

ON THE EXISTENCE OF A COUNTABLE SET OF PERIODIC MOTIONS IN FOUR-DIMENSIONAL SPACE IN AN EXTENDED NEIGHBORHOOD OF A SADDLE-FOCUS

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1967

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Abstract

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UDC 517.9

MATHEMATICS

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ON THE EXISTENCE OF A COUNTABLE SET OF PERIODIC MOTIONS IN FOUR-DIMENSIONAL SPACE IN AN EXTENDED NEIGHBORHOOD OF A SADDLE-FOCUS

(Presented by Academician L. S. Pontryagin on 11 III 1966)

Consider a system of 4 differential equations

$$dz/dt = Z(z), \quad (1)$$

where $Z(z)$ is an analytic vector-function. Suppose that system (1) has an equilibrium state O , at which the characteristic equation

$$|\partial Z/\partial z - \lambda E| = 0$$

has two pairs of complex conjugate roots $\lambda \pm i\omega$, $\gamma \pm i\Omega$, where $\lambda < 0$, $\gamma > 0$. Such an equilibrium state O will be called a saddle-focus. As is known, in this case system (1) has two two-dimensional integral manifolds $\mathfrak{M}^+$ and $\mathfrak{M}^-$, on which, respectively, the 0^+ -curves and 0^- -curves lie.

Suppose that there exists a trajectory Γ_0 , leaving O and returning to it again as $t \rightarrow +\infty$, i.e. $\Gamma_0 \subset (\mathfrak{M}^+ \cap \mathfrak{M}^-)$. We shall assume that the indicated intersection is non-rough of first degree. This means that the relation

$$\dim(\mathcal{L}\mathfrak{M}_M^+ \cap \mathcal{L}\mathfrak{M}_M^-) = 1, \quad (2)$$

holds, where by $\mathcal{L}\mathfrak{M}_M^+$ and $\mathcal{L}\mathfrak{M}_M^-$ are denoted the tangent spaces to $\mathfrak{M}_M^+$ and $\mathfrak{M}_M^-$ at the point $M \in \Gamma_0$.

Let $U(\Gamma_0)$ be some neighborhood of Γ_0 . Obviously, $O \in U(\Gamma_0)$. The domain $U(\Gamma_0)$ will be called an extended neighborhood of the saddle-focus.

Theorem. *If $-\lambda \neq \gamma$ and condition (2) is fulfilled, then any extended neighborhood of the saddle-focus contains a countable set of periodic motions of saddle type.*

Without loss of generality one may assume that $\lambda + \gamma < 0$.

By means of a linear transformation, system (1) can be reduced to the form:

$$\begin{aligned} dx_1/dt &= \lambda x_1 - \omega x_2 + P, & dx_2/dt &= \omega x_1 + \lambda x_2 + P_2, \\ dy_1/dt &= \gamma y_1 - \Omega y_2 + Q, & dy_2/dt &= \Omega y_1 + \gamma y_2 + Q_2, \end{aligned} \quad (3)$$

where $O(0, 0, 0, 0)$ is a saddle-focus; the functions $P_1(x_1, x_2, y_1, y_2), \dots, Q_2(x_1, x_2, y_1, y_2)$ vanish at the origin together with their first derivatives.

In a sufficiently small neighborhood of O , the equations of $\mathfrak{M}^+$ will be written in the form

$$y_1 = \varphi_1(x_1, x_2), \quad y_2 = \varphi_2(x_1, x_2),$$

and the equations of $\mathfrak{M}^-$ in the form

$$x_1 = \psi_1(y_1, y_2), \quad x_2 = \psi_2(y_1, y_2).$$

* The existence of a countable set of periodic motions in a neighborhood of Γ_0 , leaving the saddle and returning to it as $t \rightarrow +\infty$, was discovered in works ^(3,4) under the assumption that Γ_0 as $t \rightarrow -\infty$ enters the saddle, tangent to a certain one-dimensional axis.

