

Translations of
**MATHEMATICAL
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Volume 176

**Four-Dimensional
Integrable Hamiltonian
Systems with
Simple Singular Points
(Topological Aspects)**

L. M. Lerman
Ya. L. Umanskiy




American Mathematical Society

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Providence, Rhode Island

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ЧЕТЫРЕХМЕРНЫЕ ИНТЕГРИРУЕМЫЕ ГАМИЛЬТОНОВЫ СИСТЕМЫ С ПРОСТЫМИ ОСОБЫМИ ТОЧКАМИ (ТОПОЛОГИЧЕСКИЙ ПОДХОД)

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by A. Kononenko and A. Semenovich

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ABSTRACT. The main topic of this book is the isoenergetic structure of the Liouville foliation generated by an integrable system with two degrees of freedom and the topological structure of the corresponding Poisson action of the group \mathbb{R}^2 . This is a first step towards understanding the global dynamics of Hamiltonian systems and applying perturbation methods. The main attention is paid to the topology of this foliation rather than to analytic representation. In contrast to books published before, the authors consistently use the dynamical properties of the action to achieve their results.

The book can be used by graduate students and researchers interested in studying dynamics of Hamiltonian systems. It can also be useful for people studying the geometric structure of symplectic manifolds.

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Introduction

The purpose of this book is to study a smooth integrable Hamiltonian system on a smooth four-dimensional symplectic manifold M (a Hamiltonian system with two degrees of freedom in the terminology accepted in mechanics) in invariant domains containing singular points. The notion of integrability which appeared almost at the very beginning of the development of the theory of differential equations has undergone a significant evolution: from the attempts to obtain solutions of a differential equation in the form of elementary functions, their integrals, and inverse functions of integrals (integration in quadratures) in works of Johann, both Nicolai, and Daniel Bernoulli, Ricatti, Euler, Clairaut and other classics, via the discovery of the important particular cases of integrable systems in mechanics and geometry in the works of Euler, Lagrange, Jacobi, Neumann, Clebsch and many others, via the Liouville theorem, to the modern understanding of the integrability of a Hamiltonian system with n degrees of freedom as the existence of n almost everywhere independent integrals in the involution. Apparently, the Liouville theorem was the first general geometric result in the theory of integrable systems because this theorem depends not on a particular form of the system but only on the existence of n independent integrals in the involution, and gives a description of the behavior of all trajectories of the system in the considered neighborhood. In [1] Arnold stated this theorem in the modern form and globalized the theorem's statement.

The modern breakthrough in the theory of finite-dimensional integrable systems occurred after the discovery of infinite-dimensional integrable Hamiltonian systems of the types of Korteweg–de Vries equations, nonlinear Schrödinger equation, sin-Gordon equation, Landau–Lifshits equation, and the development of the inverse scattering problem method and algebraic integration methods (Gardner, Green, Kruskal, Miura, Lax, Zakharov, Faddeev, Hirota, Toda, Calogero, Moser, Novikov, Dubrovin, Shabat, Mischenko, Fomenko, Bogoyavlensky and many others), which led to the discovery of new and rediscovery of already known finite-dimensional integrable Hamiltonian systems. These powerful analytic methods allow us to establish integrability (to be more precise, not to establish integrability of particular systems but to construct classes of integrable equations) and obtain explicit solutions. But these methods are poorly suited for obtaining a global description of a particular system or its phase portrait, its structure, etc., in the terminology used in the theory of dynamical systems. The first step in the development of geometric theory was made by Smale [2] and Marsden and Weinstein [3]. Smale formulated the approach to the study of a Hamiltonian system invariant with respect to some Lie group action, and Marsden and Weinstein [3] developed the notion of the reduction for a Hamiltonian system with symmetries. These works were among the most important ones which led the authors of this book to the idea of applying the dynamical systems methods to the study of Hamiltonian systems [4, 5, 6, 7, 8, 73].

Before we start describing our approach it is natural to put the following question. It is known that integrable systems form a pretty “thin” [13] subset in the set of all Hamiltonian systems on a symplectic manifold (in the space of their Hamiltonians), so is it worthwhile to study their structure? In our opinion, the answer is positive and it is motivated by the following considerations. In the first place, “general position” arguments, although quite fruitful, are not absolute. For example, they do not explain such a phenomenon as frequent occurrence of integrable models in different physical systems. Apparently, the symmetry considerations are always tacitly present in the constructions of such models, which often leads to their integrability, or, in the multidimensional case, to the existence of a sufficiently rich group of symmetries. In the second place, integrable systems often appear in local problems when the dynamics of a nonintegrable system in neighborhoods of singular points and periodic trajectories are studied. Moreover, when a singular point is degenerate, it becomes necessary to study the properties of families of the Hamiltonian systems in a neighborhood of this point [14]. It often leads to integrable normal forms depending on parameters, i.e., to a peculiar bifurcation theory in the class of integrable systems. It is worth mentioning that although a normal form transformation usually diverges, it nevertheless conveys a lot of information about the behavior of trajectories in a neighborhood of a singular point or a periodic orbit. The reason is that nonintegrability effects (for example, splitting of separatrix surfaces of singular points and periodic trajectories) are usually exponentially small when we are engaged in the local study of unfolding of a Hamiltonian system with a degenerate singular point under the condition of integrability of its normal form. This leads to a good asymptotic approximation of the real solutions by the solutions obtained from the normal form [15].

