

On non-reducible quasi-periodic linear skew-products

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Seminari Informal
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- 1 Floquet theory
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- 3 Affine Systems

Recall: Floquet theory I

Floquet theory named after Gaston Floquet (S.XIX). Concerns about linear equations with periodic coefficients.

$$\dot{x} = A(t)x, \quad x \in \mathbb{R}^n, \quad A(t + T) = A(t).$$

Where A depends continuously on time. Denote it by T -LSPC.

Recall: Floquet theory II

Floquet theorem

- States that every T -LSPC can be reduced to a linear system with constant coefficients.
- It is done by means of a T -periodic change of variables which may be complex.
- There always exists a $2T$ -periodic real change of variables reducing the system.

Two dimensional quasi-periodic linear skew-products

A discrete system

$$\begin{cases} \bar{x} = A(\theta)x, \\ \bar{\theta} = \theta + \omega, \end{cases}$$

where $x \in \mathbb{R}^2$; $\theta \in \mathbb{T}$; $A \in C^0(\mathbb{T}, \text{GL}_2 \mathbb{R})$ and $\omega \notin 2\pi\mathbb{Q}/[0, 2\pi]$, is called a q.p linear skew product (QPLSP).

Importance: Discrete systems has they own interest and, moreover, can be used to study the q.p linear differential equations.

Reducibility of QPLSP

Definition

A QPLSP is said to be reducible if there exists a continuous change of variables $x = C(\theta)y$ such that transforms the former system to:

$$\begin{cases} \bar{y} = By \\ \bar{\theta} = \theta + \omega \end{cases}$$

Where $B = C^{-1}(\theta + \omega)A(\theta)C(\theta)$ does not depend on θ .

Winding number of a matrix

Definition

Let $\theta \in \mathbb{T}$, $A \in C^0(\mathbb{T}, \text{GL}_2 \mathbb{R})$. Fix a vector $v \in \mathbb{R}^2$; $v \neq 0$, and consider the planar curve $v_A(\theta) = A(\theta)v$, which does not pass through the origin. We define the winding number of the matrix $A(\theta)$ as the winding number of $v_A(\theta)$ around the origin.

Lemma

The winding number of a matrix, defined as above, does not depend on the choice of the vector v .

The winding number of a product

Theorem

Let $A, B \in C^0(\mathbb{T}, \text{GL}_2 \mathbb{R})$, then

$$\text{wind}(A(\theta)B(\theta)) = \text{wind}(A(\theta)) + \text{wind}(B(\theta)).$$

Where *wind* stands for the winding number.

Corollary

The winding number of a matrix $A(\theta)$ is invariant under changes of the type $C^{-1}(\theta + \omega)A(\theta)C(\theta)$.

Detecting non-reducibility

Criterion

Given a planar QPLSP

$$\begin{cases} \bar{x} = A(\theta)x \\ \bar{\theta} = \theta + \omega \end{cases}$$

If $\text{wind}(A(\theta)) \neq 0$, the system cannot be reducible.

Examples

The rotation matrices

$$R_\ell(\theta) = \begin{pmatrix} \cos \ell\theta & -\sin \ell\theta \\ \sin \ell\theta & \cos \ell\theta \end{pmatrix}.$$

have wind $R_\ell(\theta) = \ell$ and hence they cannot be reducible.

Remark

The winding number of a Poincaré map associated to a planar quasi-periodic linear differential equation is zero.

Reducibility and dynamics

Question

Does reducibility manifests in dynamics?

Question

How we can see its impact?

Affine Systems

Consider the following affine system.

$$\begin{cases} \bar{x} = \mu A(\theta)x + b(\theta) \\ \bar{\theta} = \theta + \omega, \end{cases}$$

Where $\theta \in \mathbb{T}$, $\mu > 0$ is a parameter, $b(\theta) \in C^0(\mathbb{T}, \mathbb{R}^2) =: E$ and $A \in C^0(\mathbb{T}, GL_2 \mathbb{R})$. Henceforth we shall write $\|A\|$, meaning the norm of the matrix A as a linear operator of E .

Question

Do AF have invariant curves?

Existence and uniqueness of invariant curves

Theorem

For each μ , the AS introduced before has exactly one invariant curve x^* whenever $\mu \notin [\|A\|^{-1}, \|A^{-1}\|]$. Set $k_T = \mu\|A\|$ and $k_P = \mu^{-1}\|A^{-1}\|$.

- If $\mu < \|A\|^{-1}$ then x^* is AS and $\|x^*\| < \frac{1}{1-k_T}\|b\|$.
- If $\mu > \|A^{-1}\|$ then x^* is AU and $\|x^*\| < \frac{k_P}{1-k_P}\|b\|$.

