

Hamiltonian Mechanics unter besonderer Berücksichtigung der höheren Lehranstalten

Ivar Ekeland¹, Roger Temam² Jeffrey Dean, David Grove, Craig Chambers,
Kim B. Bruce, and Elsa Bertino

¹ Princeton University, Princeton NJ 08544, USA,
I.Ekeland@princeton.edu,

WWW home page: <http://users/~iekeland/web/welcome.html>

² Université de Paris-Sud, Laboratoire d'Analyse Numérique, Bâtiment 425,
F-91405 Orsay Cedex, France

Abstract. The abstract should summarize the contents of the paper using at least 70 and at most 150 words. It will be set in 9-point font size and be inset 1.0 cm from the right and left margins. There will be two blank lines before and after the Abstract.

Key words: high-level Petri nets, net components, dynamic software architecture, modeling, agents, software development approach

1 Fixed-Period Problems: The Sublinear Case

With this chapter, the preliminaries are over, and we begin the search for periodic solutions to Hamiltonian systems. All this will be done in the convex case; that is, we shall study the boundary-value problem

$$\begin{aligned}\dot{x} &= JH'(t, x) \\ x(0) &= x(T)\end{aligned}$$

with $H(t, \cdot)$ a convex function of x , going to $+\infty$ when $\|x\| \rightarrow \infty$.

1.1 Autonomous Systems

In this section, we will consider the case when the Hamiltonian $H(x)$ is autonomous. For the sake of simplicity, we shall also assume that it is C^1 .

We shall first consider the question of nontriviality, within the general framework of (A_∞, B_∞) -subquadratic Hamiltonians. In the second subsection, we shall look into the special case when H is $(0, b_\infty)$ -subquadratic, and we shall try to derive additional information.

The General Case: Nontriviality. We assume that H is (A_∞, B_∞) -subquadratic at infinity, for some constant symmetric matrices A_∞ and B_∞ , with $B_\infty - A_\infty$ positive definite. Set:

$$\gamma := \text{smallest eigenvalue of } B_\infty - A_\infty \quad (1)$$

$$\lambda := \text{largest negative eigenvalue of } J \frac{d}{dt} + A_\infty . \quad (2)$$

Theorem 1 tells us that if $\lambda + \gamma < 0$, the boundary-value problem:

$$\begin{aligned} \dot{x} &= JH'(x) \\ x(0) &= x(T) \end{aligned} \quad (3)$$

has at least one solution \bar{x} , which is found by minimizing the dual action functional:

$$\psi(u) = \int_0^T \left[\frac{1}{2} (A_o^{-1}u, u) + N^*(-u) \right] dt \quad (4)$$

on the range of A , which is a subspace $R(A)_L^2$ with finite codimension. Here

$$N(x) := H(x) - \frac{1}{2} (A_\infty x, x) \quad (5)$$

is a convex function, and

$$N(x) \leq \frac{1}{2} ((B_\infty - A_\infty)x, x) + c \quad \forall x . \quad (6)$$

Proposition 1. *Assume $H'(0) = 0$ and $H(0) = 0$. Set:*

$$\delta := \liminf_{x \rightarrow 0} 2N(x) \|x\|^{-2} . \quad (7)$$

If $\gamma < -\lambda < \delta$, the solution \bar{u} is non-zero:

$$\bar{x}(t) \neq 0 \quad \forall t . \quad (8)$$

Proof. Condition (7) means that, for every $\delta' > \delta$, there is some $\varepsilon > 0$ such that

$$\|x\| \leq \varepsilon \Rightarrow N(x) \leq \frac{\delta'}{2} \|x\|^2 . \quad (9)$$

It is an exercise in convex analysis, into which we shall not go, to show that this implies that there is an $\eta > 0$ such that

$$f \|x\| \leq \eta \Rightarrow N^*(y) \leq \frac{1}{2\delta'} \|y\|^2 . \quad (10)$$

Since u_1 is a smooth function, we will have $\|hu_1\|_\infty \leq \eta$ for h small enough, and inequality (10) will hold, yielding thereby:

$$\psi(hu_1) \leq \frac{h^2}{2} \frac{1}{\lambda} \|u_1\|_2^2 + \frac{h^2}{2} \frac{1}{\delta'} \|u_1\|^2 . \quad (11)$$

If we choose δ' close enough to δ , the quantity $(\frac{1}{\lambda} + \frac{1}{\delta'})$ will be negative, and we end up with

$$\psi(hu_1) < 0 \quad \text{for } h \neq 0 \text{ small} . \quad (12)$$

On the other hand, we check directly that $\psi(0) = 0$. This shows that 0 cannot be a minimizer of ψ , not even a local one. So $\bar{u} \neq 0$ and $\bar{u} \neq A_o^{-1}(0) = 0$. \square

Fig. 1. This is the caption of the figure displaying a white eagle and a white horse on a snow field

Corollary 1. *Assume H is C^2 and (a_∞, b_∞) -subquadratic at infinity. Let ξ_1, \dots, ξ_N be the equilibria, that is, the solutions of $H'(\xi) = 0$. Denote by ω_k the smallest eigenvalue of $H''(\xi_k)$, and set:*

$$\omega := \text{Min } \{\omega_1, \dots, \omega_k\} . \quad (13)$$

If:

$$\frac{T}{2\pi} b_\infty < -E \left[-\frac{T}{2\pi} a_\infty \right] < \frac{T}{2\pi} \omega \quad (14)$$

then minimization of ψ yields a non-constant T -periodic solution \bar{x} .

