t, x, y) = by + a \\ \dot{y} &= - \frac{\partial}{\partial x} h(t, x, y) = 0.\end{aligned}$$

Hence the tori  $T^n \times \{y\}$  are invariant under the flow, and the restriction of the flow onto a torus  $T^n \times \{y\}$  is in fact linear:  $\phi^t: (x, y) \mapsto (x + t(by + a), y)$ . In particular, the periodic solutions are, on  $\mathbb{R}^n \times (\mathbb{R}^n \setminus D)$ , not described by periodic functions. Therefore the periodic solutions found above must lie in  $T^n \times D$ . The proof of theorem 3 is finished. ■

#### 7. Proof of theorem 2

We shall make use of the Morse-theory for flows as represented in [7]. In order to briefly outline the result we need, we consider a continuous flow on a locally compact and metric space  $X$ . A compact and invariant subset  $S \subset X$  is called isolated, if it admits a compact neighborhood  $N$  such that  $S$  is the maximal invariant subset which is contained in  $N$ . With an isolated invariant set  $S$  a pair  $(N_1, N_2)$  of compact spaces can be associated, where  $N_2 \subset N_1$  is roughly the "exit set" of  $N_1$  and where  $S \subset \text{int}(N_1 \setminus N_2)$  is the invariant set contained in  $N_1$ . The homotopy type of the pointed space  $(N_1/N_2, *)$  then does not depend on the particular choice of the "index-pair"  $(N_1, N_2)$  for  $S$ , and is called the index of  $S$ . It is denoted by  $h(S) = [(N_1/N_2, *)]$ . The algebraic invariants of  $h(S)$  are defined to be  $p(t, h(S)) := \sum_{j \geq 0} t^j \dim H^j(N_1, N_2)$ , where  $(N_1, N_2)$  is any index-



pair for  $S$ . Let now  $\{M_1, \dots, M_k\}$  be an ordered Morse-decomposition of  $S$ . Then the relation between the algebraic invariants of  $h(M_k)$  and those of  $h(S)$  is described by the following Morse-inequalities (see [7], theorem 3.3) :

$$(17) \quad \sum_{j=1}^k p(t, h(M_j)) = p(t, h(S)) + (1+t)Q(t) ,$$

where  $Q$  is a formal power series with non-negative integer coefficients.

We shall apply this equation to the flow of  $\nabla g$  on  $T^{2n} \times R^N \times R^N$ , with  $S$  being the set of bounded solutions. Then  $S$  is compact, since by (13),  $|\nabla g(z)| \geq \varepsilon$  for all  $z = (x, \xi) \in T^{2n} \times R^{2N}$  with  $|\xi| \geq K$ . In particular  $S$  is contained in the interior of the compact set  $B := T^{2n} \times D_1 \times D_2$ , if we choose the radii of the discs sufficiently big. Moreover, by Lemma 2, the compact pair  $(B, B^-)$ , with the exit set  $B^- := T^{2n} \times \partial D_1 \times D_2$ , is an index pair for  $S$  in the sense of ([7], definition 3.4). Therefore  $h(S) = [(B/B^-, *)]$  and the algebraic invariants of  $h(S)$  are easily computed. Namely  $\check{H}^*(h(S)) \cong \check{H}^*(B/B^-, *) \cong \check{H}^*(B, B^-) \cong \check{H}^*(T^{2n} \times D_1, T^{2n} \times \partial D_1)$  which, by the Künneth-formula, is isomorphic to  $\check{H}^*(T^{2n}) \otimes \check{H}^*(D_1, \partial D_1)$ . As  $\check{H}^*(D_1, \partial D_1) \cong \check{H}^*(S^N, *)$ ,  $S^N$  being a sphere of dimension  $N$ , we conclude  $\check{H}^j(h(S)) \cong \check{H}^{j-N}(T^{2n})$ . Consequently, the algebraic invariants of  $h(S)$  are given by

$$(18) \quad p(t, h(S)) = \sum_{j=0}^{2n} \binom{2n}{j} t^{N+j} .$$

Recall Lemma 1 and assume that all the periodic solutions having period 1 are nondegenerate. In this case it can be shown ([7], Lemma 2.6) that the function  $g$  is a Morse-function, hence has only nondegenerate critical points. Their number is finite, since the

