ON THE EXISTENCE OF PERIODIC SOLUTIONS FOR A CLASS OF
SYMMETRIC HAMILTONIAN (U) WISCONSIN UNIV-MADISON
MATHEMATICS RESEARCH CENTER P H RABINOWITZ JAN 86
UNCLASSIFIED MRC-TSR-2901 DAAG29-80-C-0041 F/G 12/1 NL
ON THE EXISTENCE OF PERIODIC SOLUTIONS FOR A CLASS OF SYMMETRIC HAMILTONIAN SYSTEMS

Paul H. Rabinowitz

Mathematics Research Center
University of Wisconsin—Madison
610 Walnut Street
Madison, Wisconsin 53705

January 1986

(Received December 3, 1985)

Approved for public release
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Sponsored by

U. S. Army Research Office
P. O. Box 12211
Research Triangle Park
North Carolina 27709

National Science Foundation
Washington, DC 20550
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Technical Summary Report #2901
January 1986

ABSTRACT

The main result in this paper is:

Theorem: If \( H \in C^1(\mathbb{R}^{2n}, \mathbb{R}) \) and satisfies

\( (H_1) \) \( H^{-1}(1) \) bounds a starshaped neighborhood of 0 in \( \mathbb{R}^{2n} \),

\( (H_2) \) \( z \cdot H_z \neq 0 \) for all \( z \in H^{-1}(1) \),

\( (H_3) \) \( H(p,q) = H(-p,q) \) for all \( p,q \in \mathbb{R}^n \), then there is a \( T > 0 \) such that the Hamiltonian system

\[ \dot{z} = H_z(z), \quad (0 \quad -\text{id}) = (\text{id} \quad 0) \]

possesses a \( T \) periodic solution \( (p(t),q(t)) \in H^{-1}(1) \) with \( p \) odd about 0 and \( T/2 \) and \( q \) even about 0 and \( T/2 \).

The proof involves a new existence mechanism which should be useful in other situations.

AMS (MOS) Subject Classifications: 34C25, 58E05, 58F22, 70H05, 70H25, 70K99

Key Words: periodic solution, Hamiltonian system, minimax methods

Work Unit Number 1 (Applied Analysis)
SIGNIFICANCE AND EXPLANATION

Hamiltonian systems are used to model the motion of discrete mechanical systems. This paper establishes the existence of periodic solutions for a class of such systems. The method developed to prove existence should be useful for other such problems.
ON THE EXISTENCE OF PERIODIC SOLUTIONS FOR A CLASS OF SYMMETRIC HAMILTONIAN SYSTEMS

Paul H. Rabinowitz

§1. Introduction

Consider the Hamiltonian system of ordinary differential equations:

\[ \dot{z} = JH(z), \quad J = \begin{pmatrix} 0 & -\text{id} \\ \text{id} & 0 \end{pmatrix}. \]

Here \( H : \mathbb{R}^{2n} \to \mathbb{R}, z = (p,q) \) with \( p,q \in \mathbb{R}^n \), and \( \text{id} \) denotes the \( n \times n \) identity matrix. Several papers have investigated what conditions on \( H \) lead to the existence of periodic solutions of (HS) having prescribed energy, i.e. \( H(z) \) is a given constant. See e.g. [1-11]. (Other studies such as [12] treat the multiplicity of periodic solutions of (HS) of prescribed energy.) In particular, it was shown in [4] that

Theorem 1.1: If \( H \in C^1(\mathbb{R}^{2n}, \mathbb{R}) \) and satisfies

\( (H_1) \) \( H^{-1}(1) \) is the boundary of a starshaped neighborhood of \( 0 \) in \( \mathbb{R}^{2n} \), and

\( (H_2) \) \( z \cdot H_z(z) \neq 0 \) on \( H^{-1}(1) \),

then (HS) possesses a periodic solution on \( H^{-1}(1) \).

In Theorem 1.1, "starshaped" means \( H^{-1}(1) \) is homeomorphic to \( S^{2n-1} \) by a radial projection map.

Our goal in this paper is to show that if \( H \) satisfies an additional symmetry condition, (HS) possesses a periodic solution having additional properties:

Theorem 1.2: If \( H \in C^1(\mathbb{R}^{2n}, \mathbb{R}) \) and satisfies \( (H_1)-(H_2) \) and

\( (H_3) \) \( H(p,q) = H(-p,q) \) for all \( p,q \in \mathbb{R}^n \),

then there exists a \( T > 0 \) and a \( T \) periodic solution \((p(t),q(t))\) of (HS) on \( H^{-1}(1) \) such that \( p \) is odd and \( q \) is even about \( t = 0 \) and \( \frac{T}{2} \).

Mathematics Department and Mathematics Research Center, University of Wisconsin-Madison, Madison, WI 53705.

This research was sponsored in part by the United States Army under Contract No. DAAG29-80-C-0041 and by the National Science Foundation under Grant No. MCS-8110555. Reproduction in whole or in part for any purpose of the United States Government is permitted.
Periodic solutions of this type were studied by Seifert [1], Ruiz [2], Weinstein [3], Gluck-Ziller [7], Hayashi [8], and Benci [9] for $C^2$ or smoother $H$'s satisfying $(H_3)$ and having the form $H(p,q) = K(p,q) + V(q)$ with $K$ and $V$ suitably restricted.

Different symmetries for $(HS)$ have been treated by van Groesen [10] and Girardi [11]. In [10] it was shown that if $H \in C^2$, satisfies $(H_2)$, $H^{-1}(1)$ bounds a convex region and $H(p,q) = H(-p,q) = H(p,-q)$ for all $p,q \in \mathbb{R}^2$, then the conclusions of Theorem 1.2 hold. The convexity assumption on $H^{-1}(1)$ plays a strong role in the existence argument here. In [11] on the other hand, $(H_1)$-$$(H_2)\text{ }$and $H(\pm z) = H(-z)$ are assumed and it is proved that there is a $\tau > 0$ such that $(HS)$ possesses a $2\tau$ periodic solution on $H^{-1}(1)$ for which $z(t + \tau) = -z(t)$ for all $t \in \mathbb{R}$.

