

On homoclinics and heteroclinics of Lagrangian systems in a non-stationary force field

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Abstract

We study homoclinic and heteroclinic orbits of a natural Lagrangian systems defined on a complete Riemannian manifold being subjected to action of a non-stationary potential force field. It is assumed that Lagrangian of such a system can be written in the following form $L(q, \dot{q}, t) = K(q, \dot{q}) - U(q, t)$, where the kinetic energy K is a positive definite quadratic form in velocity \dot{q} and the potential $U(q, t)$ has special representation $U(q, t) = f(t)V(q)$. We also assume that there exists $t_0 \in \mathbb{R}$ such that $f(t_0) = 0$, i.e. at the moment t_0 the system becomes free and $|f(t)|$ is monotonic on both intervals $t > t_0$ and $t < t_0$. Let X_+ , X_- denote the set of isolated critical points of $V(x)$ at which $U(x, t)$ distinguishes its maximum for $t > t_0$ and $t < t_0$, respectively. Under nondegeneracy conditions on points of X_{\pm} we prove the existence of infinitely many doubly asymptotic trajectories connecting X_- and X_+ .

1 Introduction

During the last two decades many authors studied connecting (i.e. homoclinic and heteroclinic) orbits of Lagrangian systems by use of variational methods and critical points theory [1]-[4]. Being a part of intersection of invariant manifolds associated with some hyperbolic objects such trajectories usually lead to chaotic dynamics of a system. In the present work we study a natural Lagrangian system on a complete Riemannian manifold. Namely, we consider a compact Riemannian manifold \mathcal{M} to be configuration space of a Lagrangian system with Lagrangian $L \in C^2(T\mathcal{M} \times \mathbb{R}, \mathbb{R})$ such that

$$L(q, \dot{q}, t) = K(q, \dot{q}) - U(q, t), \quad (1)$$

where the kinetic energy $K \in C^2(T\mathcal{M}, \mathbb{R})$ is a positive definite quadratic form in velocity \dot{q} , while the potential energy $U(q, t) \in C^2(\mathcal{M} \times \mathbb{R}, \mathbb{R})$ has the following special form

$$U(q, t) = f(t)V(q). \quad (2)$$

The equations of motion take the form

$$\frac{d}{dt} \frac{\partial T}{\partial \dot{q}} - \frac{\partial T}{\partial q} = -f(t) \frac{\partial V}{\partial q}. \quad (3)$$

In addition we suppose that f satisfies the following assumptions:

(A₁) there exists $t_0 \in \mathbb{R}$ such that $f(t_0) = 0$,

(A₂) the function $|f|$ is strictly monotone for $t > t_0$ and $t < t_0$,

(A₃) $|f(t)| \rightarrow +\infty$ as $t \rightarrow \pm\infty$,

(A₄) there exist constants $\mu, T > 0$ such that $|f(t)| > \mu|f'(t)|$ for all $|t| > T$.

Making a time shift and changing, if necessary, the time sign we may always suppose that $t_0 = 0$ and the function f is increasing on the interval $\mathbb{R}_+ = (0, +\infty)$ and, hence, $f(+\infty) = +\infty$. We also denote $\mathbb{R}_- = (-\infty, 0)$. The simplest examples of functions f satisfying A₁ – A₄ may be given by t^m , $\sinh(\alpha t)$ and $\log(1 + \alpha t^2)$ for some $m \in \mathbb{N}$, $\alpha > 0$.

Since \mathcal{M} is a compact manifold, the function V has minimum and maximum on \mathcal{M} . Denote by X_+ , X_- the subsets of \mathcal{M} on which $U(x, t)$ distinguishes global maximum for $t > 0$ and $t < 0$, respectively. We suppose that X_{\pm} consist of isolated critical points of V and that they are nondegenerate.

We will say that a solution $q : \mathbb{R} \rightarrow \mathcal{M}$ is a *homoclinic (heteroclinic)* solution if there exist $z_1, z_2 \in \mathcal{M}$ (for homoclinic solution $z_2 = z_1$) such that q joins z_1 to z_2 , i.e. $\lim_{t \rightarrow -\infty} q(t) = z_1$, $\lim_{t \rightarrow +\infty} q(t) = z_2$ and $\lim_{t \rightarrow \pm\infty} \dot{q}(t) = 0$.

Theorem 1. *Under assumptions A₁ – A₄ for any $z_1 \in X_-$ and $z_2 \in X_+$ there exist infinitely many heteroclinic (homoclinic) trajectories emanating from z_1 and terminating at z_2 .*

Remarks. - 1. One may note that the sets X_+ , X_- do not coincide in the case $f(-\infty) = -\infty$ what lead to connection between different regions of the configuration space.

2. If we denote by Y_+ , Y_- the subsets of \mathcal{M} consisting of minima of $U(x, t)$ for positive and negative t , then under weak additional assumptions almost each trajectory $q(t)$ tends to a point from Y_{\pm} as $t \rightarrow \pm\infty$ [6]. However, $\limsup_{t \rightarrow \pm\infty} |\dot{q}(t)| = \infty$ and these solutions cannot be called asymptotic.

Systems of type (3) often arise in mechanical applications. In particular, this work was inspired by [1], where the authors applied Routh's reduction to a Lagrangian system with symmetry which led to a system (3) with $f(t) = t^2$. In particular, they studied the Kirchhoff problem. We also refer to [5], [6], [9], [3] where the systems of type (3) are discussed.