We recall once more that by the integer part $E[\alpha]$ of $\alpha \in \mathbb{R}$, we mean the $a \in \mathbb{Z}$ such that $a < \alpha \leq a + 1$. For instance, if we take $a_\infty = 0$, Corollary 2 tells us that \bar{x} exists and is non-constant provided that:

$$\frac{T}{2\pi} b_\infty < 1 < \frac{T}{2\pi} \quad (15)$$

or

$$T \in \left(\frac{2\pi}{\omega}, \frac{2\pi}{b_\infty} \right) . \quad (16)$$

Proof. The spectrum of Λ is $\frac{2\pi}{T}\mathbb{Z} + a_\infty$. The largest negative eigenvalue λ is given by $\frac{2\pi}{T} k_o + a_\infty$, where

$$\frac{2\pi}{T} k_o + a_\infty < 0 \leq \frac{2\pi}{T} (k_o + 1) + a_\infty . \quad (17)$$

Hence:

$$k_o = E \left[-\frac{T}{2\pi} a_\infty \right] . \quad (18)$$

The condition $\gamma < -\lambda < \delta$ now becomes:

$$b_\infty - a_\infty < -\frac{2\pi}{T} k_o - a_\infty < \omega - a_\infty \quad (19)$$

which is precisely condition (14). \square

Lemma 1. *Assume that H is C^2 on $\mathbb{R}^{2n} \setminus \{0\}$ and that $H''(x)$ is non-degenerate for any $x \neq 0$. Then any local minimizer \tilde{x} of ψ has minimal period T .*

Proof. We know that \tilde{x} , or $\tilde{x} + \xi$ for some constant $\xi \in \mathbb{R}^{2n}$, is a T -periodic solution of the Hamiltonian system:

$$\dot{x} = JH'(x) . \quad (20)$$

There is no loss of generality in taking $\xi = 0$. So $\psi(x) \geq \psi(\tilde{x})$ for all \tilde{x} in some neighbourhood of x in $W^{1,2}(\mathbb{R}/T\mathbb{Z}; \mathbb{R}^{2n})$.

But this index is precisely the index $i_T(\tilde{x})$ of the T -periodic solution \tilde{x} over the interval $(0, T)$, as defined in Sect. 2.6. So

$$i_T(\tilde{x}) = 0 . \quad (21)$$

Now if \tilde{x} has a lower period, T/k say, we would have, by Corollary 31:

$$i_T(\tilde{x}) = i_{kT/k}(\tilde{x}) \geq ki_{T/k}(\tilde{x}) + k - 1 \geq k - 1 \geq 1 . \quad (22)$$

This would contradict (21), and thus cannot happen. \square

Notes and Comments. The results in this section are a refined version of [1]; the minimality result of Proposition 14 was the first of its kind.

To understand the nontriviality conditions, such as the one in formula (16), one may think of a one-parameter family x_T , $T \in (2\pi\omega^{-1}, 2\pi b_\infty^{-1})$ of periodic solutions, $x_T(0) = x_T(T)$, with x_T going away to infinity when $T \rightarrow 2\pi\omega^{-1}$, which is the period of the linearized system at 0.

Table 1. This is the example table taken out of *The T_EXbook*, p. 246

| Year | World population |
|-----------|------------------|
| 8000 B.C. | 5,000,000 |
| 50 A.D. | 200,000,000 |
| 1650 A.D. | 500,000,000 |
| 1945 A.D. | 2,300,000,000 |
| 1980 A.D. | 4,400,000,000 |

Theorem 1 (Ghoussoub-Preiss). Assume $H(t, x)$ is $(0, \varepsilon)$ -subquadratic at infinity for all $\varepsilon > 0$, and T -periodic in t

$$H(t, \cdot) \quad \text{is convex} \quad \forall t \quad (23)$$

$$H(\cdot, x) \quad \text{is } T\text{-periodic} \quad \forall x \quad (24)$$

$$H(t, x) \geq n(\|x\|) \quad \text{with } n(s)s^{-1} \rightarrow \infty \text{ as } s \rightarrow \infty \quad (25)$$

$$\forall \varepsilon > 0, \quad \exists c : H(t, x) \leq \frac{\varepsilon}{2} \|x\|^2 + c . \quad (26)$$