Remark

Proof: Apply the Fixed Point Theorem for Banach spaces.

Exploring concrete cases

We study the following AS in \mathbb{C} .

$$\begin{cases} \bar{z} = \mu e^{i\theta} z + 1, \\ \bar{\theta} = \theta + \omega. \end{cases}$$

We already know there is an invariant curve if $\mu \neq 1$. Notice that $\Lambda(x_0) = \Lambda = \ln \mu$. There is no invariant curve for $\mu = 1$. In the reducible case, the invariant curve collapses to a point:

$$x^* = \frac{1}{1 - \mu\alpha},$$

where α is the coefficient of the reduced system.

Explicit invariant curves

Theorem

The solutions of the invariant curve equation are given by:

$$z(\theta) = \sum_{k=0}^{\infty} \mu^k e^{-i\frac{k(k+1)}{2}\omega} e^{ik\theta}, \quad \mu < 1$$

and

$$z(\theta) = - \sum_{k=0}^{-\infty} \mu^k e^{-i\frac{k(k+1)}{2}\omega} e^{ik\theta}, \quad \mu > 1$$

From now on, we will work only on the case $\mu < 1$.

Numerical Experiments

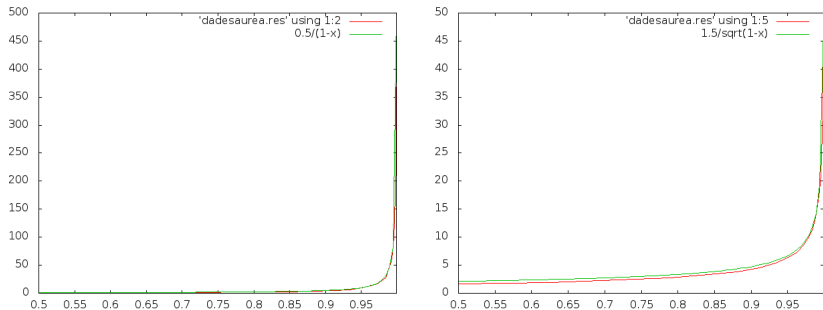


Figure: Fittings of the winding number and the infinity norm.

Numerical Experiments II

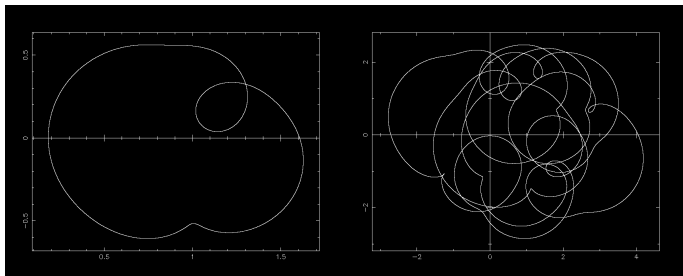


Figure: Attractors for $\mu = 0.5$ and $\mu = 0.9$.

Numerical Experiments III

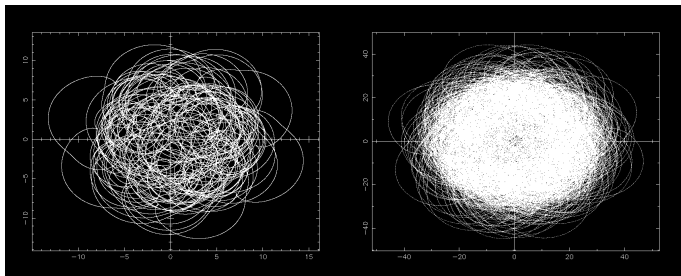


Figure: Attractors for $\mu = 0.99$ and $\mu = 0.999$.

On the infinity norm

Name:

$$z_\mu(\theta) = \sum_{k=0}^{\infty} \mu^k C_k^\omega e^{ik\theta}, \quad C_k^\omega = e^{-i\frac{k(k+1)}{2}\omega}.$$

Fact

The growth of the infinity norm:

$$\frac{1}{\sqrt{1-\mu}} \leq \|z_\mu\|_\infty \leq \frac{1}{1-\mu}.$$

If the sequence $\{C_k^\omega\}_{k \in \mathbb{Z}}$ is equidistributed on the circle, then:

$$\|z_\mu\|_\infty \sim \frac{1}{\sqrt{1-\mu}}.$$

On the winding number

Fact

If $\{C_k^\omega\}_{k \in \mathbb{Z}}$ is equidistributed on the circle, the winding number of z_μ gets arbitrarily large when μ gets close to 1.

Remark

To prove the last fact is equivalent to prove that the function

$$f(\rho) = \sum_{k=0}^{\infty} C_k^\omega \rho^k$$

has infinitely many zeros in the disk of radius 1.

WOW



Figure: WOW, such SIMBa.