2 Variational settings

We use variational arguments to prove Theorem 1. Consider a smooth embedding of the manifold \mathcal{M} into \mathbb{R}^N for $N = 2n + 1$ with $n = \dim \mathcal{M}$ and denote by $\langle \cdot, \cdot \rangle$ the Euclidean structure in \mathbb{R}^N together with its restriction to \mathcal{M} . Let ∇ stands for the gradient operator with respect to the variable x . First we study the case when each of the subsets X_{\pm} consists of one point, i.e. $X_{\pm} = x_{\pm}$.

Denote

$$\mathcal{E}_f = \left\{ v \in AC(\mathbb{R}, \mathbb{R}^N) : \|v\|_f^2 = \int_{-\infty}^{+\infty} (|\dot{v}(t)|^2 + |f(t)| \cdot |v(t)|^2) dt < \infty \right\}, \quad (4)$$

where $AC(\mathbb{R}, \mathbb{R}^N)$ is the set of absolutely continuous curves from \mathbb{R} to \mathbb{R}^N .

Let $\mathcal{E}_1 = W^{1,2}(\mathbb{R}, \mathbb{R}^N)$ be the Sobolev space with the norm $\|\cdot\|_1$ such that $\|v\|_1^2 = \int_{-\infty}^{+\infty} (|\dot{v}(t)|^2 + |v(t)|^2) dt$.

One may prove the following lemma.

Lemma 1. $\mathcal{E}_f \subset \mathcal{E}_1$ and $\|v\|_1 \leq C_f \|v\|_f$ with $C_f^2 = \max\{(b-a)^2 + 1, 2\}$, where $a, b \in \mathbb{R}$ such that $a < 0$, $b > 0$ and $|f(a)| = |f(b)| = 1$.

Since \mathcal{E}_1 is continuously embedded into $C^0(\mathbb{R}, \mathbb{R}^N)$ with $\|v\|_\infty = \sup_{t \in \mathbb{R}} |v(t)| \leq \|v\|_1$ we arrive at the following lemma.

Lemma 2. \mathcal{E}_f is a Hilbert space.

PROOF: - Let $\{v_n\}, v_n \in \mathcal{E}_f$ be a Cauchy sequence. Then due to Lemma 1 $\{v_n\}$ is a Cauchy sequence in \mathcal{E}_1 . Since \mathcal{E}_1 is complete there exists $v = \lim_{n \rightarrow \infty} v_n \in \mathcal{E}_1$. One may extract a subsequence $\{v_{n_k}\}$ such that $\|v_{n_k} - v\|_\infty \rightarrow 0$ and $\dot{v}_{n_k} \rightarrow \dot{v}$ almost everywhere. Fix $\varepsilon > 0$ and take $k(\varepsilon)$ such that for any $l, m > k(\varepsilon)$ $\|v_{n_l} - v_{n_m}\|_f < \varepsilon$. Then by the Fatou lemma we have

$$\begin{aligned} \|v_{n_l} - v\|_f^2 &= \int_{-\infty}^{\infty} \lim_{m \rightarrow \infty} (|\dot{v}_{n_l}(t) - \dot{v}_{n_m}(t)|^2 + |f(t)| \cdot |v_{n_l}(t) - v_{n_m}(t)|^2) dt \leq \\ &\leq \liminf_{m \rightarrow \infty} \|v_{n_l} - v_{n_m}\|_f^2 \leq \varepsilon^2. \end{aligned}$$

Due to arbitrary choice of ε one concludes that $\|v_{n_l} - v\|_f \rightarrow 0$ as $l \rightarrow \infty$. \square

The next lemma gives an estimate on the absolute value of an element of the space \mathcal{E}_f .

Lemma 3. If $v \in \mathcal{E}_f$ then

$$|v(t)| \leq \frac{\sqrt{2}}{|f(t)|^{1/4}} \|v\|_f.$$

PROOF: - Define $g(t) = |f(t)|^{1/2}$. For any $v \in \mathcal{E}_f$ consider

$$g(t)|v(t)|^2 = \int_{-\infty}^t \dot{g}(s)|v(s)|^2 ds + 2 \int_{-\infty}^t g(s)\langle v(s), \dot{v}(s) \rangle ds. \quad (5)$$

Note that (5) is valid if $-\infty$ is replaced by $+\infty$. Then substituting $t = 0$ into (5) and using monotonicity of g on \mathbb{R}_\pm together with the Schwartz inequality one gets

$$\left| \int_{\mathbb{R}_\pm} \dot{g}(s)|v(s)|^2 ds \right| = 2 \left| \int_{\mathbb{R}_\pm} g(s)\langle v(s), \dot{v}(s) \rangle ds \right| \leq \int_{\mathbb{R}_\pm} (|\dot{v}(s)|^2 + g^2(s)|v(s)|^2) ds. \quad (6)$$

Finally, (5) and (6) give $g(t)|v(t)|^2 \leq 2 \int_{-\infty}^{+\infty} (|\dot{v}(s)|^2 + g^2(t)|v(s)|^2) ds = 2\|v\|_f^2$. \square

Denote

$$\mathfrak{M} = \left\{ q \in AC(\mathbb{R}, \mathbb{R}^N) : q(t) \in \mathcal{M} \text{ for each } t \in \mathbb{R} \text{ and } \int_{-\infty}^{+\infty} \left(|\dot{q}(t)|^2 + |f(t)| \cdot |q(t) - \chi(t)|^2 \right) dt < \infty \right\},$$

where the function $\chi(t) = x_-$ for $t < 0$ and $\chi(t) = x_+$ for $t \geq 0$.

