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Classifications of parabolic Dulac germs

Maja Resman

(joint with P. Mardešić, J. P. Rolin, V. Županović)

University of Zagreb, Croatia

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Dulac or almost regular germs

Definition [Ilyashenko].

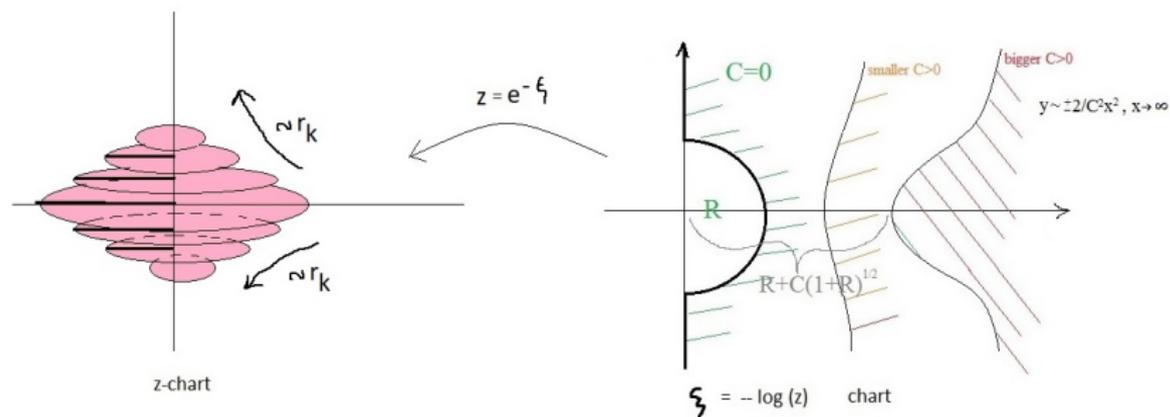
Parabolic almost regular germ (Dulac germ):

- ▶ $f \in C^\infty(0, d)$
- ▶ extends to a holomorphic germ f to a *standard quadratic domain* Q :

$$Q = \Phi(\mathbb{C}_+ \setminus \overline{K(0, R)}), \quad \Phi(\eta) = \eta + C(\eta + 1)^{\frac{1}{2}}, \quad C, R > 0,$$

in the *logarithmic chart* $\xi = -\log z$.

Standard quadratic domain



$$r_k := r(\varphi_k) \sim e^{-C\sqrt{\frac{|k|\pi}{2}}}, \quad k \rightarrow \pm\infty,$$

$$\varphi_k \in ((k-1)\pi, (k+1)\pi)$$

- ▶ f admits the *Dulac* asymptotic expansion:

$$f(z) \underset{z \rightarrow 0}{\sim} 1 \cdot z + \sum_{k=1}^{\infty} z^{\alpha_k} P_k(-\log z),$$

$$\text{i.e. } f(z) - z - \sum_{i=1}^n z^{\alpha_i} P_i(-\log z) = O(z^{\alpha_n}), \quad n \in \mathbb{N},$$

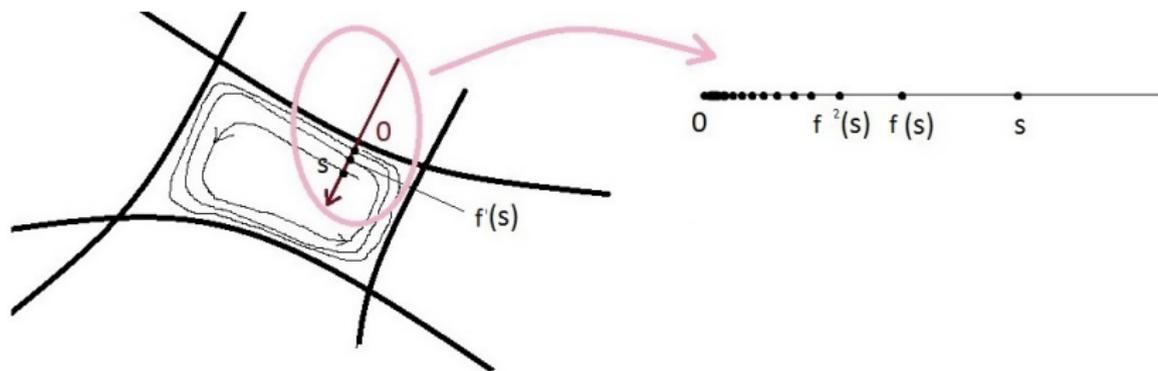
- ▶ $\alpha_i > 1$, strictly increasing to $+\infty$,
- ▶ α_i finitely generated ¹,
- ▶ P_i *polynomials*.
- ▶ \mathbb{R}_+ invariant under f (i.e. coefficients of \hat{f} real!)