Note that $\varphi_1, \dots, \psi_2$ are analytic functions, vanishing at the origin together with their first derivatives. After the substitution

$$\begin{aligned} \xi_1 &= x_1 - \psi_1(y_1, y_2), & \xi_2 &= x_2 - \psi_2(y_1, y_2), \\ \eta_1 &= y_1 - \varphi_1(x_1, x_2), & \eta_2 &= y_2 - \varphi_2(x_1, x_2), \end{aligned}$$

in some neighborhood O the system takes the form

$$\begin{aligned} d\xi_1/dt &= \lambda \xi_1 - \omega \xi_2 + P_{11}\xi_1 + P_{12}\xi_2, \\ d\xi_2/dt &= \omega \xi_1 + \lambda \xi_2 + P_{21}\xi_1 + P_{22}\xi_2, \\ d\eta_1/dt &= \gamma \eta_1 - \Omega \eta_2 + Q_{11}\eta_1 + Q_{12}\eta_2, \\ d\eta_2/dt &= \Omega \eta_1 + \gamma \eta_2 + Q_{21}\eta_1 + Q_{22}\eta_2, \end{aligned} \quad (4)$$

where $P_{ij}(0, \dots, 0) = Q_{ij}(0, \dots, 0) = 0$. In the new variables the equations of $\mathfrak{M}^+$ will be $\eta_1 = 0, \eta_2 = 0$, and those of $\mathfrak{M}^-$ will be $\xi_1 = 0, \xi_2 = 0$.

Denote by S_0 the surface $\xi_1^2 + \xi_2^2 = r_2$, $\eta_1^2 + \eta_2^2 \leq r^2$, and by S_1 the surface $\eta_1^2 + \eta_2^2 = r^2$, $\xi_1^2 + \xi_2^2 \leq r^2$. From the form of equations (4) it readily follows that

Lemma 1. *For all sufficiently small $r > 0$, the surfaces S_0 and S_1 are surfaces without contact for the trajectories of system (4).*

Let

$$\xi_i(t) = \xi_i(t, \xi_1^0, \xi_2^0, \eta_1^0, \eta_2^0), \quad \eta_i(t) = \eta_i(t, \xi_1^0, \xi_2^0, \eta_1^0, \eta_2^0)$$

be the equation of a trajectory l of system (4) passing through the point $M_0(\xi_1^0, \xi_2^0, \eta_1^0, \eta_2^0) \in S_0$ at $t = 0$, where $\eta_1^{02} + \eta_2^{02} \neq 0$. From Lemma 1 we obtain that l , for some t_0 , intersects S_1 at the point $M_1(\xi_1^1, \xi_2^1, \eta_1^1, \eta_2^1)$, where $\xi_1^{12} + \xi_2^{12} < r^2$. We denote this mapping of S_0 into S_1 along trajectories by T_0 . Evidently, it will be written in the form:

$$\xi_i^1 = \xi_i(t_0, \xi_1^0, \xi_2^0, \eta_1^0, \eta_2^0), \quad \eta_i^1 = \eta_i(t_0, \xi_1^0, \xi_2^0, \eta_1^0, \eta_2^0), \quad (5)$$

where the transition time t_0 of the phase point from S_0 to S_1 is found from the equation

$$\eta_1^2(t_0, \xi_1^0, \xi_2^0, \eta_1^0, \eta_2^0) + \eta_2^2(t_0, \xi_1^0, \xi_2^0, \eta_1^0, \eta_2^0) = r^2.$$

Along with this form of writing the mapping T , which was constructed in an analogous way in works (1–4), we shall here construct another representation of the mapping T_0 , which we shall call parametric.