Proposition 1. *The set \mathfrak{M} is a Hilbert manifold of class C^2 with tangent space at q given by*

$$T_q \mathfrak{M} = \left\{ v \in \mathcal{E}_f : v(t) \in T_{q(t)} \mathcal{M} \text{ for all } t \in \mathbb{R} \right\}.$$

PROOF: - It follows from lemmae 1 and 3 that if a sequence $\{q_k\}$ converges to q in \mathfrak{M} with respect to (4) then it also converges to q uniformly on \mathbb{R} . Since $q(t) \rightarrow x_{\pm}$ as $t \rightarrow \pm\infty$ for any $q \in \mathfrak{M}$ we may use local coordinates in \mathbb{R}^N and apply the classical arguments [7] as in the case of the space

$$\Omega(\mathcal{M}, x_-, x_+) = \{q \in C^0([0, 1], \mathcal{M}) : q(0) = x_-, q(1) = x_+\}.$$

Further there will be given an alternative description of the Hilbert structure through the representation (10). \square

Define $\hat{L}(q, \dot{q}, t) = L(q, \dot{q}, t) + f(t)V(\chi(t))$ and consider the Hamilton action I defined on \mathfrak{M} :

$$I(q) = \int_{-\infty}^{+\infty} \hat{L}(q, \dot{q}, t) dt. \tag{7}$$

Since $K(q, \dot{q})$ is a homogeneous quadratic form in \dot{q} and $U(q, t)$ has unique maximum at x_{\pm} for all $t \in \mathbb{R}_{\pm}$ there exist constants $\alpha, \beta > 0$ such that

$$\alpha(|\dot{q}|^2 + |f(t)||q - \chi(t)|^2) \leq |L_{\pm}(q, \dot{q}, t)| \leq \beta(|\dot{q}|^2 + |f(t)||q - \chi(t)|^2) \tag{8}$$

for all $(q, \dot{q}) \in T\mathcal{M}$ and consequently the integral (7) converges for any $q \in \mathfrak{M}$.

The following lemma plays an important role in further analysis.

Lemma 4. *For any constants $r, c > 0$ there exists $T(r, c)$ such that $q(t) \in B_r(x_{\pm})$ for all $q \in \mathfrak{M}_c$ and $|t| > T(r, c)$, where $\mathfrak{M}_c = \{q \in \mathfrak{M} : I(q) < c\}$, $B_r(x) = \{x \in \mathbb{R}^N : |x| < r\}$.*

PROOF: - First we observe that if $I(q) < c$ then $\int_{-\infty}^{+\infty} (|\dot{q}(s)|^2 + |f(s)||q(s) - \chi(s)|^2) ds < \alpha^{-1}c$. Applying to the function $q(t) - \chi(t)$ the same arguments as in lemma 3 we get

$$|q(t) - \chi(t)|^2 < \frac{\alpha^{-1}c}{|f(t)|^{1/2}}. \tag{9}$$

Since $|f|$ is increasing and unbounded (9) proves the lemma. \square

Now we represent the functional I in a way suggested in [1]. Namely, one may construct an embedding of \mathcal{M} into \mathbb{R}^N such that small neighborhoods of x_{\pm} lie in linear subspaces $\mathbb{R}^{n,\pm} \subset \mathbb{R}^N$. Taking $r > 0$ to be sufficiently small we may always assume that these neighborhoods coincide with the balls $B_r(x_{\pm}) = \{x \in \mathbb{R}^{n,\pm} : |x - x_{\pm}| < r\}$.

Then for any $c > 0$ set

$$\begin{aligned} \Lambda &= W^{1,2}([-T, T], \mathcal{M}), \\ \Lambda_- &= \{q \in AC((-\infty, -T], B_r(x_-)) : \|q - x_-\|_{f,-} < \infty\}, \\ \Lambda_+ &= \{q \in AC([T, +\infty), B_r(x_+)) : \|q - x_+\|_{f,+} < \infty\}, \end{aligned}$$

where $T = T(r, c)$ from lemma 4 and $\|v\|_{f,-}^2 = \int_{-\infty}^{-T} (|\dot{v}(s)|^2 + |f(s)||v(s)|^2) ds$,

$$\|v\|_{f,+}^2 = \int_T^{+\infty} (|\dot{v}(s)|^2 + |f(s)||v(s)|^2) ds.$$

Define mappings $g_{\pm} : \mathfrak{M} \rightarrow \Lambda_{\pm}$ and $g : \mathfrak{M} \rightarrow \Lambda$ as

$$g_-(q) = q|_{(-\infty, -T]}, \quad g(q) = q|_{[-T, T]}, \quad g_+(q) = q|_{[T, +\infty)}.$$

Lemma 5. *The mappings g, g_{\pm} are of class C^{∞} .*

PROOF: - Note that the map $g_- \times g \times g_+ : \mathfrak{M} \rightarrow \Lambda_- \times \Lambda \times \Lambda_+$ identifies \mathfrak{M}_c with an open set in the Hilbert submanifold $\{(z_-, z_0, z_+) \in \Lambda_- \times \Lambda \times \Lambda_+ : z_{\pm}(\pm T) = z_0(\pm T)\}$ of codimension $2n$ in $\Lambda_- \times \Lambda \times \Lambda_+$. Hence the lemma immediately follows from the equality $\|q\|_f^2 = \|g_-(q)\|_{f,-}^2 + \|g(q)\|_{f,0}^2 + \|g_+(q)\|_{f,+}^2$ for all $q \in \mathfrak{M}_c$, where

$$\|v\|_{f,0}^2 = \int_{-T}^{-T} (|\dot{v}(s)|^2 + |f(s)||v(s)|^2) ds. \quad \square$$