critical points are contained in the compact set  $B$ . Therefore the critical points  $\{z_j\} = M_j$  can be labeled so that they form an ordered Morse-decomposition of  $S$ . It is easily seen ([7], sect. 3.6) that  $h(\{z_j\}) = \{(S^{d_j}, *)\}$ , where  $d_j$  is the Morse-index of the critical point  $z_j$ . Consequently  $p(t, h(\{z_j\})) = t^{d_j}$ . Hence, by (18), the Morse-inequalities look as follows:

$$(19) \quad \sum_{j=1}^k t^{d_j} = \sum_{j=0}^{2n} \binom{2n}{j} t^{j+N} + (1+t)Q(t).$$

Since the polynomial  $Q$  has nonnegative integer coefficients we conclude in particular that indeed  $k \geq \sum_{j=0}^{2n} \binom{2n}{j} = 2^{2n}$ , as we wanted to prove. ■

### 8. Appendix

We prove the following statement which we found in V.I. Arnold's book [2], Appendix 9, without proof however. The idea of the proof was suggested to us by J. Mather.

Theorem 6. If  $\psi$  is a symplectic  $C^\infty$ -diffeomorphism of  $T^2 = \mathbb{R}^2/\mathbb{Z}^2$  then the following statements are equivalent.

- (i)  $\psi$  is, on  $\mathbb{R}^2$ , of the form  $x \mapsto x + f(x)$  with  $f$  being periodic and  $[f] = 0$ .
- (ii)  $\psi$  is generated by a globally Hamiltonian vectorfield on  $T^2$ .
- (iii)  $\psi$  belongs to the commutator subgroup of  $\text{Diff}_0^\infty(T^2, \omega)$ , the identity component of the group  $\text{Diff}^\infty(T^2, \omega)$  of symplectic diffeomorphisms of  $T^2$ .

The statement (ii)  $\sim$  (iii) is a special case of a result due to A. Banyaga [4]. In order to prove (i)  $\sim$  (ii) we begin with a Lemma, which is due to J. Moser.

Let  $M$  be a compact symplectic manifold. Fixing a symplectic form  $\omega_0$  on  $M$  we consider the set  $\Omega = \{\text{symplectic forms } \omega \text{ on } M \mid \int_c \omega = \int_c \omega_0 \text{ for all 2-cycles } c \text{ on } M\}$ .

Lemma 5. Let  $s \mapsto \omega_s \in \Omega$ ,  $s \in [0,1]$  be a closed curve which is contractible to  $\omega_0$  in  $\Omega$ , i.e. there exist  $\omega_{st} \in \Omega$ ,  $s, t \in [0,1]$  with  $\omega_{s0} = \omega_0$ ,  $\omega_{s1} = \omega_s$  for  $s \in [0,1]$ , and  $\omega_{0t} = \omega_{1t} = \omega_0$  for  $t \in [0,1]$ . Then there exists a closed curve  $s \mapsto \phi_s \in \text{Diff}^\infty(M)$  satisfying

$$\phi_s^* \omega_s = \omega_0 \quad \text{and} \quad \phi_0 = \phi_1 = \text{id}.$$

Remark. For  $\dim M = 2$  every closed curve  $\omega_s$  meets the assumption of the Lemma. In fact, since  $\Omega$  is convex we can set

$\omega_{st} = t\omega_s + (1-t)\omega_0 \in \Omega$ . For  $\dim M > 2$  the assumption is met, if the component of  $\Omega$  containing  $\omega_0$  is simply connected. When this is the case is not known to us.

Proof. We follow [10]. By the Hodge decomposition theorem with respect to a given metric on  $M$  we have the representation  $\frac{d}{dt} \omega_{st} = d\alpha_{st} + h_{st}$ . The 2-form  $h_{st}$  is harmonic. We shall require that  $\alpha_{st} = \delta\beta_{st}$  so that the choice of  $\alpha_{st}$  is unique. Since by assumption the periods of  $\omega_{st}$  are independent of  $t$ , those of  $\frac{d}{dt} \omega_{st}$  are zero and so  $h_{st} = 0$ .