¹There exist $\beta_k, k = 1 \dots n$, such that: $\alpha_i \in \mathbb{N}\beta_1 + \dots + \mathbb{N}\beta_n$ 

Motivation and history

- ▶ *first return maps* for polycycles with hyperbolic saddle singular points – n saddle vertices with hyperbolicity ratios $\beta_i > 0$ (Dulac)
- ▶ locally at the saddle

$$\begin{cases} \dot{x} = x + \text{h.o.t.} \\ \dot{y} = -\beta_i y + \text{h.o.t.} \end{cases}$$



Motivation and history

- ▶ *Dulac's problem*: accumulation of limit cycles on a hyperbolic polycycle possible?
- ▶ limit cycles = fixed points of the first return map
- ▶ Dulac: accumulation \Rightarrow trivial power-log asymptotic expansion of the first return map \Rightarrow **trivial germ** on \mathbb{R}_+ (Dulac's mistake)
- ▶ the problem: Dulac asymptotic expansion does not uniquely determine f on \mathbb{R}_+ (add **any exponentially small term w.r.t. $x!$**), e.g.

$$f(x) \sim x + x^2 - \log x, \quad f(x) + e^{-1/x} \sim x + x^2 - \log x, \quad x \rightarrow 0$$

- ▶ Ilyashenko's solution: first return maps extendable to a SQD
- ▶ SQD *sufficiently large complex domain*: by a variant of maximum modulus principle (*Phragmen-Lindelöf*), Dulac's expansion uniquely determines the germ on a SQD!

Questions

★ goal: theory like the standard theory of Birkhoff, Ecalle, Voronin, Kimura, Leau etc.
for parabolic analytic germs $\text{Diff}(\mathbb{C}, 0)$

- ▶ **formal classification** of parabolic Dulac germs – by a **sequence** (!!! not necessarily convergent) of *formal power-logarithmic changes of variables*

$$\widehat{g} = \widehat{\varphi}^{-1} \circ \widehat{f} \circ \widehat{\varphi},$$

\widehat{f}, \widehat{g} Dulac expansions,

$\widehat{\varphi}(z) = z + h.o.t.$ diffeo- with power-log asymptotic expansion

- ▶ **analytic classification** of parabolic Dulac germs

$$g = \varphi^{-1} \circ f \circ \varphi,$$

f, g Dulac germs on Q , $\varphi(z) = z + o(z)$ analytic on Q

- ▶ φ admits $\widehat{\varphi}$ as its asymptotic expansion?

- ▶ simpler question: is a Dulac germ **analytically embeddable** in a flow of an analytic vector field $\xi(z) \frac{d}{dz}$ defined on a standard quadratic domain? (= describe *trivial* analytic class)

$$g = \varphi^{-1} \circ f_0 \circ \varphi,$$

f, f_0 Dulac germs,

f_0 **time-one map** of an analytic vector field,

φ analytic.