Consider the system of integral equations

$$\begin{aligned} \xi_1(t) &= e^{\lambda t} [\xi_1^0 \cos \omega t - \xi_2^0 \sin \omega t] + \\ &\quad + \int_0^t e^{\lambda(t-\tau)} [\bar{P}_1 \cos \omega(t-\tau) - \bar{P}_2 \sin \omega(t-\tau)] d\tau, \\ \xi_2(t) &= e^{\lambda t} [\xi_1^0 \sin \omega t + \xi_2^0 \cos \omega t] + \\ &\quad + \int_0^t e^{\lambda(t-\tau)} [\bar{P}_1 \sin \omega(t-\tau) + \bar{P}_2 \cos \omega(t-\tau)] d\tau, \\ \eta_1(t) &= e^{\gamma(t-t_0)} [\eta_1^1 \cos \Omega(t-t_0) - \eta_2^1 \sin \Omega(t-t_0)] + \\ &\quad + \int_{t_0}^t e^{\gamma(t-\tau)} [\bar{Q}_1 \cos \Omega(t-\tau) - \bar{Q}_2 \sin \Omega(t-\tau)] d\tau, \\ \eta_2(t) &= e^{\gamma(t-t_0)} [\eta_1^1 \sin \Omega(t-t_0) + \eta_2^1 \cos \Omega(t-t_0)] + \\ &\quad + \int_{t_0}^t e^{\gamma(t-\tau)} [\bar{Q}_1 \sin \Omega(t-\tau) + \bar{Q}_2 \cos \Omega(t-\tau)] d\tau, \end{aligned} \quad (6)$$

where $\bar{P}_1$ denotes the nonlinear terms of the first equation of system (4), $\bar{P}_2$ those of the second, etc.

From the method of successive approximations it follows easily

Lemma 2. *There exists a sufficiently small neighborhood Σ of the origin of the coordinates such that, under the condition $M_0(\xi_1^0, \xi_2^0, 0, 0) \in \Sigma$, $M_1(0, 0, \eta_1^1, \eta_2^1) \in \Sigma$, the solution of system (6) for all $0 \leq t \leq t_0$ exists and is unique.*

By verification we are convinced that the solution found,

$$\begin{aligned}\xi_i(t) &= \xi_i^\Pi(t, t_0, \xi_1^0, \xi_2^0, \eta_1^0, \eta_2^0), \\ \eta_i(t) &= \eta_i^\Pi(t, t_0, \xi_1^0, \xi_2^0, \eta_1^0, \eta_2^0), \quad i = 1, 2,\end{aligned}\tag{7}$$

is a solution of system (4), satisfying the conditions

$$\xi_i(0) = \xi_i^0, \quad \eta_i(t_0) = \eta_i^1, \quad i = 1, 2.$$

Lemma 3. *The solution (7) is representable in the form:*

$$\begin{aligned}\xi_1(t) &= e^{\lambda t} [\xi_1^0(1 + \alpha_{11}^0 + \beta_{11}^0) \cos \omega t - \xi_2^0(1 + \alpha_{12}^0 + \beta_{12}^0) \sin \omega t], \\ \xi_2(t) &= e^{\lambda t} [\xi_1^0(1 + \alpha_{21}^0 + \beta_{21}^0) \sin \omega t + \xi_2^0(1 + \alpha_{22}^0 + \beta_{22}^0) \cos \omega t], \\ \eta_1(t) &= e^{\gamma(t-t_0)} [\eta_1^1(1 + \alpha_{11}^1 + \beta_{11}^1) \cos \Omega(t - t_0) - \\ &\quad - \eta_2^1(1 + \alpha_{12}^1 + \beta_{12}^1) \sin \Omega(t - t_0)], \\ \eta_2(t) &= e^{\gamma(t-t_0)} [\eta_1^1(1 + \alpha_{21}^1 + \beta_{21}^1) \sin \Omega(t - t_0) + \\ &\quad + \eta_2^1(1 + \alpha_{22}^1 + \beta_{22}^1) \cos \Omega(t - t_0)],\end{aligned}\tag{8}$$

where $\alpha_{ij}^0(t - t_0, \xi_1^0, \xi_2^0, \eta_1^1, \eta_2^1)$, $\alpha_{ij}^1(t, \xi_1^0, \xi_2^0, \eta_1^1, \eta_2^1)$, $\beta_{ij}^k(t, t_0, \xi_1^0, \dots, \eta_2^1)$ are analytic functions satisfying the conditions: $\alpha_{ij}^k(0, \xi_1^0, \dots, \eta_2^1)$ vanish for $\xi_1^0 = \xi_2^0 = \eta_1^1 = \eta_2^1 = 0$, while $\beta_{ij}^0(t_0, t_0, \xi_1^0, \xi_2^0, \eta_1^1, \eta_2^1)$, $\beta_{ij}^1(0, t_0, \xi_1^0, \xi_2^0, \eta_1^1, \eta_2^1)$ tend to zero as $t_0 \rightarrow +\infty$ together with their first derivatives.