Thus

$$(20) \quad \frac{d}{dt} \omega_{st} = d\alpha_{st},$$

where, by the above normalization,  $\alpha_{st}$  is unique. As  $\omega_{1t} = \omega_{0t} = \omega_0$  we therefore have  $\alpha_{0t} = \alpha_{1t} = 0$ . Let  $V_{st}$  be the unique vectorfield satisfying

$$(21) \quad \omega_{st}(V_{st}, \cdot) = -\alpha_{st},$$

and let  $\phi_{st}$  be the flow

$$(22) \quad \frac{d}{dt} \phi_{st} = V_{st} \circ \phi_{st}, \quad \phi_{s0} = \text{id}.$$

Since  $d\omega_{st} = 0$  one finds with (20) and (21)

$$\begin{aligned} \frac{d}{dt}(\varphi_{st}^* \omega_{st}) &= \varphi_{st}^* \left( \frac{d}{dt} \omega_{st} + d(\omega_{st}(V_{st}, \cdot)) \right) \\ &= \varphi_{st}^* \left( \frac{d}{dt} \omega_{st} - d\alpha_{st} \right) = 0 . \end{aligned}$$

Hence  $\varphi_{st}^* \omega_{st} = \omega_{s0} = \omega_0$ . Also, from  $V_{0t} = V_{1t} = 0$ , we conclude  $\varphi_{1t} = \varphi_{0t} = \text{id}$ . Therefore  $\varphi_s = \varphi_{s1}$  is the desired loop of diffeomorphisms. ■

Consider now  $M = T^{2n}$  and let  $\omega_0$  be the standard symplectic form on  $T^{2n}$ . Define the subgroups  $A, A_1, A_2$  of  $\text{Diff}^\infty(M)$  as follows

$$A = \{ \psi \in \text{Diff}^\infty(M) \mid \psi \text{ homotopic to id } \}$$

$$A_1 = \{ \psi \in A \mid \psi^* \omega_0 = \omega_0 \}$$

$$A_2 = \{ \psi \in \text{Diff}^\infty(M) \mid \psi^* \omega_0 = \omega_0 \text{ and, on } \mathbb{R}^{2n}, \psi(x) = x + p(x) \text{ with } [p] = 0 \} .$$

Then clearly  $A \supset A_1 \supset A_2$ .

Lemma 6. If  $M = T^2$ , then  $A_1$  and also  $A_2$  are connected by smooth arcs.

Proof. It is a nontrivial fact, that, since  $\dim T^2 = 2$ , the group of diffeomorphisms of  $T^2$  which are homotopic to the identity is equal to the one component of  $\text{Diff}^\infty(T^2)$ , which is connected by smooth arcs, see C.J. Earle and J. Eells [13]. If  $\psi \in A_1$  we take a smooth arc  $\chi_s \in A$  with  $\chi_0 = \text{id}$  and  $\chi_1 = \psi$  and set  $\omega_s = \chi_s^* \omega_0 \in \Omega$  so that  $\omega_s = \omega_0$  for  $s = 0, 1$ . By Lemma 5 there is  $\varphi_s$  with  $\varphi_s^* \omega_s = \omega_0$  and  $\varphi_0 = \varphi_1 = \text{id}$ . Therefore  $\psi_s = \varphi_s \circ \chi_s \in A_1$  and  $\psi_0 = \text{id}$ ,  $\psi_1 = \psi$ .

If, moreover  $\psi \in A_2$ , then  $\psi_s: x \mapsto x + a_s + p_s(x)$ ,  $a_s \in \mathbb{R}^2$  and  $a_0 = a_1 = 0$ ,  $[p_s] = 0$ . We set  $\tau_s: x \mapsto x - a_s$ , then  $\tilde{\psi}_s = \tau_s \circ \psi_s \in A_2$  and  $\tilde{\psi}_0 = \text{id}$ ,  $\tilde{\psi}_1 = \psi_1 = \psi$ . ■

In view of this lemma, the statement (i)  $\Leftrightarrow$  (ii) is an immediate consequence of the following simple

Lemma 7. A smooth arc  $\psi_t \in A_1$  with  $\psi_0 = \text{id}$  is the flow of a globally Hamiltonian vectorfield on  $T^{2n}$  if and only if  $\psi_t \in A_2$ .