Example

$$f(z) = z + z^2 + z^3 + \dots = \frac{z}{1-z} \text{ time-one map of } z^2 \frac{d}{dy}.$$

Historical results - germs of *parabolic analytic diffeomorphisms*

(Fatou \sim end of 19th century; Birkhoff \sim 1950; Ecalle, Voronin \sim 1980, ...)

$$f \in \text{Diff}(\mathbb{C}, 0), f(z) = z + a_1 z^{k+1} + a_2 z^{k+2} + \dots, \quad k \in \mathbb{N}$$

- **Formal embedding**

= formal reduction to a **time-one map of a vector field**:

$$f_0(z) = \text{Exp}\left(\frac{z^{k+1}}{1 + \rho z^k} \frac{d}{dx}\right) \cdot \text{id} = z + z^{k+1} + \left(\rho + \frac{k+1}{2}\right) z^{2k+1} + \dots$$

Step-by-step elimination of monomials from f :

$$\varphi_\ell(z) = \begin{cases} az, & a \neq 1, \\ z + cz^\ell, & \ell \in \mathbb{N} \end{cases} \quad \leftrightarrow \quad \widehat{\varphi}(z) = az + \sum_{k=2}^{\infty} c_k z^k \in \mathbb{C}[[z]]$$

(**formal** changes of variables)

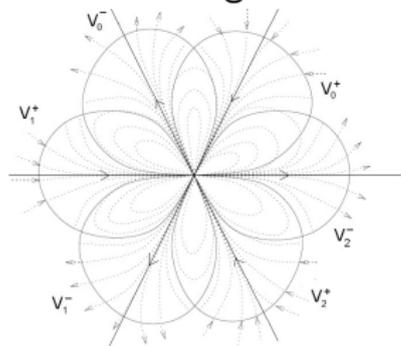
$\Rightarrow (k, \rho), k \in \mathbb{N}, \rho \in \mathbb{C} \dots$ formal invariants for f .

Historical results - germs of *analytic diffeomorphisms*

- Is f **analytically embeddable**, or just formally?
↔ Does $\widehat{\varphi}$ converge to an analytic function at 0?

Leau-Fatou flower theorem (1987):

- ★ $2k$ analytic conjugacies φ_i of f to f_0 , all expanding in $\widehat{\varphi}$
- ★ defined on $2k$ *petals* invariant under local discrete dynamics
- ★ k attracting directions: $(-a_1)^{-\frac{1}{k}}$; k repelling directions: $a_1^{-\frac{1}{k}}$



$$k = 3 \rightarrow 6 \text{ petals, } f(z) = z + z^4 + \dots$$

- in general, analytic embedding in a flow **only on open sectors**
- the **analytic class** of f in direct relation with this question

FORMAL CLASSIFICATION OF DULAC GERMS

Formal embedding into flows for Dulac germs (non-analytic at 0)

- elimination **term-by-term** by an *adapted* 'sequence' of non-analytic *elementary changes of variables*:

$$\varphi(z) = az; \quad \varphi_{\alpha,m}(z) = z + cz^\alpha \ell^m, \quad m \in \mathbb{Z}, \quad \alpha > 0, \quad (\alpha, m) \succ (1, 0).$$

Example (MRRZ, 2016)

0. $f(z) = z - z^2 \ell^{-1} + z^2 + z^3,$

1. $\varphi_1(z) = z + c_1 z \ell, \quad c_1 \in \mathbb{C},$

$$f_1(z) = \varphi_1^{-1} \circ f \circ \varphi_1(z) = z - z^2 \ell^{-1} + a_1 z^2 \ell + h.o.t.,$$

