Noncompact foliations of mechanical systems in pseudo-Euclidean space

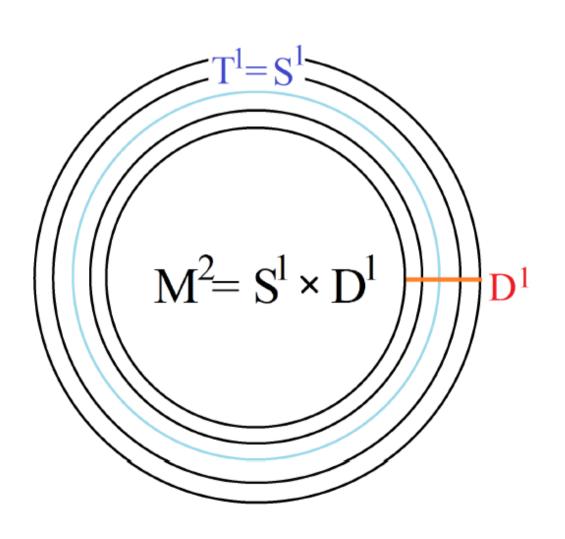
Vladislav A. Kibkalo

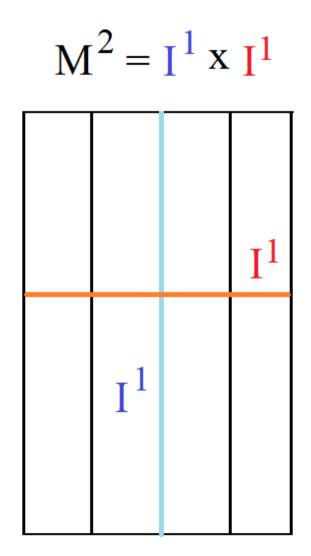
07.11.2022

2nd Conference of Mathematical Centers – 2022, Moscow

Compact and noncompact foliations

One-dimensional torus T^1 is a circle S^1 and 1-disk D^1 is an interval. Fibration has structure of a direct product of disk and circle.



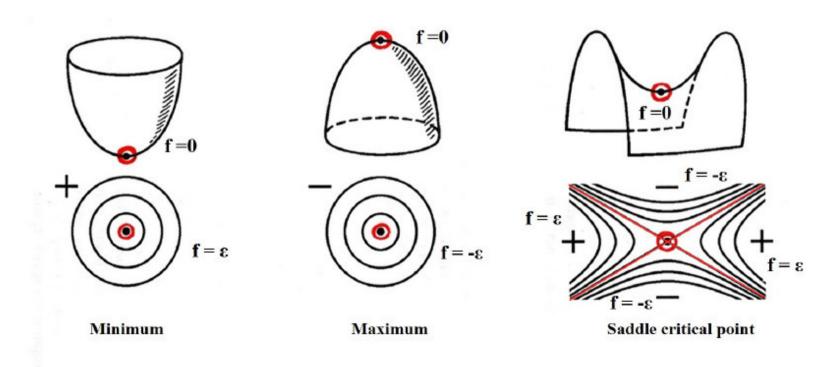


Critical singularities in 1 d.o.f. case

- **1.** Regular point x: $dH(x) \neq 0$, Regular fiber is diffeomorphic to union of circles $\coprod_{i=1}^{k} S_{i}^{1}$.
- **2.** Singular point x: dH(x) = 0 is of the Morse type if

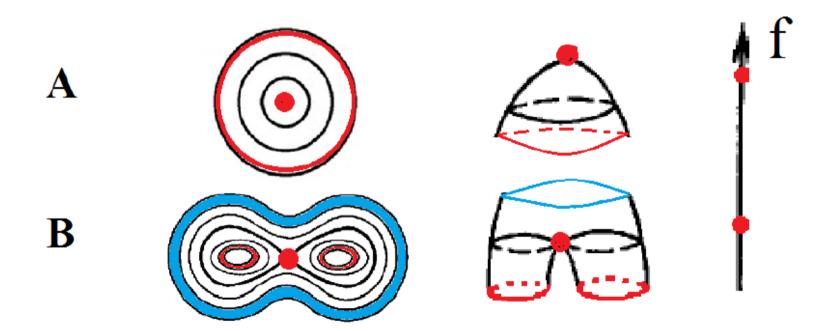
$$\det d^2H(x)\neq 0.$$

There are only two types: elliptic $H = x^2 + y^2$ and saddle $H = x^2 - y^2$.



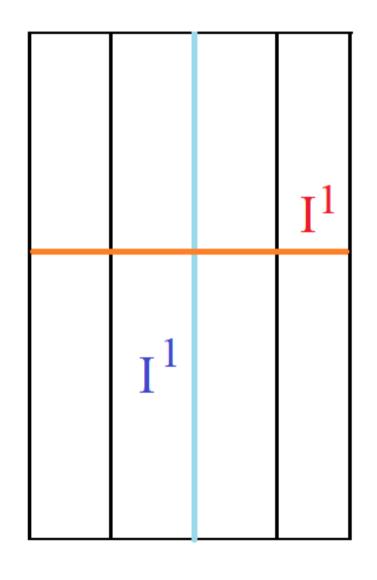
Examples of 2-atoms

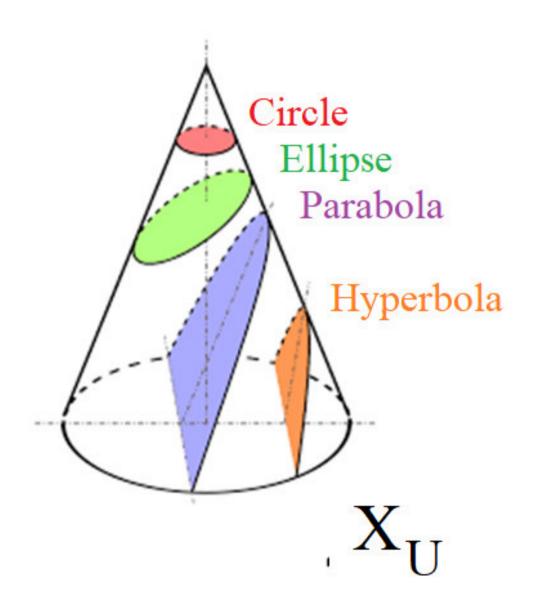
- Singular fiber is a fiber that contains at least one critical point of H
- **2-atom** is a class of fiber-wise diffeomorphic foliates neighbourhood of a special fiber.
- two different visualisations of hyperbolic atom B and (the unique) elliptic atom A.