Both [4] and [11] rely on minimax arguments and topological index theories to exploit an $S^1$ symmetry associated with a variational formulation of $(HS)$. Topological index theories are often useful in obtaining multiple critical points of a symmetric functional and indeed such multiplicity results were the main goal of [10-11] and enabled them to obtain analogues of a theorem of Ekeland and Lasry [12]. For the problem treated here however, we will work directly in the space of $T$ periodic functions $p,q$ for which $p$ is odd about $t = 0$ and $T/2$ and $q$ is even about $0$ and $T/2$. The symmetries used earlier in [4,10,11] are not longer present if one works in this space and therefore another existence mechanism to treat $(HS)$ is required. Indeed developing such a new mechanism is one of our main goals here. In a future note, we will show how this method can also be applied to treat the sort of situation studied in [1-3,5, etc.].

In §2, the solution of $(HS)$ will be reduced to finding a critical point of an associated variational problem. Existence of a critical point when $H \in C^2$ is carried out in §3. Lastly §4 contains the $C^1$ case as well as the proof of a crucial intersection theorem used in §3. For some of the technicalities of §2-4, we have benefited from unpublished work of V. Benci and the author.
§2. Formulation of the Variational Problem

In this section the solution of (HS) will be reduced to finding critical points of a variational problem. For technical convenience we assume for now that \( H \in C^2(\mathbb{R}^{2n}, \mathbb{R}) \). The more general case of \( H \in C^r(\mathbb{R}^{2n}, \mathbb{R}) \) will be treated in §4.

The variational formulation of (HS) will take place in an \( L^2 \) type of setting and therefore the behavior of \( H \) outside of \( H^{-1}(1) \) is important. Thus as in [4] we define a new Hamiltonian \( \bar{H}(z) \) which coincides with \( H \) on \( H^{-1}(1) \) and grows at a controlled rate as \( |z| \to \infty \). Since \( H^{-1}(1) \) bounds a starshaped region, for all \( z \in \mathbb{R}^{2n} \setminus (0) \), there is a unique \( a(z) > 0 \) and \( w(z) \in H^{-1}(1) \) such that \( z = a(z)w(z) \). In fact, \( w \) depends only on \( |z|^{-1} \) and \( a(z) = |z||w(z)|^{-1} \). Define \( \bar{H}(0) = 0 \) and for \( z \neq 0 \), \( \bar{H}(z) = a(z)^2 \).

It is easy to check that \( \bar{H} \in C^2(\mathbb{R}^{2n} \setminus \{0\}, \mathbb{R}) \), \( \bar{H}_{zz} \) is uniformly bounded, and \( \bar{H} \) is homogeneous of degree two. Moreover \( \bar{H}^{-1}(1) = H^{-1}(1) \) and \( \bar{H}(p,q) \) is even in \( p \). For future reference, note the following estimates for \( \bar{H} \). Let

\[
|z|^2 \bar{H}(z), \quad M = \max_{|z|=1} \bar{H}(z).
\]

Then by the homogeneity of \( \bar{H} \), for all \( z \in \mathbb{R}^{2n} \),

\[
m|z|^2 < \bar{H}(z) < M|z|^2.
\]

Lemma 2.3: Suppose there exists \( \lambda > 0 \) and a \( 2\pi \) periodic solution \( \zeta(t) = (\zeta(t), \psi(t)) \)

\[
\xi = \lambda J\bar{H}_z(\xi)
\]

with \( \zeta(t) \in \bar{H}^{-1}(1) \), odd about \( 0 \) and \( \pi \) and \( \psi \) even about \( 0 \) and \( \pi \). Then there exists a \( T > 0 \) and a \( T \) periodic solution of (HS) of the type stated in Theorem 1.2.

Proof: Set \( z(t) = \zeta(r(t)) \) where \( r \in C^1 \) is free for the moment. Then \( z \) is a solution of (HS) if

\[
\ddot{z} = \lambda J\bar{H}_z(\zeta(r(t))) \dot{z} - JH_z(\zeta(r(t)))
\]

Since \( \bar{H}^{-1}(1) = H^{-1}(1) \) and \( H_z \), \( \bar{H}_z \neq 0 \) on this set, there is a function \( \delta \in C^1(H^{-1}(1), \mathbb{R} \setminus \{0\}) \) such that \( \bar{H}_z(z) = \delta(z) \bar{H}_z(z) \) for \( z \in H^{-1}(1) \). Therefore 2.5 shows

\[
\dot{z} = \lambda^{-1}\delta(\zeta(r(t))).
\]

Further setting \( r(0) = 0 \) and noting that \( \delta \neq 0 \), we can assume \( \delta > 0 \) and \( r \) is a
strictly increasing function of \( t \). Let \( T = 2r^{-1}(\pi) \). Then the properties of \( \zeta \) imply if \( Z(t) = (P(t),Q(t)) \), \( P(0) = 0 = P(T/2) \) and \( Q'(0) = 0 = Q'(T/2) \). Extending \( P \) as an odd function \( p \) about 0 and \( T/2 \) and \( Q \) as an even function \( q \) about 0 and \( T/2 \), it follows that the resulting function \( z = (p,q) \) is a \( T \) periodic solution of (HS) on \( W^{-1}(1) \) of the desired type.

Thus Lemma 2.3 reduces the proof of Theorem 1.2 to finding \( \lambda > 0 \) and a \( 2\pi \) periodic solution \( z \) of (2.4). We will convert this question to that of solving a variational problem. First an appropriate function space must be introduced. Let \( X = \{ z = (p,q) \in W_{2,2}^{{2n}^2} \mid p \) is odd about 0 and \( z \), \( q \) is even about 0 and \( z \} \). Here \( W_{2,2}^{{2n}^2} \) is the set of \( 2n \) tuples of \( 2\pi \) periodic functions

\[
z = \sum_{j \in \mathbb{Z}} a_j e^{ijt}
\]
such that

\[
\sum_{j \in \mathbb{Z}} (1 + |j|)|a_j|^2 < \infty.
\]

For smooth \( z \in X \), let

\[
(2.7) \quad A(z) = \int_0^{2\pi} p \cdot \dot{q} \, dt.
\]

Then

\[
|A(z)| < \text{const.} \cdot \|z\|_{W_{2,2}^{{2n}^2}},
\]

i.e. \( A \) is a continuous quadratic form on this (dense) subspace of \( X \). Therefore \( A \) extends continuously to all of \( X \). This extension will still be denoted by \( A(z) \).