2. $\varphi_2(z) = z + c_2 z \ell^2, \quad c_2 \in \mathbb{R},$

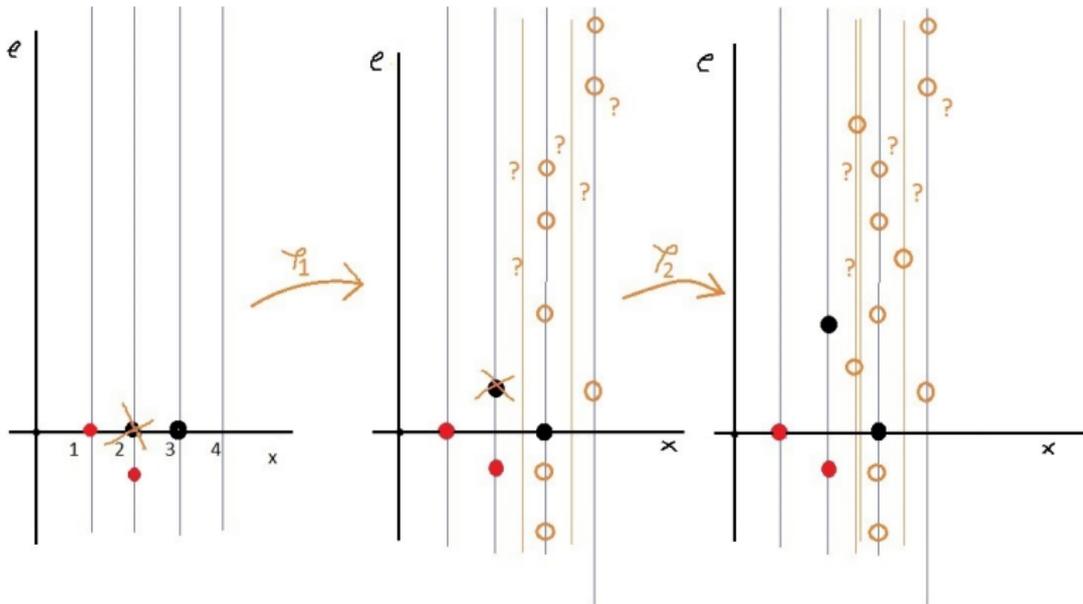
$$f_2(z) = \varphi_2^{-1} \circ f \circ \varphi_2(z) = z + z^2 \ell^{-1} + a_2 z^2 \ell^2 + h.o.t.,$$

3. $\varphi_3(z) = z + c_3 z \ell^3, \quad c_3 \in \mathbb{R},$

$$f_3(z) = \varphi_3^{-1} \circ f \circ \varphi_3(z) = z + z^2 \ell^{-1} + a_2 z^2 \ell^3 + h.o.t.,$$

⋮

The visualisation of the reduction procedure



the control of the support!

The description of the formal change of variables

- more than just a *formal series composition* of changes of variables: a **transfinite composition**, \rightarrow produces a **transseries** $\widehat{\varphi}$:
 - ★ in the process, prove that *every change has its successor change*
 - ★ prove the *formal convergence* of composition of changes of variables: by **transfinite induction**¹ in the *formal topology*²

¹ a generalization of the mathematical induction from \mathbb{N} to ordinal numbers: existence of a *successor element* and a *limit element*,

² i.e. in each step of composition the support remains well-ordered; the coefficient of each monomial in the support stabilizes in the course of composition.

A broader class closed to embeddings: the class of power-log transseries $\widehat{\mathcal{L}}$

...contains both the Dulac germ expansions $f \mapsto \widehat{f}$ and the *formal changes of variables*

$$\widehat{\mathcal{L}} \dots \widehat{f}(z) = \sum_{\alpha \in S} \sum_{k=N_\alpha}^{\infty} a_{\alpha,k} z^\alpha \ell^k, \quad a_{\alpha,k} \in \mathbb{R}, \quad N_\alpha \in \mathbb{Z},$$

$S \subseteq (0, \infty)$ **well-ordered** (here: finitely gen.)

Similarly we define $\widehat{\mathcal{L}}_2$, $\widehat{\mathcal{L}}_3$, etc. and

$$\widehat{\mathcal{L}} := \bigcup_{k \in \mathbb{N}} \widehat{\mathcal{L}}_k.$$

(iterated logarithms admitted!)