Noncompact reg. foliation and noncritical bifurcation

$$\bullet M^2 = D^1 \times R^1$$



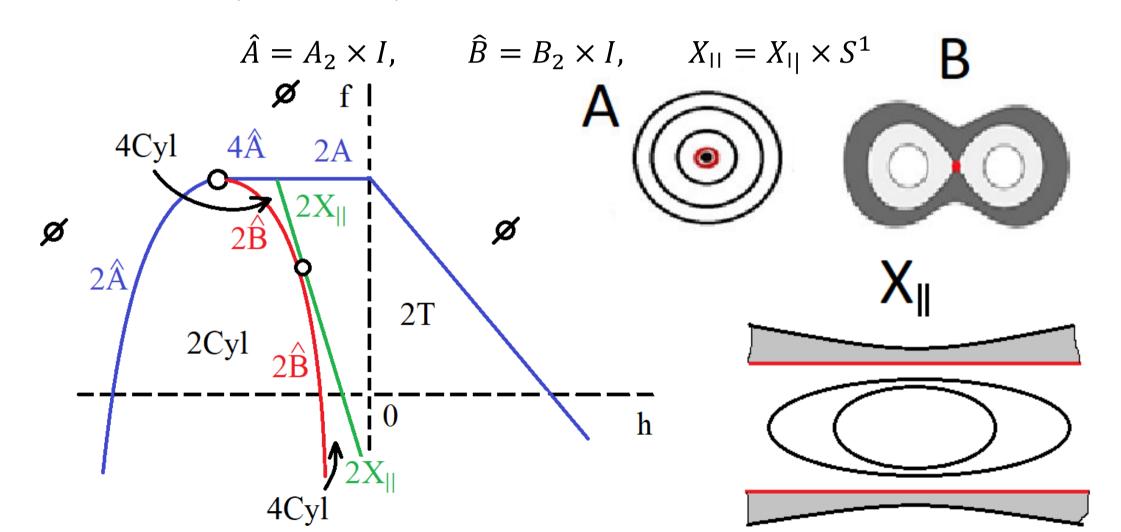


Sokolov e(3) system

•
$$H = -\frac{\kappa}{\alpha}J_1^2 + \alpha J_2^2 + J_1x_2 - J_2x_1$$
, $Q = J \times x$

•
$$K = Q_3 (\kappa J^2 - x^2) - \alpha Q_1^2 + \frac{\kappa}{\alpha} Q_2^2 + (\frac{\kappa}{\alpha} - \alpha) Q_3^2$$

D.V. Novikov, PhD Thesis, 2013:



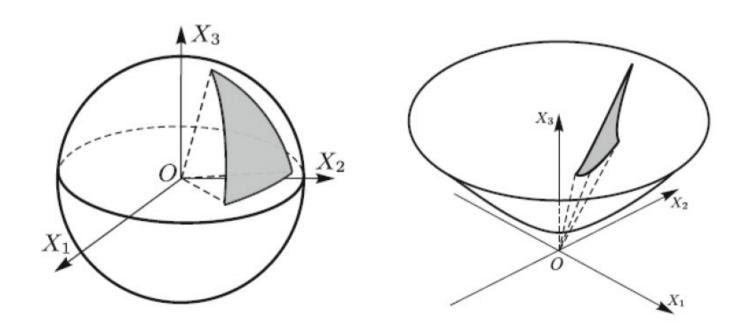
Non-compact foliations (1)

- Review: A.Fomenko, D.Fedoseev, 16: Review with a lot of examples of such bifurcations in concrete systems
- S.Nikolaenko: noncompact Goryachev case (2017)
 - noncomplete flows on M^2 (including multi-saddle case), analog of f-graph for such "2-atoms" (20)
 - "3-atoms" w. complete flows & noncompact foliations, (2021)
- D. Novikov: Sokolov case for Lie algebras e(3), so(3,1) 2011, 2014
- *K.Alseshkin*: analog of Liouville theorem for non-complete flows, e.g. if only one of n flows is not complete (2014).
- A.Borisov, I.Mamaev: analogs of rigid body dynamics systems in pseudo-Euclidean spaces (2016). S.V. Sokolov: separation of variables for pseudo-Euclidean Kovalevskaya system.
- E.Kudryavtseva, D.Fedoseev, O.Zagryadsky: Bertrand problem and its generalizations (12, 13, 15, 16,18).

Two analogs of rigid body dynamics

- Motion of a rigid "plate" on S^2 rotation of a body in \mathbb{R}^3 around a fixed point O
- Transformation in C^6 : $R^6 \to \tilde{R}^6$

$$x_1 \rightarrow ix_1$$
, $x_2 \rightarrow ix_2$, $x_3 \rightarrow x_3$, $J_1 \rightarrow iJ_1$, $J_2 \rightarrow iJ_2$, $J_3 \rightarrow J_3$.



A.V.Borisov, I.S.Mamaev, "Rigid Body dynamics in non-Euclidean spaces" // Rus. J. of Math. Phys., 23:4 (2016), 431-454

Transformations of R^6

• $R^6(J_1,J_2,J_3,x_1,x_2,x_3) \subset C^6$ and its mapping preserving J_3,x_3 :

$$J_1 \rightarrow i J_1$$
, $J_2 \rightarrow i J_2$, $x_1 \rightarrow i x_1$, $x_2 \rightarrow i x_2$

Poisson bracket for so(3,1)-e(3)-so(4) remains real-valued.

- For a wide class real-analytic IHS, this map produces another real-analytic system: Euler, Lagrange, Kovalevskaya, Goryachev, Hess (BM16)
- Several other integrable systems remain real-valued: Zhukovsky, Steklov, Klebsch
- Another construction: Poisson morphism between e(3) and so(3,1) written by Komarov-Sokolov-Tsiganov

Under this map, Kovalevskaya so $(3,1) \rightarrow$ Sokolov e(3):

$$\begin{pmatrix} 0 & -J_3 & -J_2 & 0 & -x_3 & -x_2 \\ +J_3 & 0 & J_1 & +x_3 & 0 & x_1 \\ J_2 & -J_1 & 0 & x_2 & -x_1 & 0 \\ 0 & -x_3 & -x_2 & 0 & -\kappa J_3 & -\kappa J_2 \\ +x_3 & 0 & x_1 & +\kappa J_3 & 0 & J_1 \\ x_2 & -x_1 & 0 & J_2 & -J_1 & 0 \end{pmatrix}$$

•
$$f_1 = x_1^2 + x_2^2 - x_3^2 + \kappa (J_1^2 + J_2^2 - J_3^2) = a$$
, $f_2 = J_1 x_1 + J_2 x_2 - J_3 x_3 = b$
Euler $H = \frac{J_1^2}{A_1} + \frac{J_2^2}{A_2} - \frac{J_3^2}{A_3} = h$, $F = J_1^2 + J_2^2 - J_3^2 = f$,
Kovalevskaya $H = J_1^2 + J_2^2 - 2J_3^2 + 2x_1 = h$, $F = (J_1^2 - J_2^2 - 2x_1 + \kappa)^2 + (2J_1J_2 - 2x_2)^2 = f$.