Now we may represent the restriction $I|_{\mathfrak{M}_c}$ in the following way [1]:

$$I|_{\mathfrak{M}_c} = J_- \circ g_- + J \circ g + J_+ \circ g_+, \tag{10}$$

where the functionals $J : \Lambda \rightarrow \mathbb{R}$, $J_{\pm} : \Lambda_{\pm} \rightarrow \mathbb{R}$ are

$$J_-(q) = \int_{-\infty}^{-T} \hat{L}(q, \dot{q}, t) dt, \quad J(q) = \int_{-T}^T \hat{L}(q, \dot{q}, t) dt, \quad J_+(q) = \int_T^{\infty} \hat{L}(q, \dot{q}, t) dt.$$

Proposition 2. *The functional $I \in C^1(\mathfrak{M})$ with locally Lipschitz derivative.*

PROOF: - The proof of this proposition is rather straightforward. First we observe that the functional J is of class C^2 on \mathfrak{M} (see e.g. [2]). Hence it remains to consider the functionals J_{\pm} . They can be studied in analogous ways, so we consider only J_+ . To prove smoothness of J_+ , take sufficiently small $r, q \in \Lambda_+(r, c)$ and $v \in T_x \Lambda_+$ such that $\|v\|_f < r/C_f$. Then due to lemma 3 we see that $\|v\|_{\infty} < r$ and $q(t) + v(t) \in B_{2r}(x_+)$ for all $t > T(r, c)$. Due to smallness of r we may assume to be on \mathbb{R}^n and use Taylor's formula:

$$\begin{aligned} L(q(t) + v(t), \dot{q}(t) + \dot{v}(t), t) - L(q(t), \dot{q}(t), t) &= \\ &= \langle K_q(q(t), \dot{q}(t)), v(t) \rangle + \langle K_{\dot{q}}(q(t), \dot{q}(t)), \dot{v}(t) \rangle - \langle U_q(q(t), t), v(t) \rangle + \\ &+ \frac{1}{2} \langle K_{qq}v(t), v(t) \rangle + \langle K_{q\dot{q}}\dot{v}(t), v(t) \rangle + \frac{1}{2} \langle K_{\dot{q}\dot{q}}\dot{v}(t), \dot{v}(t) \rangle - \frac{1}{2} \langle U_{qq}v(t), v(t) \rangle, \end{aligned}$$

where the second derivatives of K and U are evaluated at a point $(q(t) + \theta(t)v(t), \dot{q}(t) + \theta(t)\dot{v}(t), t)$ with measurable function $\theta(t) \in [0, 1]$. By assumptions on K and U , for any $(q, \dot{q}, t) \in B_{2r}(x_+) \times \mathbb{R}^n \times \mathbb{R}$ one has

$$\|K_{qq}\| \leq c_1|\dot{q}|^2, \|K_{q\dot{q}}\| \leq c_2|\dot{q}|, \|K_{\dot{q}\dot{q}}\| \leq c_3, \|U_{qq}\| \leq c_4|f(t)| \cdot |q|^2,$$

for some positive constants c_i and $\|\cdot\|$ standing for the operator norm. Using these estimates, lemma 3 and the Schwartz inequality we get

$$\begin{aligned} \left| \int_T^{+\infty} \langle K_{qq}v(t), v(t) \rangle dt \right| &\leq c_1 \int_T^{+\infty} |\dot{q}(t) + \theta(t)\dot{v}(t)|^2 |v(t)|^2 dt \leq \\ &\leq c_1 \|v\|_{f,+}^2 (\|q - x_+\|_{f,+}^2 + \|v\|_{f,+}^2) \leq c_5 \|v\|_{f,+}^2 \\ \left| \int_T^{+\infty} \langle K_{q\dot{q}}v(t), v(t) \rangle dt \right| &\leq c_2 \int_T^{+\infty} |\dot{q}(t) + \theta(t)\dot{v}(t)| |\dot{v}(t)| |v(t)| dt \leq \\ &\leq c_2 \|v\|_{f,+} (\|q - x_+\|_{f,+} + \|v\|_{f,+} + \|v\|_{f,+}^2) \leq c_6 \|v\|_{f,+}^2 \quad (11) \\ \left| \int_T^{+\infty} \langle K_{\dot{q}\dot{q}}v(t), v(t) \rangle dt \right| &\leq c_3 \int_T^{+\infty} |\dot{v}(t)|^2 dt \leq c_7 \|v\|_{f,+}^2 \\ \left| \int_T^{+\infty} \langle U_{qq}v(t), v(t) \rangle dt \right| &\leq c_4 \int_T^{+\infty} |f(t)| |q(t) + \theta(t)v(t)|^2 |v(t)|^2 dt \leq \\ &\leq c_4 \|q - x_+\|_{f,+}^2 \|v\|_{f,+}^2 \leq c_8 \|v\|_{f,+}^2 \end{aligned}$$

Estimates (11) prove differentiability of J_+ on \mathfrak{M} and provide an expression for J'_+ :

$$J'_+(q)v = \int_T^{+\infty} \left(\langle K_q(q(t), \dot{q}(t)), v(t) \rangle + \langle K_{\dot{q}}(q(t), \dot{q}(t)), \dot{v}(t) \rangle - |f(t)| \langle V_q(q(t)), v(t) \rangle \right) dt.$$