Theorem (Formal embedding theorem for Dulac germs, MRRZ 2016)

$\widehat{f}(z) = z - az^\alpha \ell^m + h.o.t.$ parabolic Dulac, $a > 0$, $\alpha > 1$, $m \in \mathbb{N}_-$.
 \Rightarrow formally in $\widehat{\mathcal{L}}$ conjugated to:

$$f_0(z) = \exp\left(\frac{-z^\alpha \ell^m}{1 - \frac{\alpha}{2} z^{\alpha-1} \ell^k + \left(\frac{k}{2} - \rho\right) z^{\alpha-1} \ell^{k+1}} \frac{d}{dz}\right) \cdot \text{id} = \\ = z - z^\alpha \ell^m + \rho z^{2\alpha-1} \ell^{2m+1} + h.o.t.$$

★ (α, m, ρ) , $\rho \in \mathbb{R} \dots$ formal invariants for Dulac germ

★ $f_0(z)$ a time-one map of an analytic vector field on SQD (\mathbb{Q}_+)

Example continued

Example (continued)

$$\begin{aligned} f_0(z) &= \exp\left(-\frac{z^2 \ell^{-1}}{1 - z \ell^{-1} + (b - \frac{1}{2})z}\right) \cdot \text{id} = \\ &= z - z^2 \ell^{-1} + bz^3 \ell^{-1} + h.o.t., \end{aligned}$$

$$f_0 = \hat{\varphi}^{-1} \circ \hat{f} \circ \hat{\varphi}, \quad \hat{\varphi} \in \hat{\mathcal{L}} - \text{a transfinite change of variables}$$

ANALYTIC CLASSIFICATION OF DULAC GERMS

Choice of analytic conjugacy - analytic on standard quadratic domain

Definition [MRR, in progress] f and g Dulac on SQD Q are *analytically conjugated* if there exists

- ▶ $\varphi(z) = z + o(z)$ analytic on Q
- ▶ $g = \varphi^{-1} \circ f \circ \varphi$ on Q .

$\Rightarrow \varphi$ admits asymptotic expansion in $\widehat{\mathcal{L}}$

$\Rightarrow f$ and g formally conjugated in $\widehat{\mathcal{L}} \Rightarrow$ expansion in $\widehat{\mathcal{L}} \subset \widehat{\mathcal{L}}$.

Another possible classification: $\varphi \in \mathbb{R}\{z\}$ (non-ramified)

The (formal) Fatou coordinate and Abel equation ” = ” (formal) embedding in a vector field

'Equivalent' problems:

1. (formal) conjugation of f to f_0 (time-one map of an analytic vector field)
2. (formal) Fatou coordinate for f

$$\Psi(f(z)) - \Psi(z) = 1 \quad (\text{Abel equation})$$

$$\widehat{\Psi}(\widehat{f}(z)) - \widehat{\Psi}(z) = 1 \quad (\text{formal Abel equation})$$

$$\Psi = \Psi_0 \circ \varphi, \widehat{\Psi} = \Psi_0 \circ \widehat{\varphi}$$

Historical results - construction of the Ecalle-Voronin moduli of analytic classification for $\text{Diff}(\mathbb{C}, 0)$

- ★ simplest formal class ($k = 1, \rho = 0$);

$$f_0(z) = \text{Exp}(z^2 \frac{d}{dz}) = \frac{z}{1-z}$$

- ★ $f \in \text{Diff}(\mathbb{C}, 0)$, $f(z) = z + z^2 + z^3 + o(z^3)$

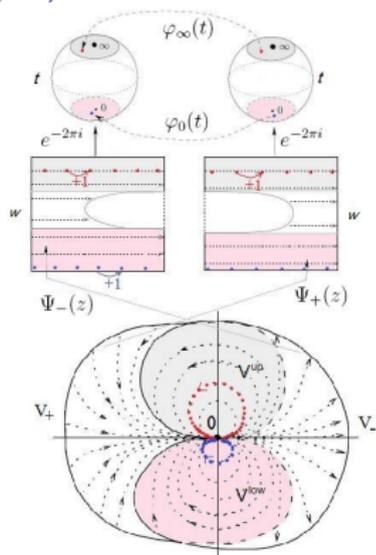
$$\Psi(f(z)) - \Psi(z) = 1 \quad (\text{Abel equation})$$