•Zhukovsky:
$$H = \frac{(J_1 + \lambda_1)^2}{2A_1} + \frac{(J_2 + \lambda_2)^2}{2A_2} - \frac{(J_3 + \lambda_3)^2}{2A_3}$$
, $K = J_1^2 + J_2^2 - J_3^2$

• Klebsch
$$H = \frac{J_1^2}{2A_1} + \frac{J_2^2}{2A_2} - \frac{J_3^2}{2A_3} + \frac{\varepsilon}{2} (A_1 x_1^2 + A_2 x_2^2 - A_3 x_3^2)$$

 $K = \frac{\varepsilon}{2} (J_1^2 + J_2^2 - J_3^2) - \frac{\varepsilon}{2} (A_2 A_3 x_1^2 + A_3 A_1 x_2^2 - A_1 A_2 x_3^2).$

• Steklov :
$$H = a_1J_1^2 + a_2J_2^2 - a_3J_3^2 + 2(a_1^2x_1J_1 + a_2^2x_2J_2 - a_3^2x_3J_3) + \frac{\varepsilon}{2}(a_1^3x_1^2 + a_2^3x_2^2 - a_3^3x_3^2)$$

$$\mathsf{K=J}_1^2 + \mathsf{J}_2^2 - \mathsf{J}_3^2 - 2(a_1x_1J_1 + a_2x_2J_2 - a_3x_3J_3) - 3(a_1^2x_1^2 + a_2^2x_2^2 - a_3^2x_3^2)$$

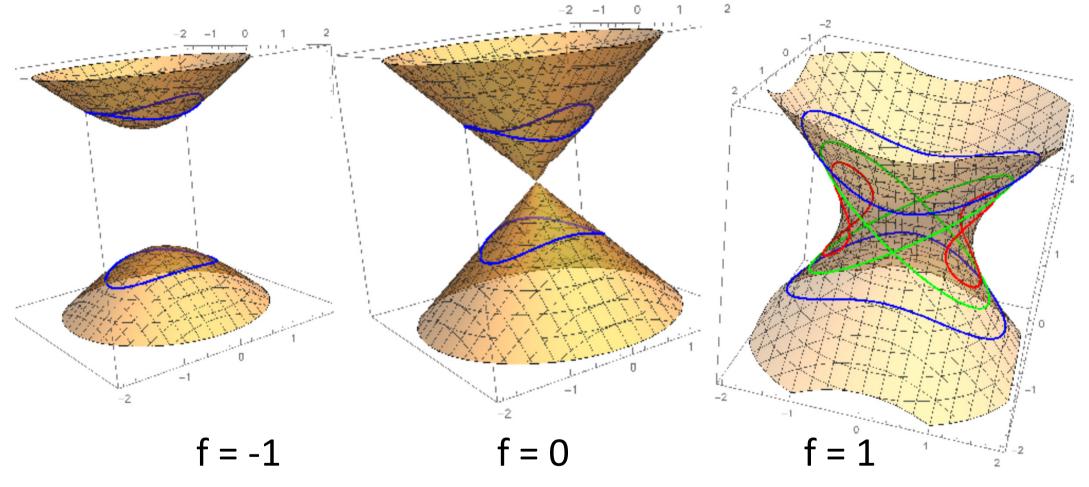
Analog of the Euler top

• H, F depends on J_1, J_2, J_3 and are quadratic polynomials

- Liouville fiber $T_{a,b,h,f}$: $f_1=a,f_2=b,\ H=h,F=f$ as a bundle:
 - H = h, F = f in $R^3(\vec{J})$ as the base
 - $f_1 = a, f_2 = b$ in $R^3(\vec{x})$ as the fiber upon a point \vec{J}
- First integral F and Casimir function f_1 have same form:

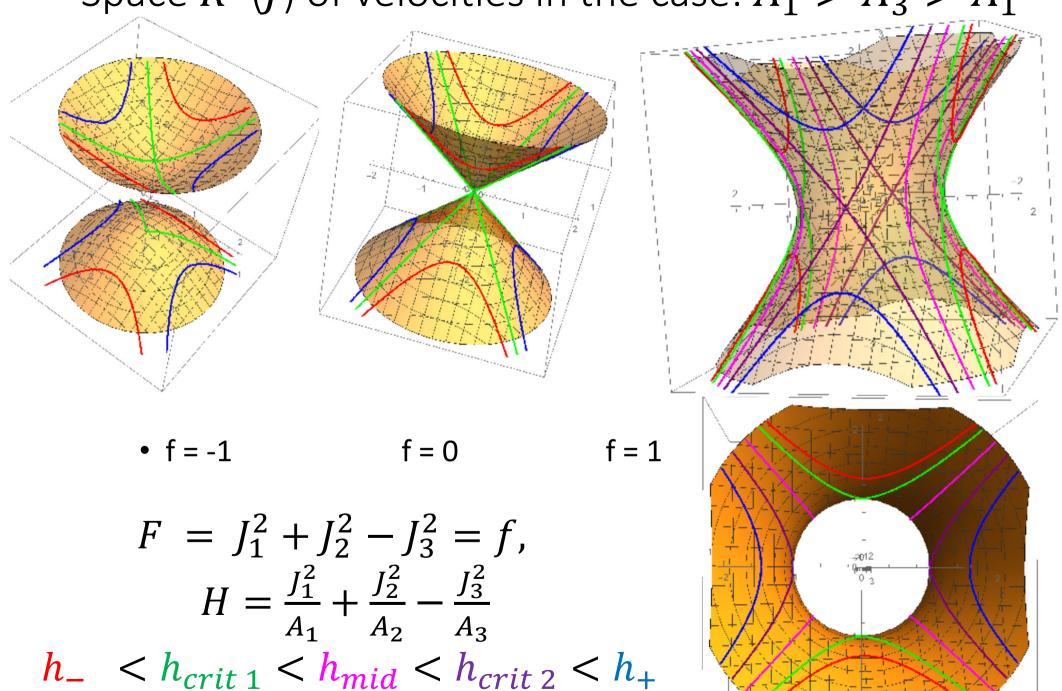
$$F = J_1^2 + J_2^2 - J_3^2$$
, $K = x_1^2 + x_2^2 - x_3^2$