Proof. Let  $\psi_t \in A_2$ , then  $\psi_t: x \mapsto x + p_t(x)$  with  $[p_t] = 0$ . Since  $\psi_t^* \omega_0 = \omega_0$  we conclude

$$\left(\frac{d}{dt} \psi_t\right) \circ \psi_t^{-1} = J \nabla h,$$

$\nabla h(t, x)$  being periodic in  $x$ , so that  $h(t, x) = \langle x, c(t) \rangle + h_1(t, x)$  with  $h_1$  periodic in  $x$ . But  $[p_t] = 0$ , hence  $[p_t \circ \psi_t^{-1}] = [p_t] = 0$  and consequently  $c(t) = 0$ , so that indeed  $h = h_1$  is periodic in  $x$ . Conversely, if  $\psi_t$  is the flow of the globally Hamiltonian vectorfield  $J \nabla h$  on  $T^{2n}$ , then  $\psi_t^* \omega_0 = \omega_0$  and  $\psi_t \in A_2$ . ■

We would like to thank A. Dold, M. Herman, J. Mather and J. Moser for suggestions and helpful discussions. We thank the Forschungsinstitut für Mathematik ETH Zürich for its hospitality.

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REPORT DOCUMENTATION PAGE		READ INSTRUCTIONS BEFORE COMPLETING FORM
1. REPORT NUMBER #2569	2. GOVT ACCESSION NO.	3. RECIPIENT'S CATALOG NUMBER
4. TITLE (and Subtitle) The Birkhoff-Lewis Fixed Point Theorem and a Conjecture of V. I. Arnold		5. TYPE OF REPORT & PERIOD COVERED Summary Report - no specific reporting period
		6. PERFORMING ORG. REPORT NUMBER
7. AUTHOR(s) Charles C. Conley and Eduard Zehnder		8. CONTRACT OR GRANT NUMBER(s) DAAG29-80-C-0041
9. PERFORMING ORGANIZATION NAME AND ADDRESS Mathematics Research Center, University of 610 Walnut Street Madison, Wisconsin 53706		10. PROGRAM ELEMENT, PROJECT, TASK AREA & WORK UNIT NUMBERS Work Unit Number 1 - Applied Analysis
11. CONTROLLING OFFICE NAME AND ADDRESS U. S. Army Research Office P. O. Box 12211 Research Triangle Park, North Carolina 27709		12. REPORT DATE September 1983
		13. NUMBER OF PAGES 26
14. MONITORING AGENCY NAME & ADDRESS (if different from Controlling Office)		15. SECURITY CLASS. (of this report)  UNCLASSIFIED
		15a. DECLASSIFICATION/DOWNGRADING SCHEDULE
16. DISTRIBUTION STATEMENT (of this Report)  Approved for public release; distribution unlimited.		
17. DISTRIBUTION STATEMENT (of the abstract entered in Block 20, if different from Report)		
18. SUPPLEMENTARY NOTES		
19. KEY WORDS (Continue on reverse side if necessary and identify by block number)  Fixed points of symplectic maps, Arnold conjecture, periodic solutions of Hamiltonian systems, qualitative behaviour of flows.		
20. ABSTRACT (Continue on reverse side if necessary and identify by block number) The following conjecture of V. I. Arnold is proved: every measure preserving diffeomorphism of the torus $T^2$ , which is homologeous to the identity, and which leaves the center of mass invariant, possesses at least 3 fixed points. The proof of this global fixed point theorem does not make use of the generating function technique. The theorem is a consequence of the statement that a Hamiltonian vectorfield on a torus $T^{2n}$ , which depends periodically on time, possesses at least $(2n+1)$ forced oscillations. These periodic solutions are found using the classical variational principle by means of two qualitative statements for general flows. A second conjecture of V. I. Arnold proved concerns a Birkhoff-Lewis type fixed point theorem for symplectic maps.		



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