Fatou, 1919:

- ▶ unique (up to additive constant) formal solution $\widehat{\Psi}(z) \in -1/z + z\mathbb{C}[[z]]$,
- ▶ unique (up to additive constant) analytic solutions $\Psi_{\pm}(z)$ on petals V_{\pm}
- ▶ Ψ_{\pm} admit $\widehat{\Psi}(z)$ as asymptotic expansion

→ **Fatou coordinates, sectorial trivialisations**

Ecalle-Voronin moduli of analytic classification for $\text{Diff}(\mathbb{C}, 0)$



Ecalle, Voronin: spaces of attr./repelling orbits (spheres!) "glued" at closed orbits (poles!) by 2 germs of diffeomorphisms:

$$\varphi_0(t) := e^{-2\pi i \Psi_- \circ (\Psi^+)^{-1} \left(-\frac{\log t}{2\pi i}\right)}, \quad t \approx 0,$$

$$\varphi_\infty(t) := e^{-2\pi i \Psi_+ \circ (\Psi^-)^{-1} \left(-\frac{\log t}{2\pi i}\right)}, \quad t \approx \infty$$

Ecalle-Voronin moduli of analytic classification for $\text{Diff}(\mathbb{C}, 0)$

Identifications:

$$\left(\varphi_0(t), \varphi_\infty(t) \right) \equiv \left(a\varphi_0(bt), \frac{1}{b}\varphi_\infty\left(\frac{t}{a}\right) \right), \quad a, b \in \mathbb{C}^*$$

(choice of constant in Ψ_\pm , i.e. coordinates on spheres)

Theorem Ecalle-Voronin: After identifications, $(\varphi_0, \varphi_\infty)$ are **analytic invariants**.

Realisation theorem: Each pair $(\varphi_0, \varphi_\infty)$ tangent to identity can be *realized as E-V modulus* of a germ from the model formal class.

Trivial modulus $(\text{id}, \text{id}) \leftrightarrow$ **analytically embeddable** germs

Invariant domains (petals) for the local dynamics of a parabolic Dulac germ

L-F-like theorem, Dulac germs [MRR, in progress].

$f(z) = z + az^\alpha \ell^m + \dots$ Dulac germ on a SQD Q , $a \in \mathbb{R}$, $\alpha > 1$,
 $m \in \mathbb{N}_-$.

\Rightarrow **countably many** overlapping attracting/repelling petals

V_i^\pm , $i \in \mathbb{Z}$, **of opening** $\frac{2\pi}{\alpha-1}$

\Rightarrow centered at complex directions

$$(-\operatorname{sgn}(a))^{\frac{1}{\alpha-1}} (\text{attracting}), \quad (\operatorname{sgn}(a))^{\frac{1}{\alpha-1}} (\text{repelling})$$

(invariant lines for f tangential to these directions at 0)

Sketch of the proof. In the chart $w = -\frac{1}{a(\alpha-1)} z^{-\alpha+1} \ell^{-m} f$ almost translation by 1, easier construction of invariant domain.

(Formal) Fatou coordinate of a Dulac germ

Theorem [MRRZ2 (2019), MRRp (in progress)]

f Dulac on SQD Q , \hat{f} its Dulac expansion.

- ▶ unique (up to an additive constant) formal Fatou coordinate $\hat{\Psi}$ for \hat{f} in class $\hat{\mathcal{L}}$ (in $\hat{\mathcal{L}}_2$)
- ▶ unique (up to additive constants) analytic Fatou coordinates Ψ_j^\pm , $j \in \mathbb{Z}$, on attracting/repelling petals V_j^\pm
- ▶ Ψ_j^\pm admit $\hat{\Psi}$ as **transserial asymptotic expansion with respect to integral sums on limit ordinal steps** as $z \rightarrow 0$ on V_j^\pm

Caution! Transserial asymptotic expansion is not well-defined (unique), if we do not prescribe a canonical summation method on limit ordinal steps (dictated here by Abel equation)!