Now take $q_1, q_2 \in \Lambda_+(2r)$, $v \in T\Lambda_+$ and consider the difference

$$\begin{aligned} J'_+(q_2)v - J'_+(q_1)v &= \int_T^{+\infty} \left(\langle K_{qq}\Delta q(t), v(t) \rangle + \langle K_{q\dot{q}}v(t), \Delta\dot{q}(t) \rangle + \right. \\ &\left. \langle K_{\dot{q}\dot{q}}\Delta q(t), \dot{v}(t) \rangle + \langle K_{\dot{q}\dot{q}}\Delta\dot{q}(t), \dot{v}(t) \rangle - |f(t)| \langle V_{qq}\Delta q(t), v(t) \rangle \right) dt, \end{aligned}$$

where $\Delta q(t) = q_2(t) - q_1(t)$ and the second derivatives of K and V are evaluated at a point $(q(t) + \theta(t)v(t), \dot{q}(t) + \theta(t)\dot{v}(t), t)$. Using (11) one may get

$$\left| J'_+(q_2)v - J'_+(q_1)v \right| \leq c_9 \|q_2 - q_1\|_{f,+} \|v\|_{f,+}$$

with some positive constant c_9 , what proves that J'_+ is locally Lipschitz. \square

Proposition 3. *Critical points of I correspond to doubly asymptotic trajectories of (3) such that $q(t) \rightarrow x_{\pm}$ and $\dot{q}(t) \rightarrow 0$ as $t \rightarrow \pm\infty$.*

PROOF:- Assume $q \in \mathfrak{M}$ is a critical point of I . Then $I'(q)v = 0$ for any $v \in T_q\mathfrak{M}$. Using classical arguments (see e.g. [7]) one may show that q is of class $C^2(\mathbb{R})$ and satisfies the Lagrange equations (3). By lemma 3 $q(t) \rightarrow x_{\pm}$ as $t \rightarrow \pm\infty$. Hence it remains to prove that $\dot{q}(t) \rightarrow 0$ as $t \rightarrow \pm\infty$. The following lemma admits this statement:

Lemma 6. *If $q(t)$ satisfies the Lagrange equations (3) and $\lim_{t \rightarrow \pm\infty} |q(t) - x_{\pm}| = 0$ then $\lim_{t \rightarrow \pm\infty} |\dot{q}(t)| = 0$.*

PROOF: - Introduce a symmetric positive definite operator $A(x) : T\mathcal{M} \rightarrow T^*\mathcal{M}$ by the formula $K(x, \dot{x}) = \frac{1}{2}\langle A(x)\dot{x}, \dot{x} \rangle$ and rewrite the Lagrange equations as

$$A(q)\ddot{q} + \frac{1}{2}\langle B(q)\dot{q}, \dot{q} \rangle + f(t)\nabla V(q) = 0, \tag{12}$$

where $B(x) = A'(x)$.

We consider the case $t \rightarrow +\infty$ (the case $t \rightarrow -\infty$ can be treated similarly). Let $\mathcal{A} = A(x_+)$ and $h(t) = \langle \mathcal{A}(q(t) - x_+), q(t) - x_+ \rangle$. Then $\dot{h}(t) = \langle \mathcal{A}\dot{q}(t), q(t) - x_+ \rangle$ and

$$\ddot{h}(t) = \langle \mathcal{A}\ddot{q}(t), q(t) - x_+ \rangle + \langle \mathcal{A}\dot{q}(t), \dot{q}(t) \rangle. \tag{13}$$

Taking sufficiently small $r > 0$ we define T such that $q(t) \in B_r(x_+)$ for all $t > T$. We note that there exist positive constants $C_A^{(1)}, C_A^{(2)}, C_B$ such that for all $x \in B_r(x_+)$

$$C_A^{(1)} \leq \|A(x)\| \leq C_A^{(2)}, \quad \|B(x)\| \leq C_B. \tag{14}$$

. Using (12), (13) we conclude

$$\ddot{h}(t) \geq \delta(|\dot{q}(t)|^2 + f(t)|q(t) - x_+|^2) \tag{15}$$

with some positive constant δ . Integrating (15) we get for any $t_2 > t_1 > T$

$$\left| \dot{h}(t_2) - \dot{h}(t_1) \right| \geq \delta \int_{t_1}^{t_2} (|\dot{q}(s)|^2 + f(s)|q(s) - x_+|^2) ds. \tag{16}$$

Since $h(t) \rightarrow 0$ as $t \rightarrow +\infty$ we have $\liminf_{t \rightarrow \infty} |\dot{h}(t)| = 0$ and by (16) $\|q - x_+\|_{f,+} < \infty$.