Let \( e_1, \ldots, e_{2n} \) denote the usual basis in \( \mathbb{R}^{2n} \), i.e. \( e_1 = (1,0,0,\ldots) \), etc. and set

\[
X_0 = \text{span}(e_k \mid n + 1 < k < 2n),
\]

\[
X' = \text{span}((\sin jt)e_k - (\cos jt)e_{k+n} \mid 1 < j < \infty, 1 < k < n),
\]

\[
X'' = \text{span}((\sin jx)e_k + (\cos jx)e_{k+n} \mid 1 < j < \infty, 1 < k < n).
\]
These spaces are mutually orthogonal in \( L^2(S^1,\mathbb{R}^{2n}) \). Moreover \( X = x^0 \otimes x^+ \otimes x^- \) and if \( z = z^0 + z^+ + z^- \in X \),

\[
|z|^2 = |z^0|^2 + A(z^+) - A(z^-)
\]

defines a norm on \( X \) which is equivalent to the \( W^{1/2}(S^1,\mathbb{R}^{2n}) \) norm. (See e.g. [4].)

Setting

\[
\mathcal{V}(z) = \frac{1}{2\pi} \int_0^{2\pi} R(z) \, dt,
\]

the upper bound for \( R \) in (2.2) implies \( \mathcal{V} \) is well defined on \( X \).

**Proposition 2.10:** With \( R \) as above,

(i) \( \mathcal{V} \in C^1,\text{Lip}(X,\mathbb{R}) \),

(ii) \( \mathcal{V}' \) is compact.

Proof: (i) Since \( R \in C^2(\mathbb{R}^{2n}\setminus \{0\},\mathbb{R}) \) and \( R_{zz} \) is uniformly bounded, there is a constant \( M_1 > 0 \) such that

\[
|A(z + \zeta) - A(z) - R_z(z) \cdot \zeta| < M_1 |\zeta|^2
\]

for all \( z, \zeta \in \mathbb{R}^{2n} \). Therefore for \( z, \zeta \in X \), (2.11) and the continuous embedding of \( X \) in \( L^2(S^1,\mathbb{R}^{2n}) \) imply that

\[
|A(z + \zeta) - A(z) - \frac{1}{2\pi} \int_0^{2\pi} R_z(z) \cdot \zeta \, dt| < M_1 |\zeta|^2 \leq M_2 |\zeta|^2 .
\]

Thus (2.12) shows that \( \mathcal{V} \in C^1(X,\mathbb{R}) \) and

\[
\mathcal{V}'(z) \zeta = \frac{1}{2\pi} \int_0^{2\pi} R_z(z) \cdot \zeta \, dt .
\]

To see that \( \mathcal{V}' \) is Lipschitz continuous, observe that

\[
\sup_{X \in X, \zeta \in \mathbb{C}} |\mathcal{V}'(z + w) - \mathcal{V}'(z)| = \sup_{X \in X, \zeta \in \mathbb{C}} \left| \frac{1}{2\pi} \int_0^{2\pi} (R_z(z + w) - R_z(z)) \cdot \zeta \, dt \right|.
\]
Since $\bar{h}_{xz}$ is uniformly bounded on $\mathbb{R}^{2n}\setminus\{0\}$, there is a constant $M_3 > 0$ such that

\[(2.15) \quad |\bar{h}_x(z + w) - \bar{h}_x(z)| < M_3 |w| \]

for all $z, w \in \mathbb{R}^{2n}$. Hence (2.14)-(2.15) imply

\[(2.16) \quad \|v'(z + w) - v'(z)\|_1 < M_4 \sup_{x \in X} \int_0^{2\pi} |w| |\zeta| |dt| < M_4 |w| \]

for all $z, w \in X$.

(ii) Let $(z_j)$ be a bounded sequence in $X$. Since $X$ is compactly embedded in $L^r(S^1, \mathbb{R}^{2n})$ for all $r \in [1, \infty)$, (see e.g. the argument for an analogous situation in [13]), along a subsequence, $z_j$ converges in $L^2(S^1, \mathbb{R}^{2n})$ to $z \in X$. Hence by (2.16),

\[(2.17) \quad \|v'(z_j) - v'(z)\|_1 < M_4 |z_j - z|_{L^2} \rightarrow 0 \]

and $v'$ is compact.

Let $M = v^{-1}(1)$.

**Proposition 2.18:** (i) $M$ is a $C^1$,Lip manifold in $X$.

(ii) $M$ bounds a starshaped neighborhood of 0 in $X$.

(iii) $M$ is bounded in $L^2(S^1, \mathbb{R}^{2n})$.

**Proof:** For $z \in X\setminus\{0\}$, by the homogeneity of $\bar{h}$,

\[(2.19) \quad v'(z)z = \frac{1}{2\pi} \int_0^{2\pi} \bar{h}_z(z + \zeta) \zeta \, d\zeta = 2v(z) > 0 . \]

Hence $M$ is a manifold and (i) of Proposition 2.10 shows it is $C^1$,Lip. Moreover $M$ is the boundary of $v^{-1}([1, 1])$, an open set. The homogeneity of $\bar{h}$ shows that any ray through the origin in $X$ meets $M$ exactly once. Hence $M$ bounds a starshaped region.

Lastly by (2.2), if $z \in M$,

\[(2.20) \quad \frac{m}{2\pi} \|z\|^2_{L^2} < v(z) \leq 1 , \]

i.e. $M$ is bounded in $L^2(S^1, \mathbb{R}^{2n})$. 