Space $R^3(\vec{J})$ of velocities in the case: $A_1 > A_2 > A_3$

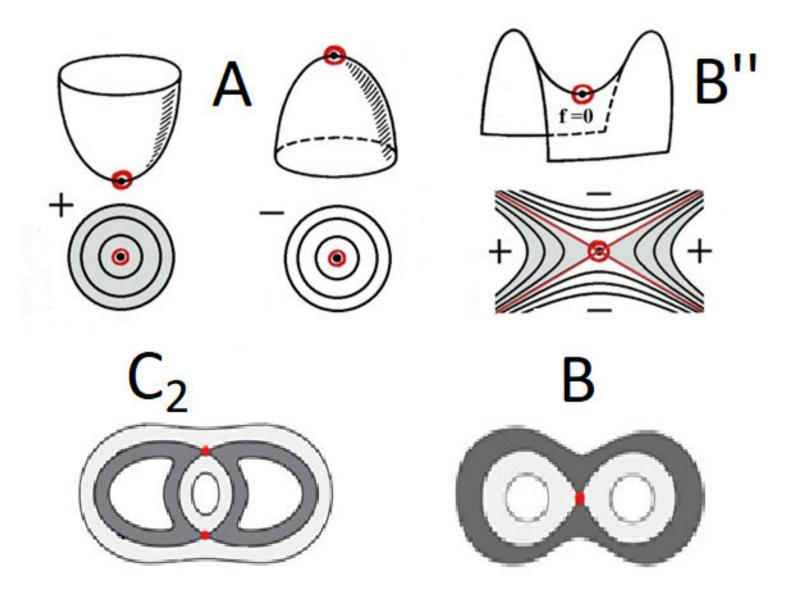


$$K = J_1^2 + J_2^2 - J_3^2 = k$$
, $H = \frac{J_1^2}{A_1} + \frac{J_2^2}{A_2} - \frac{J_3^2}{A_3}$
 $h_- < h_{crit} < h_+$

Space $R^3(\vec{J})$ of velocities in the case: $A_1 > A_3 > A_1$



Examples of 2-atoms

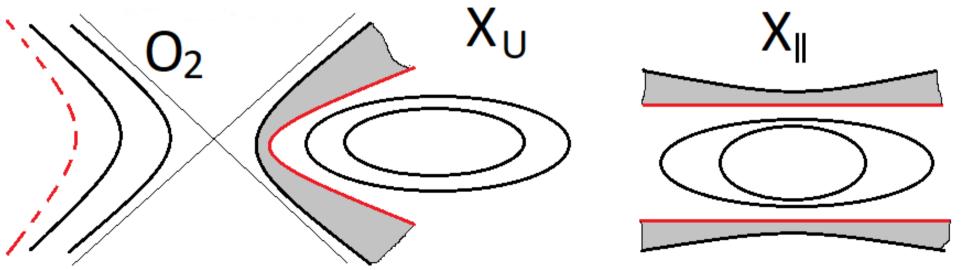


Singularities of pseudo-Euclidean Euler case.

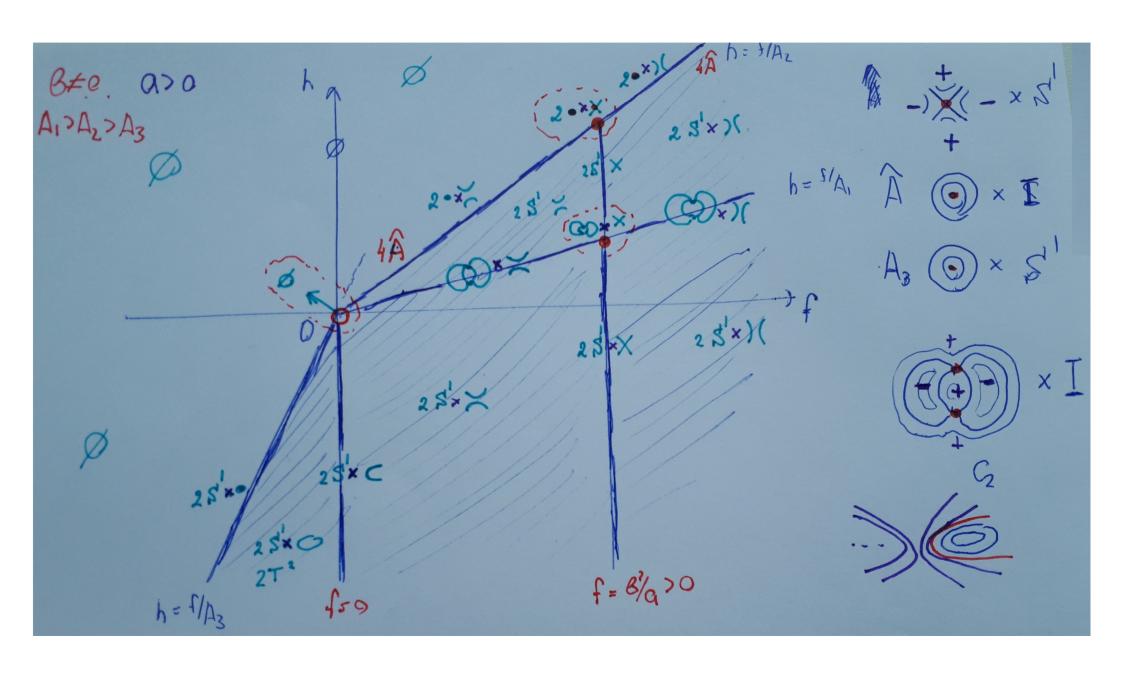
Theorem (Kibkalo, 2021). Singularities of pseudo-Euclidean Euler case have following types. Here $^{\text{h}}$ means a product of 2-atom and I=R, B" is a Morse saddle, C_2 is a 2-atom like in the classical Euler case.

Regular fiber is homeomorphic to a torus T^2 , cylinder Cyl or R^2

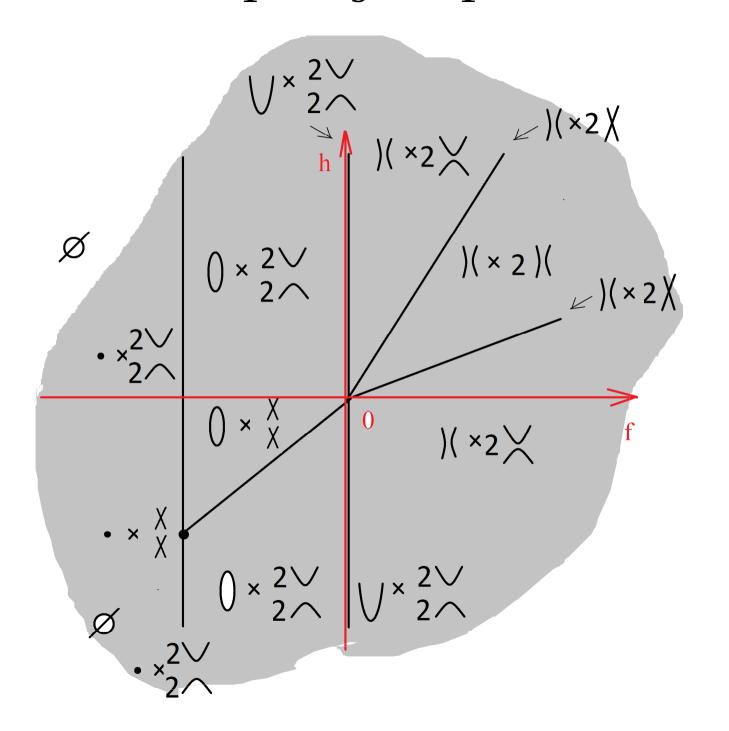
$$A = A_2 \times S^1$$
, $\widehat{A} = A_2 \times I$, $\widehat{C_2} = C_2 \times I$, $B'' = B'' \times S^1$ $\widehat{B''} = B'' \times I$
 $X_U = X_U \times S^1$ $\widehat{X_U} = X_U \times I$, $X_{||} = X_{||} \times S^1$



