On integrability of geodesic flows on 3-dimensional manifolds

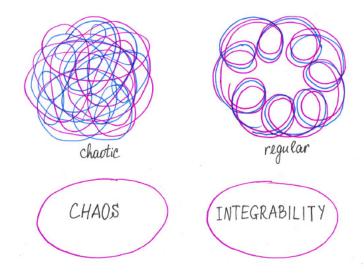
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International Conference "Classical Mechanics, Dynamical Systems and Mathematical Physics"

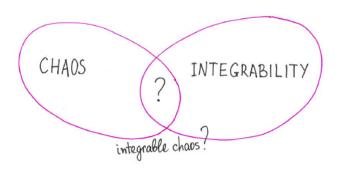
January 20 – 24, 2020

Talk is based on a joint work with A. Veselov and Y. Ye

Chaos and Integrability



Integrable Chaos / Chaotic Integrability



Geodesics and geodesic flows

Let M be a manifold with a Riemannian metric $g = \sum g_{ij}(x)dx^idx^j$.

Definition

Geodesic line on (M,g) is a trajectory of a point moving on M freely, i..e, by inertia:

$$\nabla_{\frac{d\gamma}{dt}}\frac{d\gamma}{dt}=0. (1)$$

Hamiltonian form of the equation of geodesics.

In canonical coordinates (x, p) on T^*M , the equations of geodesics (1) can be rewritten in Hamiltonian form:

$$\frac{dp_i}{dt} = \frac{\partial H}{\partial x^i}, \quad \frac{dx'}{dt} = -\frac{\partial H}{\partial p_i},\tag{2}$$

where $H = \frac{1}{2} \sum g^{ij}(x) p_i p_j$.

Properties of geodesics:

- ▶ if the metric is Euclidean, then the geodesics are straight lines.
- existence and uniqueness theorem;
- geodesic completeness and Hopf-Rinow theorem;
- existence of closed geodesics in each homotopy class;
- kinetic energy $H = \sum g_{ij}(x)\dot{x}^i\dot{x}^j$ as a first integral.



Integrability and Liouville-Arnold Theorem

Consider the geodesic flow on a Riemannian manifold (M, g).

Complete integrability: There exist $F_1 = H, F_2, \dots, F_n$ which

- ▶ are first integrals (i.e., preserved by the flow),
- ▶ pairwise commute $\{F_i, F_j\} = 0$,
- ▶ are functionally independent almost everywhere.

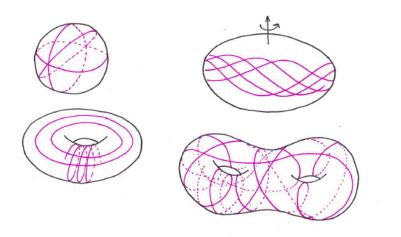
Theorem (Liouville-Arnold)

Let $X = \{F_1 = c_1, \dots, F_n = c_n\}$ be a regular, compact and connected integral surface. Then X is an n-dimensional torus and the dynamics on this torus is quasi-periodic.

Superintegrability: in addition to n commuting independent integrals, there are some more first integrals so that invariant tori have dimension less than n.

General problem: existence, construction and topological obstructions for integrable geodesic flows.

Two-dimensional case



Theorem (Kozlov, 1979, real analytic case)

On a 2-dimensional surface of genus $g \ge 2$, there exist no integrable geodesic flows.

$$S^3$$
, \mathbb{R}^3 , \mathbb{H}^3 ,

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, \mathbb{R}^3 , \mathbb{H}^3 , $S^2 \times \mathbb{R}$, $\mathbb{H}^2 \times \mathbb{R}$,

$$S^3$$
, \mathbb{R}^3 , \mathbb{H}^3 , $S^2 \times \mathbb{R}$, $\mathbb{H}^2 \times \mathbb{R}$, NiI, SoI, $\widetilde{SL(2,\mathbb{R})}$

$$S^3, \quad \mathbb{R}^3, \quad \mathbb{H}^3, \quad S^2 \times \mathbb{R}, \quad \mathbb{H}^2 \times \mathbb{R}, \quad \textit{Nil}, \quad \textit{Sol}, \quad \widetilde{\textit{SL}(2,\mathbb{R})}$$

$$S^3, \quad T^3, \quad \mathbb{H}^3/\Gamma, \quad S^2 \times S^1, \quad M_g^2 \times \mathbb{R}, \quad \textit{Nil}/\Gamma, \quad \textit{Sol}/\Gamma, \quad \widetilde{\textit{SL}(2,\mathbb{R})}/\Gamma$$

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 5 4 3 ? ? ? 1 none

Integrability of left-invariant geodesic flows on 3-dimensional Lie groups

Observation. Let G be a three-dimensional Lie group, then any left-invariant Hamiltonian system on T^*G is Liouville integrable (with real analytic first integrals polynomials in momenta). Moreover, this system is superintegrable (i.e., invariant tori are two-dimensional).

The integrals are H, f_1 , f_2 , f_3 where f_i are linear integrals that correspond to basis right-invariant vector fields.

More generally, similar property holds true for every Lie group with two-dimensional coadjoint orbits.

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Answer. Instead of f_1 , f_2 , f_3 we should consider $h(f_1, f_2, f_3)$, where h is an invariant of the (coadjoint) action of Γ on \mathfrak{g}^* .

Topological obstructions to integrability

Theorem (Dinaburg, 1974)

If $\pi_1(M^n)$ is of exponential growth then $h_{top} > 0$ for any geodesic flow.