-6-
We will find a solution of the desired type as a critical point of $A|_{\mathcal{M}}$. This functional is said to satisfy the $(PS)^+$ condition if for any $c > 0$, whenever $(z_j)$ is a sequence in $\mathcal{M}$ such that

\begin{align}
A(z_j) + c
\end{align}

and

\begin{align}
A|_{\mathcal{M}}(z_j) \equiv A'(z_j) - \lambda(z_j) \Psi'(z_j) + 0 \quad \text{in } X^\ast \\
\text{where}
\end{align}

\begin{align}
\lambda(z) = (A'(z), \Psi'(z)) \frac{\Psi'(z)}{X^\ast \Psi'(z)}
\end{align}

then $(z_j)$ possesses a convergent subsequence. Thus the $(PS)^+$ condition is a kind of compactness condition. It is important that $A|_{\mathcal{M}}$ satisfy this condition in order to construct the "deformation mapping" used in §3.

**Proposition 2.23:** $A|_{\mathcal{M}}$ satisfies the $(PS)^+$ condition.

**Proof:** Let $(z_j) \subset \mathcal{M}$ and satisfy (2.21)-(2.22). Writing $z_j = z_j^0 + z_j^0 + z_j \in X^\ast \otimes X^0, (2.22)$ and the homogeneity of $A$ show

\begin{align}
1z_j^2 - A'(z_j)(z_j^2) < |\lambda(z_j)| \int_0^{2\pi} \Pi_{z}(z_j) - z_j^2 dt + c_j |z_j| \tag{2.24}
\end{align}

where $c_j \to 0$ as $j \to \infty$. Since $(z_j)$ is bounded in $L^2(s^1, R^{2n})$ as is $(\Pi_{z}(z_j))$ via (2.15), by (2.24) and (2.8),

\begin{align}
|z_j| < a_1(|\lambda(z_j)| + 1) \tag{2.25}
\end{align}

Now by the homogeneity of $A$ and $\Pi_z$,

\begin{align}
2|\lambda(z_j) - \lambda(z)| = |A'(z_j)z_j - \lambda(z_j)\Psi'(z_j)z_j| < c_j |z_j| \tag{2.26}
\end{align}

Combining (2.25) and (2.26) gives

\begin{align}
|A(z_j) - \lambda(z_j)| < a_2(|\lambda(z_j)| + 1)^{1/2} \tag{2.27}
\end{align}

Recalling that $A(z_j) + c$, (2.27) shows $\lambda(z_j)$ is a bounded sequence and (2.25) implies $(z_j)$ is bounded in $X$. Consequently (2.26) yields $\lambda(z_j) + c > 0$. Let $L$ denote the duality map from $X^\ast$ to $X$. Then
(2.28) \[ L(\lambda'(z_j) - \lambda(z_j)\psi'(z_j)) = z_j^+ - z_j^- - \lambda(z_j)l\psi'(z_j) + 0. \]

Thus the boundedness of \( \lambda(z_j) \) and \( z_j \), (ii) of Proposition 2.10, and (2.28) show \( z_j^+, z_j^- \), and - since \( X^0 \) is finite dimensional - \( z_j^0 \) converge along a subsequence.
§3. Existence of a Solution

In this section, the existence of a critical point of \( A|M \) will be established.

Standard arguments then lead to a solution of (2.4) and hence (by Lemma 2.3) of (HS) of the desired type. A minimax argument will be used to get a critical point of \( A|M \). An important role in any minimax argument is played by the so-called deformation mapping. The following proposition lists its properties in our setting. For \( c > 0 \), let

\[
A_c = \{ z \in M | A(z) < c \} \quad \text{and} \quad K_c = \{ z \in M | A(z) = c \text{ and } A|M(z) = 0 \}.
\]

Proposition 3.1: Let \( c, \varepsilon > 0 \). Then there exists an \( \varepsilon \in (0, \varepsilon) \) and \( \eta \in C([0,1] \times X, X) \) such that

1. \( \eta(s,*) \) is a homeomorphism of \( X \) onto \( X \) for each \( s \in [0,1] \).
2. \( \eta(1,z) = z \) if \( A(z) \notin [c - \varepsilon, c + \varepsilon] \) and if \( |\mathcal{W}(z) - 1| > \frac{1}{2} \).
3. \( \eta(1,z) \) is \( z \) if \( |\mathcal{W}(z) - 1| < \frac{1}{2} \).
4. \( \eta(s,*) = M \) for each \( s \in [0,1] \).
5. If \( p^+, p^- \) denote respectively the orthogonal projectors of \( X \) onto \( X^+, X^- \), then

\[
p^\eta(s,z) = e^s \theta(s,z) z^\varepsilon + K^z(s,z)
\]

where \( \theta \in C([0,1] \times X, K^z) \) and \( K^z \) is compact.
6. If \( K_c = \phi \), \( \eta(1, A_{c+\varepsilon}) \subset A_{c-\varepsilon} \).

Proof: Most of the assertions are standard. In particular 1\( ^o \) and 6\( ^o \) as well as the precise definition of \( \omega \) below can be found in [14]. (It is in proving 6\( ^o \) that the \((PS)^+ \) condition is used.) Therefore we will only verify 2\( ^o \)-5\( ^o \).

The function \( \eta \) satisfies an ordinary differential equation of the form

\[
(3.2) \quad \frac{d\eta}{ds} = -\omega(z)(A'(\eta) - \lambda(\eta)\mathcal{W}'(\eta)) \quad \eta(0,z) = z
\]

for \( z \in X \). The function \( \omega \in C(X, X) \) is Lipschitz continuous and is chosen so that

0 \( < \omega(z) < 1 \), the right-hand side of (3.2) in norm does not exceed 1, \( \omega(z) = 0 \) if \( A(z) \notin [c - \varepsilon, c + \varepsilon] \) or if \( |\mathcal{W}(z) - 1| > \frac{1}{2} \), and \( \omega(z) \neq 0 \) if \( z \in M \) and \( A(z) \) is near \( c \). This implies that (3.2) has a solution \( \eta(s,z) \in C([0,1] \times X, X) \) satisfying 2\( ^o \)-3\( ^o \).