Euler case for $A_1 > A_2 > A_3$, $b \neq 0$, a > 0

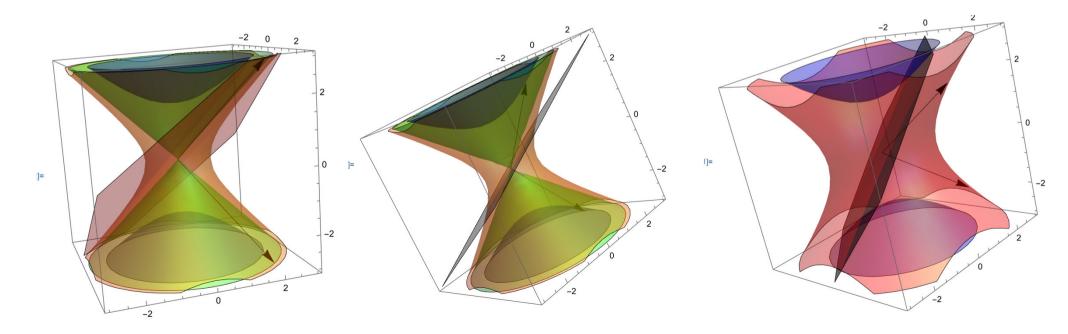


Euler case for $A_1 > A_3 > A_1$, $b \neq 0$, a < 0

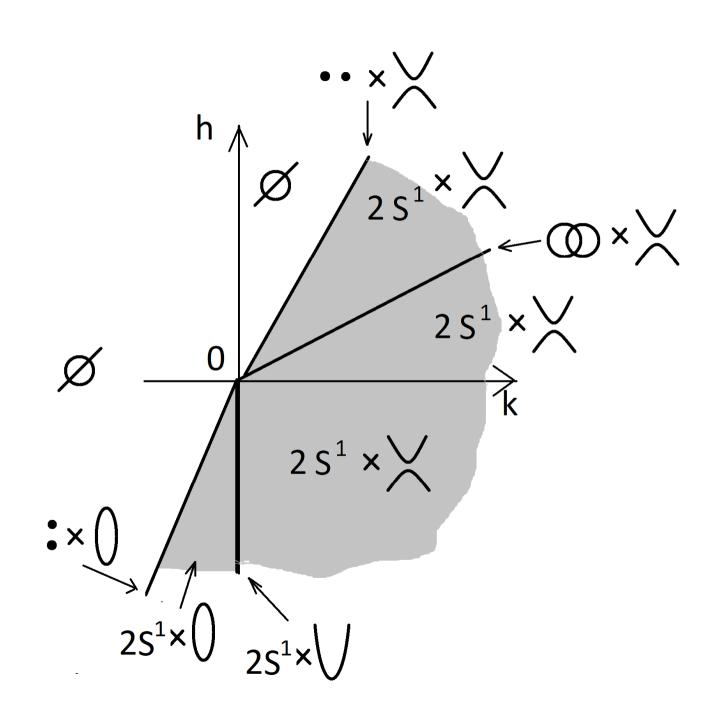


Case of
$$a \cdot b = 0$$

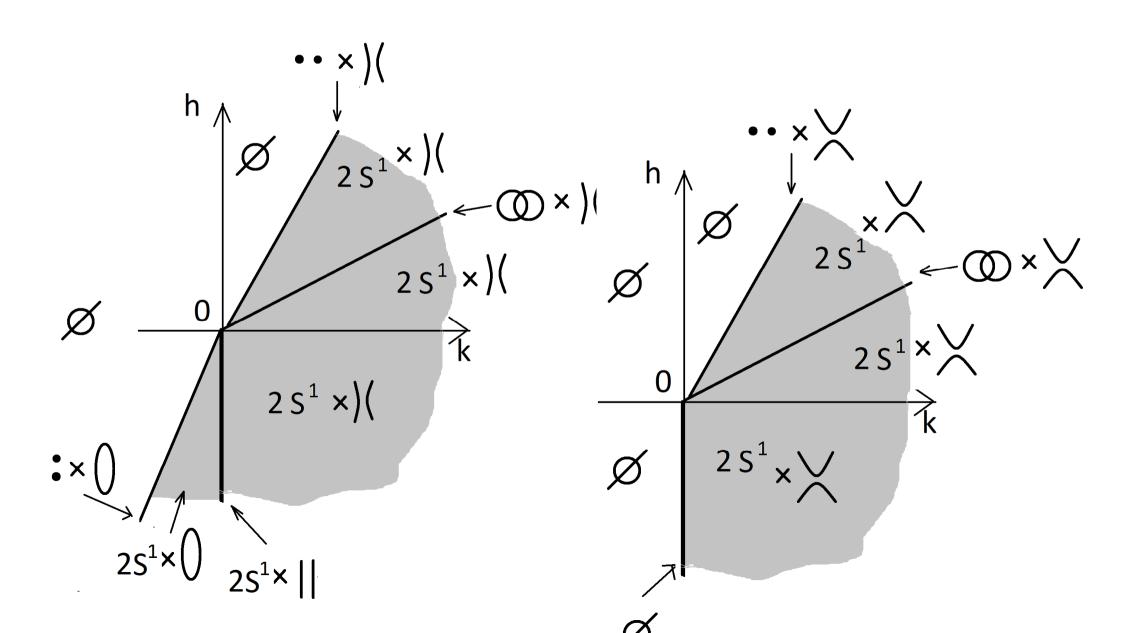
- Kibkalo, Altyev, 2021:
- Bifurcation diagrams, analogs of 3-atoms, rough molecules (bases of Liouville foliation).
- Difference:
 - the plane $f_2 = \langle \vec{J}, \vec{x} \rangle_g = b$ passes through $\vec{x} = 0$
 - or the quadric $f_1 = a$ is a cone, not a hyperboloid