In our opinion, there is a third reason for the interest in integrable systems. It is known that the gradient systems played a significant role in the differential topology for the studies of the topology of smooth manifolds [16], in particular, for the solution of the famous Poincaré problem for $n > 4$. We believe that the study of integrable Hamiltonian systems may help in the study of the topology of symplectic manifolds. The future will show whether this is true or not.

In addition to the above reasons, one can mention another important argument in favor of the study of integrable systems: this is one of few classes of Hamiltonian systems for which it is possible, in principle, to carry out a complete study of the structure of the flow. Another well-known example of this type is the opposite case of complete nonintegrability—the case of the geodesic flows on manifolds of negative curvature (see [17] and the references therein). Intuition is sharpened on such classes.

The authors’ interest in these problems was stimulated to a large extent by the desire to understand the structure of some model systems which appeared in the theory of the domain walls propagation in magnetic media [18, 19]. It is known that the main phenomenological equation of this theory is the Landau–Lifshits equation, which for one-dimensional medium (plane wave) has the form:

$$m_t = m \times m_{xx} + m \times Jm,$$

where $m(x, t)$ is a three-dimensional vector of magnetic momentum, $m^2 = 1$, $J = \text{diag}(J_1, J_2, J_3)$, $x \in \mathbb{R}$. Stationary waves of the form $m(x, t) = v(\xi)$, $\xi = x - ut$ satisfy the equation which reduces, after a substitution, to an integrable Hamiltonian system whose phase space is the cotangent bundle T^*S^2 to the sphere

$S^2 : v_1^2 + v_2^2 + v_3^2 = 1$. This system depends on two parameters u and $\epsilon = (J_3 - J_2)/(J_2 - J_1)$ and can be integrated in terms of Prim's θ -functions [20]. However, it is still quite difficult to "see" the dynamics of all solutions from this fact. This led us to the problem of developing some version of a "qualitative theory of integrable Hamiltonian systems" [4, 5]. In the base of this theory we put the study of the orbit structure for the induced action of the group \mathbb{R}^2 generated by a pair of commuting Hamiltonian vector fields X_H, X_K , where H is the Hamilton function of the Hamiltonian vector field, and K is its additional integral. Such an approach was quite natural for us since it is typical for "Andronov's school of oscillation theory" to which the authors belong. From this point of view the first problem was to study the action in a neighborhood of the singular set of the action, i.e., in the union of orbits whose dimension is less than two. The theorem of Liouville–Arnold, which describes the structure of orbits in a neighborhood of a two-dimensional compact orbit, the torus, does not work here. We note that studying the structure of orbits in a neighborhood of a singular point of the action we are led to the necessity of the global study of their behavior, since usually there are orbits containing a singular point in their closure but deviating far from this singular point. Therefore, we are led to the notion of extended neighborhood of a singular point and to the study of the behavior of action orbits and Hamiltonian system trajectories in this neighborhood, which is invariant with respect to the action. This is the main topic of our book.

It should be noted that such a study is conducted in a four-dimensional extended neighborhood and cannot be reduced to the study of the dynamics on a smooth three-dimensional level set of the Hamilton function H . The constructed equivalence invariants are determined both by the behavior of the system on the level set of H containing the singular point and by its behavior on nearby level sets. Clearly, for a global study of a system on a symplectic manifold one needs to know the behavior of the system on those level sets of the Hamilton function H that do not contain singular points. This was done in the works of Fomenko and coauthors [9, 10, 11]. Since these results are presented in many publications and books, we will not repeat them here, referring the interested reader to the original works.

For the reader's convenience we list some nonstandard abbreviations used throughout the book:

- IHVF – integrable Hamiltonian vector field,
- PA – Poisson action,
- SPT – singular periodic trajectory,
- CSP – curve of singular points.

The exact meaning of this terms is explained in the appropriate sections of this book. Also we would like to mention the numeration of the formulas, definitions, statements (lemmas, propositions, theorems, corollaries) and remarks accepted in the book. Every chapter, except for small Chapter 4, is divided into sections, which have double numeration. For example, Section 3.2 denotes Section 2 of Chapter 3. Formulas are numbered consecutively within each chapter. Definitions, remarks and figures are numbered consecutively within each chapter, and their numbers are of the form m.n, where m is the number of the chapter and n is the number of the corresponding definition, remark, or figure. The statements are numbered consecutively within each section, so they have triple numbers p.q.r., where p is the number of the chapter, q, the number of the section, and r, the number of the corresponding statement.

We express our gratitude to V. M. Eleonsky, who brought to our attention integrable models in physics and discussed with us many questions related to integrable systems, and to L. P. Shilnikov whose lively interest has been of help to us in our work.

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Nizhni Novgorod

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