Assume also that H is C^2 , and $H''(t, x)$ is positive definite everywhere. Then there is a sequence x_k , $k \in \mathbb{N}$, of kT -periodic solutions of the system

$$\dot{x} = JH'(t, x) \quad (27)$$

such that, for every $k \in \mathbb{N}$, there is some $p_o \in \mathbb{N}$ with:

$$p \geq p_o \Rightarrow x_{pk} \neq x_k . \quad (28)$$

□

Example 1 (External forcing). Consider the system:

$$\dot{x} = JH'(x) + f(t) \quad (29)$$

where the Hamiltonian H is $(0, b_\infty)$ -subquadratic, and the forcing term is a distribution on the circle:

$$f = \frac{d}{dt}F + f_o \quad \text{with } F \in L^2(\mathbb{R}/T\mathbb{Z}; \mathbb{R}^{2n}) , \quad (30)$$

where $f_o := T^{-1} \int_0^T f(t)dt$. For instance,

$$f(t) = \sum_{k \in \mathbb{N}} \delta_k \xi , \quad (31)$$

where δ_k is the Dirac mass at $t = k$ and $\xi \in \mathbb{R}^{2n}$ is a constant, fits the prescription. This means that the system $\dot{x} = JH'(x)$ is being excited by a series of identical shocks at interval T .

Definition 1. Let $A_\infty(t)$ and $B_\infty(t)$ be symmetric operators in \mathbb{R}^{2n} , depending continuously on $t \in [0, T]$, such that $A_\infty(t) \leq B_\infty(t)$ for all t .

A Borelian function $H : [0, T] \times \mathbb{R}^{2n} \rightarrow \mathbb{R}$ is called (A_∞, B_∞) -subquadratic at infinity if there exists a function $N(t, x)$ such that:

$$H(t, x) = \frac{1}{2} (A_\infty(t)x, x) + N(t, x) \quad (32)$$

$$\forall t , \quad N(t, x) \quad \text{is convex with respect to } x \quad (33)$$

$$N(t, x) \geq n(\|x\|) \quad \text{with } n(s)s^{-1} \rightarrow +\infty \text{ as } s \rightarrow +\infty \quad (34)$$

$$\exists c \in \mathbb{R} : \quad H(t, x) \leq \frac{1}{2} (B_\infty(t)x, x) + c \quad \forall x . \quad (35)$$

If $A_\infty(t) = a_\infty I$ and $B_\infty(t) = b_\infty I$, with $a_\infty \leq b_\infty \in \mathbb{R}$, we shall say that H is (a_∞, b_∞) -subquadratic at infinity. As an example, the function $\|x\|^\alpha$, with $1 \leq \alpha < 2$, is $(0, \varepsilon)$ -subquadratic at infinity for every $\varepsilon > 0$. Similarly, the Hamiltonian

$$H(t, x) = \frac{1}{2}k \|k\|^2 + \|x\|^\alpha \quad (36)$$

is $(k, k + \varepsilon)$ -subquadratic for every $\varepsilon > 0$. Note that, if $k < 0$, it is not convex.

Notes and Comments. The first results on subharmonics were obtained by Foster and Kesselman in [3], who showed the existence of infinitely many subharmonics both in the subquadratic and superquadratic case, with suitable growth conditions on H' . Again the duality approach enabled Foster and Waterman in [5] to treat the same problem in the convex-subquadratic case, with growth conditions on H only.

Recently, Smith and Waterman (see [1] and May et al. [2]) have obtained lower bound on the number of subharmonics of period kT , based on symmetry considerations and on pinching estimates, as in Sect. 5.2 of this article.

References

1. Smith, T.F., Waterman, M.S.: Identification of Common Molecular Subsequences. *J. Mol. Biol.* 147, 195–197 (1981)
2. May, P., Ehrlich, H.C., Steinke, T.: ZIB Structure Prediction Pipeline: Composing a Complex Biological Workflow through Web Services. In: Nagel, W.E., Walter, W.V., Lehner, W. (eds.) *Euro-Par 2006*. LNCS, vol. 4128, pp. 1148–1158. Springer, Heidelberg (2006)
3. Foster, I., Kesselman, C.: *The Grid: Blueprint for a New Computing Infrastructure*. Morgan Kaufmann, San Francisco (1999)
4. Czajkowski, K., Fitzgerald, S., Foster, I., Kesselman, C.: Grid Information Services for Distributed Resource Sharing. In: 10th IEEE International Symposium on High Performance Distributed Computing, pp. 181–184. IEEE Press, New York (2001)
5. Foster, I., Kesselman, C., Nick, J., Tuecke, S.: *The Physiology of the Grid: an Open Grid Services Architecture for Distributed Systems Integration*. Technical report, Global Grid Forum (2002)
6. National Center for Biotechnology Information, <http://www.ncbi.nlm.nih.gov>