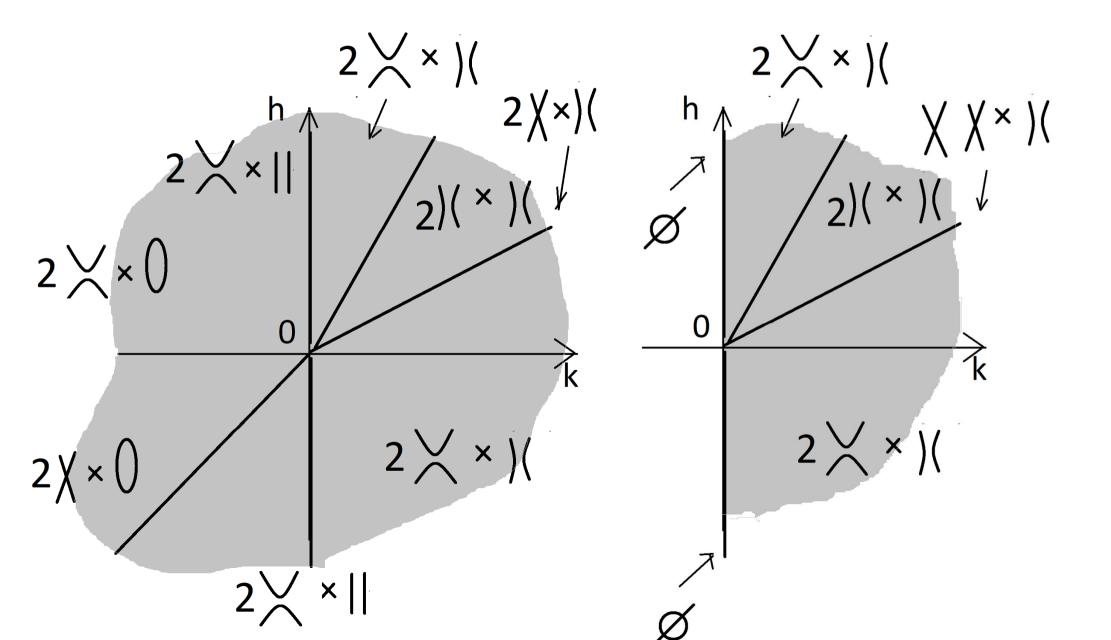
Bif. diagr. $b \neq 0$, a = 0, $A_1 > A_2 > A_3$



Bif. diagr. b = 0, $A_1 > A_2 > A_3$, a > 0 or a < 0



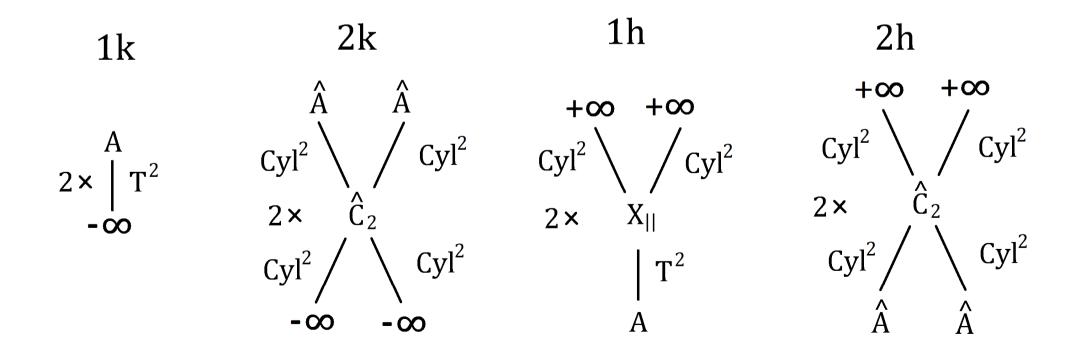
Bif. diagr: Euler for $A_1 > A_3 > A_2$, b = 0, a > 0 (left) and a < 0 (right)



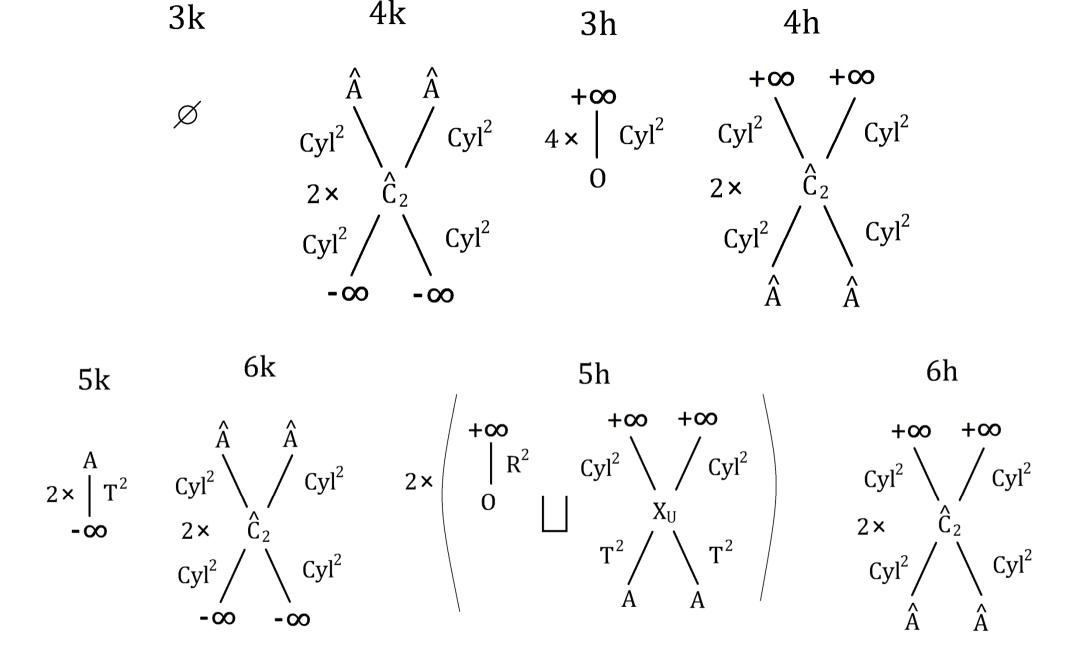
Rough molecules for ps.-Eucl. Euler

Theorem (Kibkalo, Altyev, 2021).

Bases of Liouville foliations on non-singular $Q_{a,b,h}^3$ or $Q_{a,b,k}^3$ of pseudo-Euclidean Euler top with $A_1 > A_2 > A_3$ and $\mathbf{a} \cdot \mathbf{b} = \mathbf{0}$ are the following.