Theorem (Taimanov, 1987, geometrically simple case)

If M^n admits an integrable geodesic flow, then $\pi_1(M^n)$ is almost abelian. Moreover, dim $H_1(M^n, \mathbb{R}) < n$.

In particular, this holds true in the real analytic case.

Nil (L. Butler) and Sol (I. Taimanov, AB)

Nil case

$$M_{Nil}^{3} = G/\Gamma, \text{ where } G = \left\{ \begin{pmatrix} 1 & z & x \\ 0 & 1 & y \\ 0 & 0 & 1 \end{pmatrix} \right\}, \ \Gamma = \left\{ \begin{pmatrix} 1 & k & m \\ 0 & 1 & n \\ 0 & 0 & 1 \end{pmatrix}, k, n, m \in \mathbb{Z} \right\}$$

- ▶ integrable: $F_1 = p_x$, $F_2 = \exp\left(-\frac{1}{p_x^2}\right)\sin\frac{p_y}{p_x}$,
- not real analytic,
- \blacktriangleright $\pi_1(M_{Nil}^3)$ is not almost commutative,
- $h_{top} = 0.$

Sol case

$$M_{Sol}^3 = G/\Gamma$$
, where $G = \left\{ \begin{pmatrix} A^z & x \\ 0 & 0 & 1 \end{pmatrix} \right\}$, $\Gamma = \left\{ \begin{pmatrix} A^k & n \\ 0 & 0 & 1 \end{pmatrix}, k, n, m \in \mathbb{Z} \right\}$, where $A^z = \exp(zB)$, $\exp B = A = \begin{pmatrix} 2 & 1 \\ 1 & 1 \end{pmatrix}$.

- ▶ integrable: $F_1 = p_x^2 p_x p_y p_y^2$, $F_2 = \exp\left(-\frac{1}{F_1^2}\right) \cdot \sin\left(2\pi \frac{\log\left|p_x \frac{1+\sqrt{5}}{2}p_y\right|}{\log\lambda}\right)$.
- not real analytic,
- \blacktriangleright $\pi_1(M_{Sol}^3)$ is not almost commutative and has exponential growth,
- ► $h_{top} > 0$.



Consider the group
$$SL(2,\mathbb{R})=\left\{X=\begin{pmatrix} a & b \\ c & d \end{pmatrix},\ \det X=0\right\}$$
 and its Lie algebra $sI(2,\mathbb{R})=\left\{X=\begin{pmatrix} \alpha & \beta \\ \gamma & -\alpha \end{pmatrix}=\alpha E_1+\beta E_2+\gamma E_3\right\}.$

Denote by ξ_1, ξ_2, ξ_3 the left-invariant vector fields corresponding to the basis E_1, E_2, E_3 .

Similarly, let η_1, η_2, η_3 be the corresponding right-invariant vector fields on $SL(2,\mathbb{R})$.

The left-invariant Hamiltonian: $H = (\xi_1^2 + \xi_2 \xi_3) + 2(\xi_2 - \xi_3)^2$.

Before taking quotient w.r.t. Γ , we have 3 first integrals η_1, η_2, η_3 .

Natural identification $PSL(2,\mathbb{R})$ with the unite tangent bundle $S\mathbb{H}^2$ gives the following formula in local coordinates x,y,ϕ :

$$ds^2 = \frac{dx^2 + dy^2}{y^2} + \left(d\phi + \frac{dx}{y}\right)^2$$

Let $\Gamma \subset PSL(2,\mathbb{R})$ is a Fucshian group that acts on \mathbb{H}^2 freely and with compact quotient M_g^2 and consider M_{sl}^3 to be $PSL(2,\mathbb{R})/\Gamma$. Topologically, $M_{sl}^3 = SM_g^2$.

Integrability and chaos in $SL(2,\mathbb{R})$ -geometry

Apart from the Hamiltonian H the geodesic flow on M_{sl}^3 possesses one more quadratic integral (Casimir function):

$$\Delta = \eta_1^2 + \eta_2 \eta_3 = \xi^2 + \xi_2 \xi_3.$$

But we need one more!

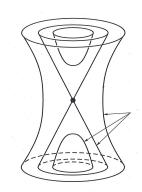
Theorem

Geodesic flow on M_{sl}^3 is Liouville integrable in analytic sense in the open (invariant) region of the phase space $T^*M_{sl}^3$ defined by $\Delta < 0$.

In the region with $\Delta>0$ there are no smooth integrals independent from H and Δ . At the fixed integral level of H and $\Delta>0$, the system has positive topological entropy $h_{top}\geq \sqrt{1-\mathcal{C}}$, where $\mathcal{C}=\frac{H-2\Delta}{H+2\Delta}$.

Explanation of this phenomenon

In $\mathbb{R}^3(\eta_1,\eta_2,\eta_3)=T^*SL(2,\mathbb{R})\simeq sl(2,\mathbb{R})^*$, consider the level surfaces of the integral $\Delta=\eta_1^2+\eta_2\eta_3$.



The Fucshian group Γ naturally acts on this space (by means of the (co)adjoint representation).

What about the orbit space and invariant functions of this action?

One more general result

Let us relax the geometric simplicity condition (real analyticity) condition, i.e., assume that the first integrals of a geodesic flow on M^3 are such that the complement to the regular set filled by 3D Liouville tori is a timely-embedded polyhedron in T^*M^3 .

Theorem (L. Butler, 2005)

If an integrable geodesic flow on a closed manifold M^3 satisfies the above condition, then $\pi_1(M^3)$ is almost polycyclic.

"Conversely", if $\pi_1(M^3)$ is polycyclic, then M^3 admits a real-analytic metric with integrable geodesic flow.

Thank you for your attention