The form of the right-hand side of (3.2) shows \( \eta'(s,z) \frac{d\eta}{ds} = 0 \) and therefore
\( \varphi(n(s,z)) = \varphi(n(0,z)) = \varphi(z) \). In particular if \( z \in \mathcal{M} \), so is \( n(s,z) \) and \( 4^0 \) holds.

Lastly to prove \( 5^0 \), note that \( \lambda'(z) = z^+ - z^- \). Therefore \( p^\pm \equiv n^\pm \) satisfies

\[
\frac{dn^\pm}{ds} \pm w(n)n^\pm = w(n)\lambda(n)p^\pm \llcorner \varphi'(n)
\]

Treating \( n \) as being known, \( 3.3 \) shows \( n^\pm \) satisfies an inhomogeneous linear equation whose solution is

\[
n^\pm(s,z) = [\exp\left(\int_0^{\infty} w(n(r,z))dr\right)]z^+ + K^\pm(s,z)
\]

where

\[
K^\pm(s,z) = \int_0^{\infty} [\exp(\int_0^{\infty} w(n(r,z))dr)]S^\pm(n(r,z))dr
\]

and

\[
S^\pm(y) = w(y)\lambda(y)p^\pm \llcorner \varphi(y)
\]

Thus \( n \) is of the form asserted in \( 5^0 \).

It remains only to show that \( K^\pm \) is compact. Note first that \( S^\pm : X \times X \) is compact. For convenience we drop the superscripts \( \pm \) for \( S \) and \( K \). Indeed if \( (y_j) \) is bounded in \( X \) and \( \varphi(y_j) \not\in (\frac{1}{2}, \frac{3}{2}) \) along some subsequence, then \( w(y_j) = 0 \) and \( S(y_j) = 0 \). Thus we can assume \( \varphi(y_j) \in (\frac{1}{2}, \frac{3}{2}) \) for all \( j \in \mathbb{N} \). Since \( \varphi(0) = 0 \), this implies \( (y_j) \) is bounded away from \( 0 \). Therefore

\[
\|\varphi'(y_j)\|_X \geq \varphi'(y_j) \quad \frac{\varphi(y_j)}{\|y_j\|_X} = 2\varphi(y_j)
\]

is bounded away from \( 0 \). It follows that \( \lambda(y_j) \) is a bounded sequence and therefore by \( (ii) \) of Proposition 2.10, \( S(y_j) \) has a convergent subsequence.

To get the compactness of \( K \), we use a variant of an argument of BENCI [15]. Let \( B \subset X \) be bounded. Without loss of generality, \( B = B_R \), a ball of radius \( R \) about \( 0 \).

By \( 3^0 \) of Proposition 3.1, \( n([0,1] \times B_R) \subset B_{R+1} \). Therefore \( S(n([0,1] \times B_R)) \subset S(B_{R+1}) \) which is compact. If
\( Y = \{ aw | a \in [0,1], w \in S(B_R) \} \),
then \( Y \) is compact as is \( \hat{Y} \), its closed convex hull. Recalling that \( w(\xi) \in [0,1] \), it follows that for each \( \tau \in [0,s] \) and \( z \in B_R \),

\[
Z = \{ \exp(\int_0^\tau \omega(n(r,z))dr)S(n(t,z)) \in Y \}.
\]

Hence for \( a \in [0,1] \),

\[
\int_0^B Sdt \in \hat{Y}.
\]

\( K \) is compact, and the proof is complete.

Now define \( M^+ = x^+ \cap M \),

\[
w = x^0 \oplus x^- \oplus \text{span}(\varphi)
\]
where \( \varphi = (\sin t)e_1 - (\cos t)e_{n+1} \in X^* \). Set \( M^- = w \cap M \). Define

(3.6) \[
\underline{a} = \inf_{z \in M^+} A(z)
\]
and

(3.7) \[
\overline{a} = \sup_{z \in M^-} A(z).
\]

Proposition 3.8: \( 0 < \underline{a} < \overline{a} = \pm \).

Proof: If \( z \in X^* \), \( A(z) = \| z \|^2 \). If \( a = 0 \), \( 0 \notin M^+ = M^+ \). Since by (ii) of Proposition 2.18, \( M \) bounds a neighborhood of \( 0 \) in \( X \), this is impossible and \( \underline{a} > 0 \). Next observe that

\[
\underline{a} < \inf_{\text{span}(w) \cap M} A(z) \leq \sup_{M^-} A(z) = \overline{a}.
\]

Finally note that if \( z \in M^- \), \( z = r(z)e + z^0 + z^- \). Therefore since \( A(\varphi) = \pi \),

(3.9) \[
A(z) < r^2(z)\pi.
\]

Since \( z \in M \), by (2.2),
\[
\frac{1}{2\pi} \int_0^{2\pi} m|z|^2 \, dt < 1 = \Psi(z) .
\]

Hence (3.10) and the orthogonality of \( x^0, x^1 \) in \( L^2 \) imply

\[
\frac{2\pi}{m} x(z)^2 \int_0^{2\pi} |\psi|^2 \, dt = 2\pi r(z)^2 .
\]

Therefore (3.7) and (3.11) show

\[
\bar{a} < x(z)^2 < \frac{\pi}{m} .
\]

Our goal is to obtain a critical value \( c \) of \( A|_M \) via a minimax argument. The class of maps which will be used to define \( c \) can now be introduced. Let \( \Gamma \) denote the set of \( h \in C(X,X) \) satisfying the following three conditions:

1. \( h(z) = z \) if \( A(z) \in [0,\bar{a} + 1] \) or if \( |\Psi(z) - 1| > \frac{1}{2} \).

2. \( \Phi^* h(z) = \Phi^*(z)z^* + Q(z) \) where \( \Phi \in C(X,R^+), 0 < \Phi \leq \gamma, \gamma \) depending on \( h \), and \( Q \) is compact.

3. \( h : M \to M \).