Rough molecules for ps.-Eucl. Euler (2)



Kovalevskaya top analog

Kovalevskaya top: rigid body with a fixed point

Princ. moments of inertia 2 : 2 : 1, energy $H = J_1^2 + J_2^2 + 2J_3^2 + 2c_1x_1$





Problem formulation

• $T_{a,b,h,f}$ is a commone level surface of f_1, f_2, H, F . Is it a compact set?

$$T_{a,b,h,f} = \{ y \in \mathbb{R}^6 \mid f_1 = a, f_2 = b, H = h, F = f \}$$

$$f_1 = x_1^2 + x_2^2 - x_3^2 = a,$$

$$f_2 = x_1 J_1 + x_2 J_2 - x_3 J_3 = b,$$

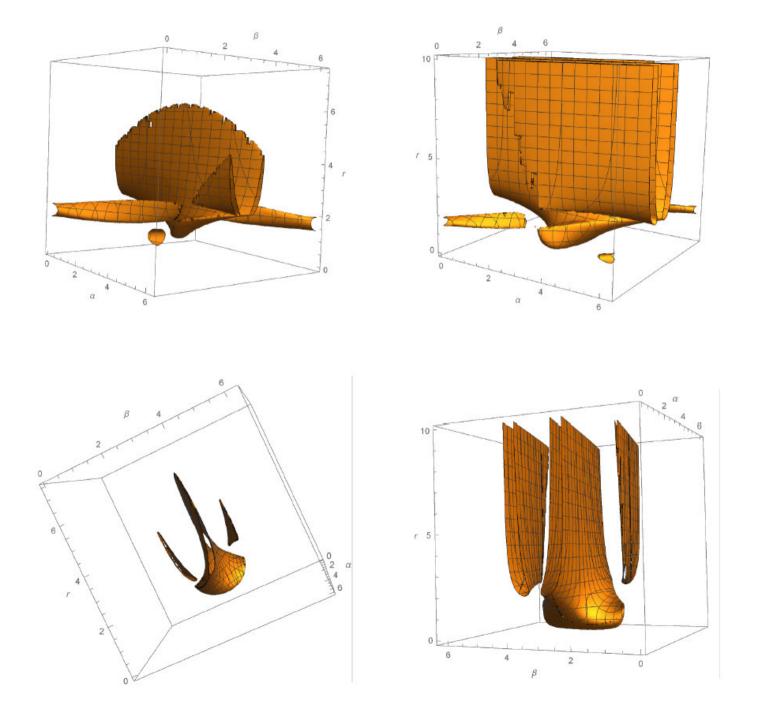
$$H = \frac{1}{2} (J_1^2 + J_2^2 - 2J_3^2) - x_1 = h,$$

$$F = \frac{1}{4} (J_1^2 - J_2^2 + 2x_1)^2 + \frac{1}{4} (2J_1 J_2 + 2x_2)^2 = f.$$

ullet Problem is a nontrivial one: i.e. at the case $\varkappa=0$ we do not have

$$x_1^2 + x_2^2 + x_3^2 < |a|, \qquad J_1^2 + J_2^2 + 2J_3^2 < |h| + g(a).$$

Examples: S and $T_{1,1,h,f}$ for h=4, F=1.8, 2.2



Main ideas

• A closed subset of R^6 is noncompact \leftrightarrow it is unbounded (e.g. its projection on some coordinate)

• Viète theorem: let $a_n \neq 0$. Then roots $x_i(a_0, ... a_{n-1})$ of a polynomial $P = \sum_{i=0}^n a_i x^i$ are continuous on other coefficients.

• If all coefficients depend continuously on a point of a compact (closed) surface $y \in M$, then P(x, y) = 0 is unbounded iff $a_n(y) = 0$ for some $y \in M$.

Transformations of coordinates

$$H = \frac{1}{2} (J_1^2 + J_2^2) - J_3^2 - x_1 = h,$$

$$F = \frac{1}{4} (J_1^2 - J_2^2 + 2x_1 + \varkappa b_1^2)^2 + \frac{1}{4} (2J_1J_2 + 2x_2)^2 = f.$$

•
$$4F = (J_1^2 - J_2^2)^2 + 4J_1^2J_2^2 + ... = (J_1^2 + J_2^2)^2 + ...,$$
 $4F = \xi_1^2 + \xi_2^2.$

• Linear in ξ_1, ξ_2 and x_1, x_2 change of coordinates

$$\xi_1 = J_1^2 - J_2^2 + 2x_1, \quad \xi_2 = 2J_1J_2 + 2x_2$$
 here $\xi_1^2 + \xi_2^2 = 4f$

• Two polar coordinate transformations (degenerate at r=0 and $\sqrt{f}=0$)

$$\xi_1 = 2\sqrt{f}\cos\alpha, \quad \xi_2 = 2\sqrt{f}\sin\alpha, \qquad J_1 = r\cos\beta, \quad J_2 = r\sin\beta.$$

At $f \neq 0$: a product of torus $T^2(\alpha, \beta)$ at semi-axis of r > 0.

Level surface in new coordinates

• Перепишем f_1, f_2, H в новых координатах.

• From
$$H$$
: $J_1^2 - J_3^2 = h + \xi_1/2$

 \circ Thus from f_1

$$J_3^2 = -h - \sqrt{f} \cos \alpha + r^2(\cos \beta)^2$$

$$4x_3^2 = r^4 - 4\sqrt{f}\cos(\alpha - 2\beta)r^2 + 4(f - a).$$

- o Squaring the equation $-b + x_1J_1 + x_2J_2 = x_3J_3$
- obtain P(r) = 0: a polynomial of degree 4 in r

$$8P(r) = g_4(\alpha, \beta)r^4 + g_3(\alpha, \beta)r^3 + g_2(\alpha, \beta)r^2 + g_1(\alpha, \beta)r + g_0(\alpha, \beta) = 0.$$

с переменными от $\alpha, \beta, h, f, b, a, \varkappa$ коэффициентами.

Coeff. $g_j(\alpha,\beta)$ of P(r) are limited at A, i.e. at torus T^2 $A=[0,2\pi]\times[0,2\pi]$

They depend continuously on angle coordinates α , β and integral values a, b, h, f:

$$g_4 = 2h + 2\sqrt{f} \cos(\alpha - 4\beta),$$

$$g_3 = 8b \cos \beta$$
,

$$g_2 = 4a - 8\sqrt{f}h\cos(\alpha - 2\beta) + 2(2a - 4f)\cos 2\beta$$

$$g_1 = -16b \cdot \sqrt{f} \cos(\alpha - \beta),$$

$$g_0 = 32b^2 + 2(h + \sqrt{f} \cos \alpha)(f - a).$$

Compactness of a commo level surface

- Set $V = A \times \mathbb{R}^+ / \sim$ (torus if r > 0, circle if r = 0): Denote $S \subset V$ a surface of roots of P(r) = 0
 - For $f \neq 0$: have a projection $\pi: T_{a,b,h,f} \longrightarrow S$. Lemma 1. Preimage $\pi^{-1}(x)$ of $x \in S$ in $T^2_{a,b,h,\tilde{f}}$
 - is empty $\Leftrightarrow x_3^2(x) < 0$ or $J_3^2(x) < 0$
 - is a one point $\Leftrightarrow x_3(x) = J_3(x) = 0$.
 - is a pair of points if $x_3(x) \cdot J_3(x) \neq 0$

or
$$(|x_3(x)|, |J_3(x)|), (-|x_3(x)|, -|J_3(x)|),$$

 $(|x_3(x)|, -|J_3(x)|), (-|x_3(x)|, |J_3(x)|).$

• **Theorem** (K., 20). Let $h^2 > f$. Then common level surface $T_{a,b,h,f}$ of pseudo-Eucl. Koval. System is compact (for every $a, b, \kappa \in R$).