Introduce the functions

$$\xi_i^1 = \xi_i^\Pi(t_0, t_0, \xi_1^0, \xi_2^0, \eta_1^1, \eta_2^1), \quad \eta_i^0 = \eta_i^\Pi(0, t_0, \xi_1^0, \xi_2^0, \eta_1^1, \eta_2^1).\tag{9}$$

From lemma (3) there will follow the estimates

$$|\xi_1^1| + |\xi_2^1| < K e^{\lambda t_0}, \quad |\eta_1^0| + |\eta_2^0| < K e^{-\gamma t_0},\tag{10}$$

$$D\xi_1^1 + D\xi_2^1 < K e^{\lambda \cdot 2\pi t_0}, \quad D\eta_1^0 + D\eta_2^0 < K e^{-\gamma \cdot 2\pi t_0},\tag{11}$$

where $D = |\partial/\partial t_0| + \Sigma |\partial/\partial \xi_i^0| + \Sigma |\partial/\partial \eta_i^1|$, and K is a certain constant. Obviously, when $\xi_1^{0^2} + \xi_2^{0^2} = r^2$, $\eta_1^{1^2} + \eta_2^{1^2} = r^2$, where r is sufficiently small, formulas (9) give a new form for writing the map T_0 .

Without loss of generality one may assume r to be such that Γ_0 intersects S_0 and S_1 at the points $M_0^+(r, 0, 0, 0)$ and $M_1^-(0, 0, r, 0)$. From the theorems on continuous dependence on initial conditions it follows that the trajectory of system (4) intersecting S_1 at points close to the point M_1^- will also intersect S_0 at points close to the point M_1^- . In the variables under consideration this correspondence, which we denote by T_1 , can be written in a sufficiently small neighborhood of M_1^- in the form:

$$\bar{\eta}_i^0 = f(\xi_1^1, \xi_2^1, \eta_2^1) = A_1 \xi_1^1 + A_2 \xi_2^1 + B \eta_2^1 + \dots,$$

$$\bar{\xi}_i^0 = g_i(\xi_1^1, \xi_2^1, \eta_2^1) = A_{i1} \xi_1^1 + A_{i2} \xi_2^1 + B_i \eta_2^1 + \dots, \quad i = 1, 2. \quad (12)$$

In the linear approximation, the trace of the intersection of $\mathfrak{M}^-$ with S_0 has the equations

$$\xi_2^0 = B \eta_2^1, \quad \eta_1^0 = B_1 \eta_2^1, \quad \eta_2^0 = B_2 \eta_2^1. \quad (13)$$

It follows from condition (2) that B_1 and B_2 are not simultaneously equal to zero.

Since, for sufficiently small $\bar{\eta}_1^0$ and $\bar{\eta}_2^0$, the trajectory passing through the point $\bar{M}_0(\bar{\xi}_1, \bar{\xi}_2, \bar{\eta}_1^0, \bar{\eta}_2^1)$ intersects S_1 after time $\bar{t}_0$ at the point $\bar{M}_1(\xi_1, \xi_2, \bar{\eta}_1^1, \bar{\eta}_2^1)$, then, by virtue of what was indicated above, the relation between the last two coordinates of the points $\bar{M}_0$ and $\bar{M}_1 = T\bar{M}_0$ can also be written in the form:

$$\bar{\eta}_i^0 = \eta_i^\Pi(0, \bar{t}_0, \bar{\xi}_1^0, \bar{\xi}_2^0, \bar{\eta}_1^1, \bar{\eta}_2^1),$$

where $\bar{\xi}_1^0 = \sqrt{r^2 - (\bar{\xi}_2^0)^2}$, $\bar{\eta}_1^1 = \sqrt{r^2 - (\bar{\eta}_2^1)^2}$. Consider the mapping $T = T_1 T_0$