We now prove that $f(t)|q(t) - x_+|^2 \rightarrow 0$ as $t \rightarrow +\infty$. Note that (15) also implies

$$\ddot{h}(t) \geq \frac{\delta f(t)}{C_A^{(2)}} h(t).$$

Then fix $\varepsilon > 0$ and assume that there exists a sequence $t_k \rightarrow +\infty$ such that $f(t_k)h(t_k) > \varepsilon$. Without loss of generality we may suppose that $\dot{h}(t_k) < 0$ (or $\dot{h}(t_k) > 0$) for all k . Since $\ddot{h}(t) > 0$ and

$$\dot{h}(s) = \dot{h}(t_k) - \int_s^{t_k} \ddot{h}(p) dp$$

we obtain that $\dot{h}(t) < 0$ for all $t \in [T, t_k]$. Hence $h(t)$ is monotonically decreasing for $t > T$ and $h(s) > h(t_k) > \varepsilon/f(t_k)$. By (A_4) one may also assume that

$$\int_{t_{k-1}}^{t_k} f(s)ds > \mu f(t_k).$$

Then

$$\int_{t_{k-1}}^{t_k} f(s)|q(s) - x_+|^2 ds \geq \frac{2}{C_A^{(2)}} \int_{t_{k-1}}^{t_k} f(s)h(s)ds \geq \frac{2\varepsilon}{f(t_k)} \int_{t_{k-1}}^{t_k} f(s) \geq \frac{2\varepsilon\mu}{C_A^{(2)}}.$$

Summarizing over k we get a contradiction with $\|q - x_+\|_{f,+} < \infty$.

To prove that $|\dot{q}(t)| \rightarrow 0$ as $t \rightarrow +\infty$ introduce the Hamiltonian $H(q, \dot{q}, t) = K(q, \dot{q}) + f(t)(V(q) - V(x_+))$. If q satisfies the Lagrange equations then $\dot{H} = -f'(t)(V(q) - V(x_+))$ and by (A_4) we have for any $t_2 > t_1 > T$ that

$$\left| H(q(t_2), \dot{q}(t_2), t_2) - H(q(t_1), \dot{q}(t_1), t_1) \right| \leq \beta\mu \int_{t_1}^{t_2} f(s)|q(s) - x_+|^2 ds$$

or equivalently

$$\begin{aligned} \left| \langle A(q(t_2))\dot{q}(t_2), \dot{q}(t_2) \rangle - \langle A(q(t_1))\dot{q}(t_1), \dot{q}(t_1) \rangle \right| &\leq \\ &\leq \beta \int_{t_1}^{t_2} f(s)|q(s) - x_+|^2 ds + \beta \left(f(t_2)|q(t_2) - x_+|^2 - f(t_1)|q(t_1) - x_+|^2 \right). \end{aligned} \tag{17}$$

Since $q \in \Lambda_+$ then $\liminf_{t \rightarrow \pm\infty} |\dot{q}(t)|^2 = 0$, $\int_T^\infty |f(s)||q(s) - x_+|^2 ds < +\infty$ and $\lim_{t \rightarrow +\infty} f(t)|q(t) - x_+|^2 = 0$. Then by (17) for any $\varepsilon > 0$ there exists $\tau(\varepsilon)$ such that for any $t_2 > t_1 > \tau(\varepsilon)$

$$\left| \langle A(q(t_2))\dot{q}(t_2), \dot{q}(t_2) \rangle - \langle A(q(t_1))\dot{q}(t_1), \dot{q}(t_1) \rangle \right| \leq \varepsilon.$$

$A(x)$ is bounded from below and we conclude that $\dot{q}(t) \rightarrow 0$ as $t \rightarrow \pm\infty$. \square

3 The Palais-Smale conditions

Proposition 4. *The functional I satisfies the Palais-Smale conditions.*

PROOF: - Let $q_n \in \mathfrak{M}$ be a PS sequence, i.e. a sequence for which $I(q_n)$ is bounded and $I'(q_n) \rightarrow 0$ as $n \rightarrow \infty$. Then there exists $c > 0$ such that $q_n \in \mathfrak{M}_c$ and due to lemma 4 $\{q_n\}$ is uniformly bounded. Hence, up to a subsequence, q_n converges uniformly to a function $q_\infty \in L_\infty(\mathbb{R}, \mathcal{M})$. For the constant c and some small $\varepsilon > 0$

we define $T = T(\varepsilon, c)$ as in lemma 4 and introduce the sets Λ, Λ_{\pm} to represent the functional I in the form (10).

Denote

$$z_n = g(q_n), \quad z_n^{\pm} = g^{\pm}(q_n).$$

Since $I'(q_n) \rightarrow 0$ as $n \rightarrow \infty$ we have $|I'(q_n)v| \leq \varepsilon_n \|v\|_f$ for all $v \in T_{x_n} \mathfrak{M}$, where $\varepsilon_n \rightarrow 0$ as $n \rightarrow \infty$. If we consider $v \in T_{q_n} \mathfrak{M}$ such that $v|_{\mathbb{R} \setminus [-T, T]} \equiv 0$ then

$$I'(q_n)v = J'(z_n)v|_{[-T, T]}.$$

and we conclude that

$$|J'(z_n)v| \leq \varepsilon_n \|v\|_{f, T} \quad \text{for all } v \in T_{z_n} \Lambda \text{ such that } v(\pm T) = 0, \quad (18)$$

where $\|v\|_{f, T}$ stands for the norm in $T_{z_n} \Lambda$. Taking $v \in T_{q_n} \mathfrak{M}$ such that $v(t) \equiv 0$ for all $t \leq T$ (respectively $t \geq -T$) we get

$$I'(q_n)v = J'_+(z_n^+)v|_{[T, \infty)}, \quad I'(q_n)v = J'_-(z_n^-)v|_{(-\infty, T]}$$

and

$$|J'_{\pm}(z_n^{\pm})v| \leq \varepsilon_n \|v\|_{f, \pm} \quad \text{for all } v \in T_{z_n^{\pm}} \Lambda_{\pm} \text{ such that } v(\pm T) = 0. \quad (19)$$

Denote by z_{∞}, z_{∞}^- and z_{∞}^+ the restriction of x_{∞} to $[-T, T], (-\infty, -T]$ and $[T, \infty)$, respectively. Since $q_n \rightarrow x_{\infty}$ in L_{∞} , $z_n \rightarrow z_{\infty}$ and $z_n^{\pm} \rightarrow z_{\infty}^{\pm}$ uniformly.