Compactness criterion and noncritical bifurcations

Theorem (Kibkalo, 2020)

Let the value of angular momentum (area integral) $b \neq 0$.

- Then a common level surface $T_{a,b,h,f}$ is noncompact iff $-\sqrt{f} \le h \le \sqrt{f}$.
- An invariant neighbourhood of the fiber $h=\pm\sqrt{f}$ in $Q_{a,b,h}^3$ contains a bifurcation of both compact (or empty) and non-compact fibers.

Bifurcation curves of Kovalevskaya case

Three bifurcation curves of Kovalevskaya pseduo-Euclidean system have same formulas as bifurcation curves of the classiacal Kovalevskaya case

- Parametric curve

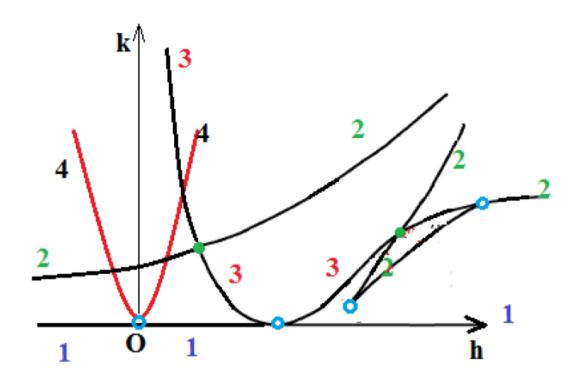
$$k(z) = \left(4a - rac{4b^2}{z} + rac{b^4}{z^4}
ight), \quad h(z) = rac{b^2}{z^2} + 2z, \quad ext{где}\, z \in \mathbb{R} - \{0\}.$$

- 3 Parabola $k = \left(h \frac{2b^2}{a}\right)^2$.
- Parabola $k = h^2$ has non-critical bifurcations in it's pre image

Such analog of Kovalevskaya system has non-critical bifurcations.

Their detection can not be done by analyzing of $rk \ dF$.

Bifurcation curves on $R^2(h, f)$



- blue 1: line Oh
- 2 green 2: parametric curve (h(z), k(z))
- red 3: "critical" parabola
- Oblack 4: parabola with noncompact noncritical bifurcations

Zhukovsky case: Euler + gyrostat

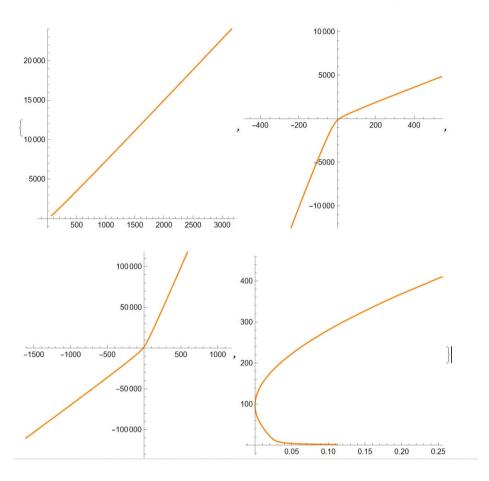
$$f_1=x_1^2+x_2^2-x_3^2=a$$
 , $f_2=J_1x_1+J_2x_2-J_3x_3=b$ $H=rac{(J_1+\lambda_1)^2}{2A_1}+rac{(J_2+\lambda_2)^2}{2A_2}-rac{(J_3+\lambda_3)^2}{2A_3}=h$, $K=J_1^2+J_1^2-J_3^2=k$

- **Theorem** (E.Agureeva, 22) For orbit $M_{a,b}^4$ s.th. $a \cdot b \neq 0$, union of three following curves contain the bifurcation diagram of the pseudo-Euclodean Zhukovsly system:
 - k = 0 (for k<0 each fibers are non-compact)
 - $k = \frac{b^2}{a}$

•
$$h(t) = \frac{t^2}{2} \cdot \left(\frac{A_1 \lambda_1^2}{\left(1 + 2A_1 t\right)^2} + \frac{A_2 \lambda_2^2}{\left(1 + 2A_2 t\right)^2} - \frac{A_3 \lambda_3^2}{\left(1 + 2A_3 t\right)^2} \right)$$

$$k(t) = rac{A_1^2 \lambda_1^2}{\left(1 + 2 A_1 t
ight)^2} + rac{A_2^2 \lambda_2^2}{\left(1 + 2 A_2 t
ight)^2} - rac{A_3^2 \lambda_3^2}{\left(1 + 2 A_3 t
ight)^2}$$

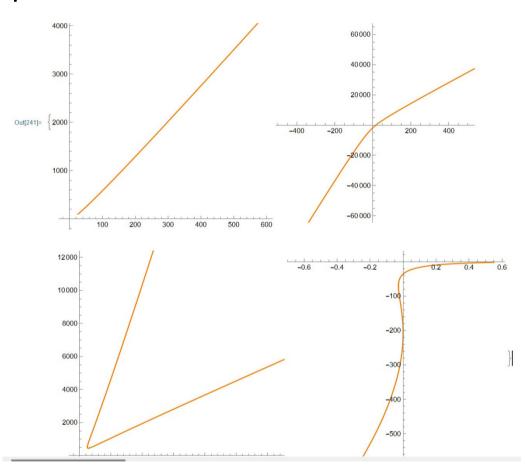
Ps.-Eucl. Zhukovsky case: param. bifurcation curve



$$A_1, A_2, A_3 = (1,2,3)$$

 $t \in [-0, 6; 0, 6]$

$$(\lambda_1, \lambda_2, \lambda_3) = (4, 5, 6)$$



$$A_1, A_2, A_3 = (1,3,2)$$

 $t \in [-0,6; 0,6]$
 $(\lambda_1, \lambda_2, \lambda_3) = (4,5,6)$

Open problems:

- Pseudo-Euclidean analogs of
 - Zhukovsky system (Euler top with a gyrostat)
 - Euler systems on so(4) and so(3,1) (when $\kappa \neq 0$)
 - Lagrange top w. a smooth potential $U(x_3)$ and gyrostat
 - Kovalevskaya tops for all $\kappa \in R$
- Modeling of transitions between tori and spheres with handles and punctures using pseudo-integrable billiards (having angles of $3\pi/2$).
- Topology of Liouville foliations of billiard systems inside quadrics in R³ with the Minkowski metrics.

Thank you for your attention!

The work is supported by Russian Science Foundation, project 21-11-00355