$$\begin{aligned} \xi_2^0 &= f(\xi_1^\Pi(t_0, t_0, \xi_1^0, \dots, \eta_2^1), \xi_2^\Pi(t_0, t_0, \xi_1^0, \dots, \eta_2^1), \eta_2^1), \\ \eta_i^\Pi(0, t_0, \xi_1^0, \dots, \eta_2^1) &= g_i(\xi_1^\Pi(t_0, t_0, \xi_1^0, \dots, \eta_2^1), \xi_2^\Pi(t_0, t_0, \xi_1^0, \dots, \eta_2^1), \eta_2^1), \end{aligned} \quad (14)$$

where $\xi_1^0 = \sqrt{r^2 - (\xi_2^0)^2}$, $\eta_1^1 = \sqrt{r^2 - (\eta_2^1)^2}$. Obviously, T is defined for sufficiently small ξ_2^0, η_2^1 and sufficiently large t_0 , and maps the "point" (ξ_2^0, η_2^1, t_0) into the point $(\xi_2^0, \bar{\eta}_2^1, \bar{t}_0)$. We shall look for fixed points of T . The coordinates of the fixed points (ξ_2^*, η_2^*, t^*) satisfy the equations

$$\xi_2^* - f(\xi_1^\Pi, \xi_2^\Pi, \eta_2^*) = 0, \quad \eta_i^\Pi - g_i(\xi_1^\Pi, \xi_2^\Pi, \eta_2^*) = 0, \quad i = 1, 2. \quad (15)$$

Let, for definiteness, $B_1 \neq 0$. It is easily proved that the first two equations of system (15) are solvable with respect to ξ_2^* and η_2^* for all $t^* > \bar{t}^*$. Substituting

their expressions into the last equation, we obtain an equation with respect to t^*

$$\begin{aligned} & B_1(1 - \varphi_{21}^1(0, r, 0, r, 0) + \dots) \sin \Omega t^* + \\ & + B_2(1 + \varphi_{11}^1(0, r, 0, r, 0) + \dots) \cos \Omega t^* - \\ & - e^{(\lambda+\gamma)t^*} [\Delta_1(1 + \varphi_{11}^0(0, r, 0, r, 0) + \dots) \cos \omega t^* + \\ & + \Delta_2(1 + \varphi_{21}^1(0, r, 0, r, 0) + \dots) \sin \omega t^*] = 0, \end{aligned} \quad (16)$$

where $\Delta_1 = A_{11}B_2 - A_{21}B_1$, $\Delta_2 = A_{12}B_2 - A_{22}B_1$. Since $\lambda + \gamma < 0$ and $1 + \varphi_{11}^1 > 0$, $1 + \varphi_{21}^1 > 0$ for sufficiently small r , we obtain that equation (16) has a countable number of roots t_n^* , whose asymptotics as $n \rightarrow \infty$ is determined by the roots of the equation

$$B_1(1 + \varphi_{21}^1) \sin \Omega t^* + B_2(1 + \varphi_{11}^1) \cos \Omega t^* = \overline{B} \sin(\Omega t^* + \theta) = 0.$$

The characteristic equation of the linearized point mapping (14) at a fixed point is easy to find and can be written in the form

$$\alpha_1(n)z^3 + [\overline{B}\Omega\delta + \alpha_2(n)]z^2 + \alpha_3(n)z + \alpha_4(n) = 0,$$

where $\alpha_i(n) \rightarrow 0$ as $n \rightarrow \infty$, and δ is equal either to $+1$ or to -1 . As $n \rightarrow +\infty$, this equation has one root tending to infinity and two tending to zero.

Thus, we have proved that the mapping T has a countable number of fixed points. Consequently, system (3) has a countable set of periodic solutions of saddle type, which pass through the points

$$M_n^*(\xi_{1n}^*, \xi_{2n}^*, \eta_1^{\text{II}}(0, t^*, \xi_{1n}^*, \xi_{2n}^*, \eta_{1n}^*, \eta_{2n}^*), \eta_2^{\text{II}}) \in S_0.$$

From the construction of the mappings T_0 and T_1 it follows that any extended neighborhood of the saddle-focus contains a countable set of periodic solutions of the indicated type.

Scientific Research Institute
of Applied Mathematics and Cybernetics
at Gorky State University
named after N. I. Lobachevsky

Received
10 III 1966

CITED LITERATURE

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