Remark 3.13: Observe that \( \Gamma \) is closed under composition. Moreover \( 1^0-5^0 \) of Proposition 3.1 imply \( h(1,*) \in \Gamma \) provided that \( 0 < c \leq \bar{a} < c + \bar{a} < \bar{a} + 1 \). This inequality holds in particular if \( c \in (0,\bar{a}) \) and \( \bar{c} \) is chosen appropriately.

The mappings in \( \Gamma \) satisfy an important intersection property.

Proposition 3.14: If \( h \in \Gamma \), then \( h(M^-) \cap M^+ \neq \emptyset \).

This proposition will be proved in §4. Assuming it for now, define

\[
c = \inf_{h \in \Gamma} \sup_{z \in M^-} A(h(z)) .
\]

Proposition 3.16: \( \bar{a} < c < \bar{a} \) and \( c \) is a critical value of \( A|_M \).

Proof: If \( h \in \Gamma \), by Proposition 3.14,

\[
\sup_{z \in M^-} A(h(z)) > \sup_{z \in M^-} A(z) > \inf_{\zeta \in h(M^-) \cap M^+} A(\zeta) = a .
\]
Since (3.17) holds for all \( h \in \Gamma, c \geq 0 \). On the other hand \( h(z) \equiv z \in \Gamma \). Consequently

\[
(3.18) \quad c < \sup_{z \in \Gamma} A(z) = \bar{a}.
\]

To prove that \( c \) is a critical value of \( A|_{\mu} \), suppose on the contrary that \( \mu = 0 \).

Then if \( \varepsilon < \min \left(\frac{1}{2}, 1\right) \), Remark 3.13 shows \( n(1, *) \) as determined from Proposition 3.1 belongs to \( \Gamma \). Choose \( h \in \Gamma \) such that

\[
(3.19) \quad \sup_{z \in \Gamma} A(h(z)) < c + \varepsilon
\]

where \( \varepsilon \) is obtained from Proposition 3.1. Since \( n(1, h) \in \Gamma \), by \( \theta \) of Proposition 3.1,

\[
(3.20) \quad c < \sup_{z \in \Gamma} A(n(1, h(z))) < c - \varepsilon
\]

a contradiction and the proposition is proved.

Completion of proof of Theorem 1.2 for \( H \in C^2 \): By Proposition 3.16, there is a \( z \in \mathcal{M} \) such that \( A(z) = c \) and

\[
(3.21) \quad (A'(z) - \lambda(z) V'(z))(\xi) = 0
\]

for all \( \xi \in \mathcal{X} \). This implies \( z \) is a classical solution of (2.4). Indeed \( z \in \mathcal{X} \)

implies \( H_z(z) \in L^2(S^1, \mathbb{R}^m) \). Moreover by \( (H_3) \), \( H_p(p(t), q(t)) \) is odd about \( 0 \) and \( z \)

and \( H_q(p(t), q(t)) \) is even about \( 0 \) and \( z \). Taking \( \xi = z \) in (3.21) yields

\[
[H_z(z(t))] = 0
\]

where

\[
[w] = \frac{1}{2\pi} \int_0^{2\pi} w(t) dt.
\]

Since \( [H_p(p(t), q(t))] = 0 \), Fourier expansion shows the equations

\[
(3.22) \quad (i) \quad \frac{dp}{dt} = -\lambda(z) H_q(p(t), q(t)) \]

\[
(ii) \quad \frac{dq}{dt} = \lambda(z) H_p(p(t), q(t))
\]

have a unique solution \( z = (P, Q) \in X \cap W^{1,2}(S^1, \mathbb{R}^m) \) with \([Q] = [q]\). For smooth

\( z = (\varphi, \psi) \in \mathcal{X} \), taking the inner product of (3.22) (i) with \( \psi \) and (ii) with \( \varphi \) gives

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Comparing (3.21) and (3.23) shows

\[ \int_0^{2\pi} \left( (p - P) \cdot \dot{\varphi} - (q - Q) \cdot \dot{\varphi} \right) dt = 0 \]

for all smooth \((\varphi, \psi) \in \mathcal{X}\) where \([p - P] = 0 = [q - Q]\). Hence

\[ z = z \in W^{1,2}(S^1, \mathbb{R}^2) \subset C(S^1, \mathbb{R}^2). \]

Thus (3.22) shows \(x \in C^1(S^1, \mathbb{R}^2)\) and is a classical solution of (2.4). But (2.4) is a Hamiltonian system so \(H(z(t))\) is independent of \(t\). Consequently

\[ 1 = \psi(z) = \frac{1}{2\pi} \int_0^{2\pi} H(z(t)) dt = H(z(t)) \]

so \(z(t) \in \mathbb{R}^{-1} = H^{-1}(1)\). Finally Lemma 2.3 gives a solution of the desired type of (HS).
§4. The Intersection Theorem and the General Case of Theorem 1.2

In this section we will prove the intersection theorem: Proposition 3.14, and obtain the $C^1$ case of Theorem 1.2. For the former result, the following technical result is required:

Proposition 4.1: Let $V$ be a $k$ dimensional subspace of $\mathbb{R}^n$ and $V^\perp$ its orthogonal complement. Suppose $h \in C(\mathbb{R}^n, \mathbb{R}^n)$ and satisfies

$(h_1)$ $h = \text{id}$ on $V^\perp$

and

$(h_2)$ there is an $R > 0$ such that $h = \text{id}$ on $\mathbb{R}^n \setminus B_R$.

Let $\psi \in C^1(\mathbb{R}, \mathbb{R})$ and satisfy

$(\psi_1)$ $\psi(0) = 0$ and $x \cdot \psi'(x) > 0$ for $x \neq 0$

and

$(\psi_2)$ there is a $\rho \in (0, R)$ such that $\psi^{-1}(\rho) \subseteq B_R$.

Let $v \in V \cap \partial B_1$ and set $Y = \text{span}\{v\} \oplus V^\perp$. Then there is a $\xi \in Y$ such that

$(4.2)$ $\psi(\xi) = \rho$ and $h(\xi) \in V$.