Lemma 7. *If $J(z_n)$ is uniformly bounded, $z_n \rightarrow z_{\infty}$ uniformly and satisfies (18) then $\{z_n\}$ has a subsequence converging in Λ to z_{∞} .*

PROOF: - The proof repeats the proof of Lemma 5.1 from [1].

Lemma 8. *If $J_{\pm}(z_n^{\pm})$ is uniformly bounded, $z_n^{\pm} \rightarrow z_{\infty}^{\pm}$ uniformly and satisfies (19) then $\{z_n^{\pm}\}$ has a subsequence converging in Λ_{\pm} to z_{∞}^{\pm} .*

PROOF: - We outline the proof for the sequence $\{z_n^+\}$ whereas the case $\{z_n^-\}$ can be studied in a similar way. Using notations from [1] we set

$$\xi_{nm}(t) = z_m^+(t) - z_n^+(t), \quad \zeta_{nm}(t) = \frac{T f^{1/2}(T)}{t f^{1/2}(t)} \xi_{nm}(T). \quad (20)$$

Since $\|\zeta_{nm}\|_{f, +} \rightarrow 0$ as $n, m \rightarrow \infty$ and $\zeta_{nm}(T) = \xi_{nm}(T)$ one may apply (19) and get $J'_+(z_n^+)(\xi_{nm} - \zeta_{nm}) \rightarrow 0$ as $n, m \rightarrow \infty$. Now using boundness of J'_+ we see that $J'_+(z_n^+)\xi_{nm} \rightarrow 0$ as $n, m \rightarrow \infty$. Extract a subsequence, denoting also by z_n^+ , such that the sequence $J_+(z_n^+)$ is converging. Then we obtain

$$\Psi_{nm} = J_+(z_m^+) - J_+(z_n^+) + J'_+(z_n^+)\xi_{nm} \rightarrow 0 \text{ as } n, m \rightarrow \infty. \quad (21)$$

We estimate separately the terms in the integral Ψ_{nm} involving the kinetic and potential energy. Assume the radius r is so small that the estimates (14) are fulfilled. One may observe that

$$\begin{aligned} K(z_m^+, \dot{z}_m^+) - K(z_n^+, \dot{z}_n^+) &= \langle K_x(z_n^+, \dot{z}_n^+), \xi_{nm} \rangle - \langle K_{\dot{x}}(z_n^+, \dot{z}_n^+), \dot{\xi}_{nm} \rangle = \\ &= K(z_n^+, \dot{\xi}_{nm}) + \langle K_x(\tau_{nm}, \dot{z}_m^+), \xi_{nm} \rangle - \langle K_x(z_n^+, \dot{z}_n^+), \xi_{nm} \rangle \geq \\ &\geq C_A^{(1)} |\xi_{nm}|^2 - C_B (|\dot{z}_m^+|^2 + |\dot{z}_n^+|^2) |\xi_{nm}|, \end{aligned} \quad (22)$$

where τ_{nm} is some intermediate point between z_n^+ and z_m^+ . For the potential energy terms we get

$$V(z_m^+) - V(z_n^+) - \langle \nabla V(z_n^+), \xi_{nm} \rangle = \frac{1}{2} \langle \nabla^2 V(\tau_{nm}) \xi_{nm}, \xi_{nm} \rangle \geq \alpha |\xi_{nm}|^2. \quad (23)$$

Substituting (22) and (23) into (21) one obtains

$$\begin{aligned} \Psi_{nm} &\geq \int_T^\infty (C_A^{(1)} |\xi_{nm}(s)|^2 + \alpha |\xi_{nm}(s)|^2 - C_B (|\dot{z}_m^+(s)|^2 + |\dot{z}_n^+(s)|^2) |\xi_{nm}(s)|) ds \geq \\ &\geq c_{10} \|\xi_{nm}\|^2 - \Theta_{nm}, \end{aligned}$$

where $c_{10} = \min\{C_A^{(1)}, \alpha\}$ and

$$\Theta_{nm} = C_B (\|z_m\|_{f,+}^2 + \|z_n\|_{f,+}^2) \|\xi_{nm}\|_\infty.$$

Since $\{z_n^+\}$ is bounded and $\|\xi_{nm}\|_\infty \rightarrow 0$ as $n, m \rightarrow \infty$ we have $\Theta_{nm} \rightarrow 0$. Hence

$$\|\xi_{nm}\|_{f,+}^2 \leq c_{10}^{-1} (\Psi_{nm} - \Theta_{nm}) \rightarrow 0, \text{ as } n, m \rightarrow \infty.$$

Thus we showed that $\{z_n^+\}$ is a Cauchy sequence what finishes the proof. \square

Combining lemmata 6 and 7 we prove proposition 4. \square

To prove Theorem 1 we notice that \mathfrak{M} is homotopically equivalent to the space of paths

$$\Omega(\mathcal{M}, x_-, x_+) = \{q \in C^0([0, 1]) : q(0) = x_-, q(1) = x_+\}.$$