Proof: Let $Q = \{rv|0 < r < R\} \cap (B_R \cap V^\perp)$ so $Q \subseteq Y$. We will find $\xi \in Q$. Let $P$ and $P^\perp$ denote the orthogonal projectors of $\mathbb{R}^n$ onto $V$ and $V^\perp$. Solving $(4.2)$ for $\xi \in Y$ is equivalent to finding $\xi \in Y$ such that

$(4.3)$ (i) $\psi(\xi) = \rho$

(ii) $P^\perp h(\xi) = 0$.

For $y \in Y$, set

$\Phi(y) = (\psi(y), P^\perp h(y))$.

Identifying $\mathbb{R} \times Y$ with $\mathbb{R} \times \mathbb{R}^{n-k}$ and $Q$ with a subset thereof, $\Phi$ can be considered to be a continuous map of $\mathbb{R} \times \mathbb{R}^{n-k}$ into itself. Any zero of $\Phi$ is a solution of $(4.3)$. Consider $d(\Phi, Q, (\rho, 0))$, the Brouwer degree of $\Phi$ with respect to the bounded open set $Q$ and the point $(\rho, 0)$. We will show this degree equals 1 and therefore $(4.3)$ has a solution in $Q$. In order for the degree to be defined, it is necessary that $\Phi \neq (\rho, 0)$ on $\partial Q$. Writing $y \in Q$ as $(r, w) \in \mathbb{R} \times \mathbb{R}^{n-k}$, if $r = 0$, by $(h_1)$, $h = \text{id}$
so by ($\psi_1$), $\psi(y) = (\psi(w), w) \neq (p, 0)$. If $r = R$, ($h_2$) implies $h = id$ and $\psi(y) = (\psi(Rv + w), w) \neq (p, 0)$ since $\psi(Rv) > p$ via ($\psi_1$)-($\psi_2$). Finally if $|w| = R$, ($h_2$) implies $h = id$ and $\psi(y) = (\psi(Rv + w), w) \neq (p, 0)$. Therefore $d(\psi, Q, (\rho, 0))$ is defined. We claim

$$d(\psi, Q, (\rho, 0)) = d(id, Q, (\rho, 0)).$$

Since $(\rho, 0) \in Q$ via ($\psi_2$),

$$d(id, Q, (\rho, 0)) = 1$$

and the proof is complete. To verify (4.4), consider the homotopy

$$\psi_0(y) = (\theta r + (1 - \theta) \psi(y), p^1 h(y))$$

for $y \in \mathbb{R}$ and $\theta \in [0, 1]$. Arguing as for $\psi$, if $r = 0$,

$$\psi_0(y) = ((1 - \theta) \psi(w), w) \neq (p, 0); \quad \text{if } r = R, \quad \psi_0(y) = (\theta R + (1 - \theta) \psi(Rv + w), w) \neq (p, 0)$$

since $R, \psi(Rv) > p$; if $|w| = R$, $\psi_0(y) = (\theta r + (1 - \theta) \psi(rv + w), w) \neq (p, 0)$. Since $\psi_0(y) = \psi(y)$ and $\psi_1(y) = y$ on $B_0$, the homotopy invariance property of Brouwer degree yields (4.4) and the proof is complete.

Remarks 4.5: (i) The same hypotheses and an appropriately modified $\psi$ also yield an $y \in \mathbb{R}$ such that $h(y) \in \mathbb{V} \cap \psi^{-1}(p)$. This fact can be used to obtain a critical value of $\Lambda_{\mathbb{V}}$ as a maximax rather than a minimax. (ii) An examination of the proof of Proposition 4.1 shows we need merely take $\psi \in C(\mathbb{R}^2, R)$ and weaken ($\psi_1$) to $\psi(0) = 0$ and $\psi(Rv) > p$ for some $v \in \mathbb{V} \cap \partial B$). Also at the expense of redefining $B_R, \mathbb{V}$ and $\mathbb{V}^1$ can be any complementary subspaces of $\mathbb{R}^2$.

Now we can give the:

Proof of Proposition 3.14: Let $X_i^j$ denote the subspaces of $X^j$ defined by restricting $j$ to $1 < j < 1$ in the definition of $X^j$. Let $X_1 = X^0 \oplus X_1^1 \oplus X_1^2$ and let $P_1$ denote the projector of $X$ onto $X_1$. Define $h_1(z) = P_1 h_1(z)$. By (2.2),

$$\psi(z) > \frac{8}{\pi L^2} |z|^2.$$

Hence $\psi(z) > |z|^2$ uniformly for $z \in X_1$. In particular there is an $R_1 > 0$ such that $\psi(z) > 2$ if $z \in X_1$ and $|z| > R_1$. Therefore if $h \in \Gamma$, by ($\Gamma_1$),

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h(z) = z = h_1(z) if z ∈ X_1 and |z| > R_1. Moreover if z ∈ x^0 ⊕ X_1^?, h(z) < 0.

Therefore by (r_1) again, h_1(z) = z on x^0 ⊕ X_1^?. Since f|_{X_1^?} satisfies (ψ_1)-(ψ_2) of Proposition 4.1, this result implies there is a z_1 ∈ W_1 ∩ N^- such that h_1(z_1) ∈ X_1^+ where W_1 = x^0 ⊕ x_1^0 ⊕ span(ψ).

We claim (z_1) is bounded in X. Let z_1 = z_1^0 + z_1^- + z_1^+. As was noted earlier, these components of z_1 are mutually orthogonal in L^2. By Proposition 2.18 (iii), (z_1) is bounded in L^2(S^1, R^{2n}). Since x^0 is finite dimensional and z_1^? is a bounded multiple of ψ, (z_1^0 + z_1^?) is bounded in X. If (z_1^-) is unbounded, A(z_1) = 1z_1^+ - 1z_1^- + 0. Therefore for large i, h(z_i) = z_i = h_1(z_i) ∈ W_1 ∩ N^- ∩ X_1^+, i.e. z_i = z_i^+ for large i and (z_i) is bounded in X. It is clear that (z_i^0 + z_i^+) possesses a convergent subsequence.

We claim (z_1) is bounded in X. Let z_1 = z_1^0 + z_1^- + z_1^+. As was noted earlier, these components of z_1 are mutually orthogonal in L^2. By Proposition 2.18 (iii), (z_1) is bounded in L^2(S^1, R^{2n}). Since x^0 is finite dimensional and z_1^? is a bounded multiple of ψ, (z_1^0 + z_1^-) is bounded in X. If (z_1^-) is unbounded, A(z_1) = 1z_1^+ - 1z_1^- + 0. Therefore for large i, h(z_i) = z_i = h_1(z_i) ∈ W_1 ∩ N^- ∩ X_1^+, i.e. z_i = z_i^+ for large i and (z_i) is bounded in X. It is clear that (z_i^0 + z_i^+) possesses a convergent subsequence.

By (r_1),

\[ 0 = P^- h_1(z_1) = e^{ψ(z_1)} x_1^+ + P^- P_1 Q(z_1) \]

or

\[ z_1^- = -e^{ψ(z_1)} P^- P_1 Q(z_1). \]

Since Q is compact and 0 ≤ ψ(z) ≤ γ, (4.6) shows (z_1^-) also has a convergent subsequence along which z_1 + z ∈ N^- since h is continuous, P^- h(z_1) + h(z) ∈ X^+.

Finally by (r_2), h(z) ∈ H^+. Thus h(N^-) ∩ H^+ ≠ ∅ and the proof is complete.

Next we will give the

Proof of Theorem 1.2 for H ∈ C^1(\mathbb{R}^{2n}, R). Let (H_k) be a sequence of C^2 functions which are homogeneous of degree 2, satisfy \(\|H_k\|_1\), and converge to H in C^1 uniformly in a neighborhood of S^{2n-1}. The C^2 version of Theorem 1.2 implies there is a z_k ∈ X which is a classical solution of

\[ \dot{z}_k = \lambda_k R_k z_k(z_k) \]

and z_k(0) ∈ H_k^{-1}(0). Equation (4.7) implies that

\[ c_k = \lambda_k \int_0^{2π} z_k \cdot R_k z(z_k) dt = 2π \lambda_k. \]
By Proposition 3.16, \( c_k \geq 0 \). Suppose that \( (c_k) \) is bounded away from 0 and \(-\). Then (4.8) shows the same is true for \( (\lambda_k) \). Therefore (4.7) provides \( L^\infty \) bounds for \( \tilde{z}_k \) and (4.7) and the Arzela-Ascoli Theorem imply a subsequence of \( (\lambda_k, z_k) \) converge in \( \mathbb{R}^+ \times C^1 \) to a solution \( (\lambda, z) \) of (2.4). Following the \( C^1 \) version of the proof of Lemma 2.3 then gives a solution of (HS) of the desired type. (Now \( \beta \) in (2.6) is merely continuous so (2.6) need not have a unique solution but any solution will suffice.)

It remains to get the bounds for \( c_k \). By Proposition 3.16, there are constants \( \underline{c}_k, \overline{c}_k \) such that
\[
\underline{c}_k < c_k < \overline{c}_k
\]
where \( \underline{c}_k, \overline{c}_k \) are defined in (3.6), (3.7) with \( \mathcal{M} = M_k \). By (3.12), \( \overline{c}_k < 2m_k^{-1} \) where \( m_k \) is defined in (2.1). Since \( \tilde{R}_k + R \) uniformly on \( S^{2n-1} \), \( m_k \to \infty \) so for large \( k \),
\[
m_k > \frac{m}{2}
\]
and
\[
c_k < 2m_k^{-1}.
\]
Thus \( (c_k) \) is bounded away from \(-\). To get a lower bound for \( c_k \), recall that by (2.2),
\[
\bar{R}_k(z) < M |z|^2
\]
with \( M_k \) defined in (2.1) and \( M_k \approx M \) as \( h \to \infty \). Hence \( M_k \approx 2M \) for large \( k \) and if \( z \in M_k \),
\[
1 = \frac{1}{2\pi} \int_0^{2\pi} \tilde{R}_k(z)dt < \frac{M}{\pi} \int_0^{2\pi} |z|^2 \equiv \mathbb{V}(z).
\]
If \( z \in \mathbb{V}^{-1}(1) \), there is an \( a_k(z) > 1 \) such that
\[
\mathbb{V}_k(a_k(z)z) = \frac{1}{2\pi} \int_0^{2\pi} \tilde{R}_k(a_k(z)z)dt = 1.
\]
Therefore
\[
\underline{a}_k = \inf_{z \in \mathbb{V}^{-1}(1)/M_k} a_k(z) < \underline{c}_k
\]
for large \( k \). The argument of Proposition 3.8 shows \( a_k > 0 \). Hence (4.9) and (4.11) show \( (c_k) \) is bounded from below and the proof is complete.
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ON THE EXISTENCE OF PERIODIC SOLUTIONS FOR A CLASS OF SYMMETRIC HAMILTONIAN SYSTEMS

Paul H. Rabinowitz

Mathematics Research Center, University of Wisconsin
610 Walnut Street
Madison, Wisconsin 53705

The main result in this paper is:

Theorem: If $H \in C^1(R^{2n}, \mathbb{R})$ and satisfies

$(H_1)$ $H^{-1}(1)$ bounds a starshaped neighborhood of $0$ in $R^{2n}$

$(H_2)$ $z \cdot H_z \neq 0$ for all $z \in H^{-1}(1)$,
20. ABSTRACT - cont'd.

\( (H_3) \quad H(p, q) = H(-p, q) \) for all \( p, q \in \mathbb{R}^n \), then there is a \( T > 0 \) such that the Hamiltonian system

\[
\begin{align*}
\dot{z} &= JH_z(z), \\
J &= \begin{pmatrix} 0 & -\text{id} \\ \text{id} & 0 \end{pmatrix}
\end{align*}
\]

possesses a \( T \) periodic solution \( (p(t), q(t)) \in H^{-1}(1) \) with \( p \) odd about 0 and \( T/2 \) and \( q \) even about 0 and \( T/2 \).

The proof involves a new existence mechanism which should be useful in other situations.
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