Since \mathcal{M} is compact, the Lusternik-Schnirelmann category $cat(\mathcal{M}) = \infty$ [8]. This implies the existence of infinitely many critical points for the functional I and due to propositions 4,5 the existence of infinitely many doubly asymptotic trajectories of (3) such that $q(t) \rightarrow x_\pm, \dot{q}(t) \rightarrow 0$ as $t \rightarrow \pm\infty$. \square

To prove Theorem 1 for the case when subsets X_\pm consist of more than one point we note that one may proceed in the same way except the estimate (8), which is not valid. Following [4], [3] define for $\varepsilon > 0$ a subset $\Gamma_\varepsilon(x_-, x_+) \subset \mathfrak{M}$:

$$\Gamma_\varepsilon(x_-, x_+) = \left\{ q \in \mathfrak{M} : \text{for all } t \in \mathbb{R}_\pm \quad q(t) \notin B_\varepsilon(X_\pm \setminus \{x_\pm\}) \right\}.$$

We also consider the restriction of the action functional $I_\varepsilon = I|_{\Gamma_\varepsilon(x_-, x_+)}$. For $\Gamma_\varepsilon(x_-, x_+)$ the estimate (8) is valid and using the same arguments one may prove that for any $\varepsilon > 0$ the functional I_ε achieves its minimum on some function $q_\varepsilon \in \Gamma_\varepsilon(x_-, x_+)$. Moreover, $q_\varepsilon(t)$ is a classical solution of (3) whenever $q_\varepsilon(t) \notin \partial B_\varepsilon(X_\pm \setminus \{x_\pm\})$, where $\partial B_\varepsilon(A)$ stands for the ε -neighbourhood of a set A . Let us take a sequence $\varepsilon_j \rightarrow 0$ as $j \rightarrow \infty$.

Lemma 9. *For sufficiently large $j \in \mathbb{N}$ $q_{\varepsilon_j}(t) \notin B_{\varepsilon_j}(X_\pm \setminus \{x_\pm\})$ for all $t \in \mathbb{R}$.*

PROOF: - The proof of this lemma is similar to lemma 2.10 from [3].

This lemma guarantees that q_{ε_j} is a heteroclinic solution of (3) joining x_- to x_+ and satisfying $\dot{q}_{\varepsilon_j}(t) \rightarrow 0$ as $t \rightarrow \pm\infty$.

To illustrate the result consider a pendulum-like system with Lagrangian

$$L(\varphi, \dot{\varphi}, t) = \frac{1}{2}|\dot{\varphi}|^2 - t \left(1 - \cos(\varphi) - \frac{1}{2} \cos(2\varphi) \right). \quad (24)$$

The configuration space of this example is a circle and the system possesses four equilibria $\varphi = 0, \pi, \pm\pi/3$. Since the factor $f(t) = t$, the subset X_+ consists of one point $X_+ = \{\pi\}$ whereas the subset X_- consists of two points $X_- = \{-\pi/3, \pi/3\}$. Application of Theorem 1 to this system yields the following

Proposition 5. *For any $m \in \mathbb{Z}$ there exists a doubly asymptotic trajectory $\varphi_m^\pm(t)$ of the system (24) such that $\lim_{t \rightarrow -\infty} \varphi_m^\pm(t) = \pm\pi/3$ and $\lim_{t \rightarrow +\infty} \varphi_m^\pm(t) = (2m + 1)\pi$, i.e. the trajectories $\varphi_m^\pm(t)$ join the points $\pm\pi/3$ with π via m full rotations.*

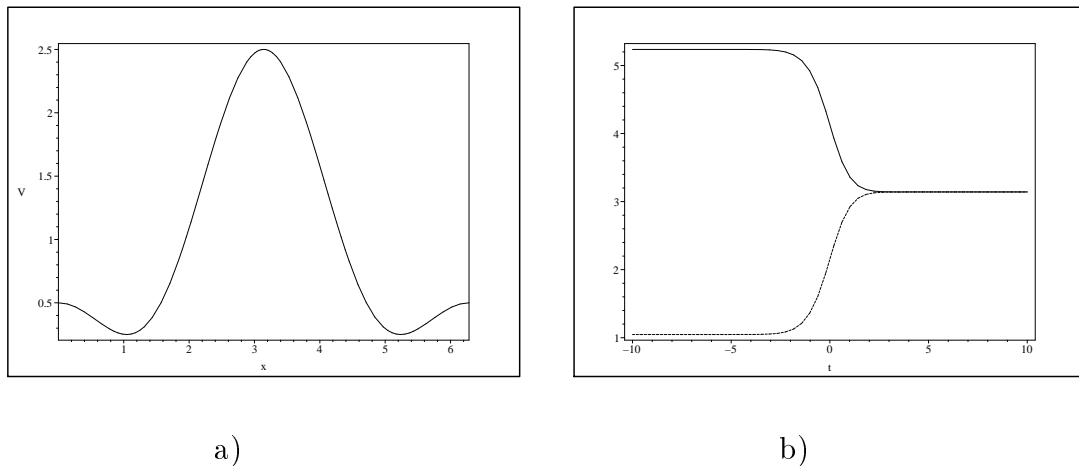


Figure 1: a. The profile of potential $V(x) = 1 - \cos(\varphi) - \frac{1}{2} \cos(2\varphi)$; b. heteroclinic trajectories $\varphi_0^\pm(t)$, connecting $\pm\pi/3$ with π without rotations (the solid curve corresponds to $\varphi_0^-(t)$ and the dashed curve - to $\varphi_0^+(t)$)

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