Non-uniqueness of asymptotic expansion of a germ in $\widehat{\mathcal{L}}$

→ ambiguity: choice of the sum in ℓ at limit ordinal steps

Example

$$f(z) = z + z^2 \frac{\ell}{1-\ell} + z^5$$

Some possible asymptotic expansions:

$$\widehat{f}_1(z) = z + z^2(\ell + \ell^2 + \ell^3 + \dots) + z^5$$

$$\widehat{f}_2(z) = z + z^2(\ell + \ell^2 + \ell^3 + \dots) - z^3 + z^5, \text{ etc.}$$

- ▶ \widehat{f}_1 : canonical (convergent sum) at the first limit ordinal step:

$$\ell + \ell^2 + \ell^3 + \dots \mapsto \frac{\ell}{1-\ell}$$

- ▶ \widehat{f}_2 : $\ell + \ell^2 + \ell^3 + \dots \mapsto \frac{\ell}{1-\ell} + e^{-\frac{3}{\ell}}$ ($z = e^{-1/\ell}$)

Moreover: (?) canonical choice if series in ℓ was **divergent** (the case in the Fatou coordinate)

Sketch of the proof / method of summation

$$f(z) \sim \widehat{f}(z) = z + z^{\alpha_1} P_1(-\log z) + z^{\alpha_2} P_2(-\log z) + \dots$$

- ▶ solve (formal) Abel equation by *blocks*

$$\widehat{\Psi}(z + z^{\alpha_1} P_1(\ell^{-1}) + \dots) - \widehat{\Psi}(z) = 1$$

- ▶ $\widehat{\Psi}(z) := \sum z^{\beta_i} \widehat{T}_i(\ell)$
- ▶ In each step, \widehat{T}_i obtained solving one differential equation:

$$\frac{d}{dz} \left(z^{\beta_i} \widehat{T}_i(\ell) \right) := z^{\beta_i - 1} R(\ell),$$

$$(*) \widehat{T}_i(\ell) = z^{-\beta_i} \int z^{\beta_i - 1} R(\ell) dz,$$

β_i a finite combination of α_i ; R a rational function in ℓ .

- ▶ $(*)$ solvable analytically (T_i analytic on Q) as well as formally ($\widehat{T}_i \in \mathbb{C}[[z]]$) by partial integration
→ principle of summation at limit ordinal steps: $\widehat{T}_i \mapsto T_i$
(integral sum)

- ▶ $\widehat{\Psi} := \Psi_\infty + \widehat{R}$, where Ψ_∞ contains *only finitely many* infinite blocks
- ▶ analytic Fatou coordinate on petals:
iterative summation of the Abel equation along the orbit of f/f^{-1} , after subtracting sufficiently many blocks:

$$R(f(z)) - R(z) = \delta(z),$$

$\delta(z)$ of arbitrarily small order.

$$\Rightarrow R_\pm^j(z) := - \sum_{k=0}^{\infty} \delta(f^{\circ(\pm)k}(z)), \quad j \in \mathbb{Z}.$$

Converges *locally uniformly on petals* V_\pm^j .

Q.E.D.

Example of blocks computation in the Fatou coordinate of a Dulac germ

Example

$$f(z) = z + z^2\ell^{-1} + z^3 \Rightarrow \Psi(z + z^2\ell^{-1} + z^3) - \Psi(z) = 1. (*)$$

Computation of the first block of Ψ by formal T. expansion of (*):

$$\Psi'_0(z)z^2\ell^{-1} = 1 \Rightarrow \Psi_0(z) = \int z^{-2}\ell dz$$

► Integration by parts: $\widehat{\Psi}_0(z) = z^{-1} \sum_{n \in \mathbb{N}} n! \ell^n$
(divergent series in ℓ in the first block!)

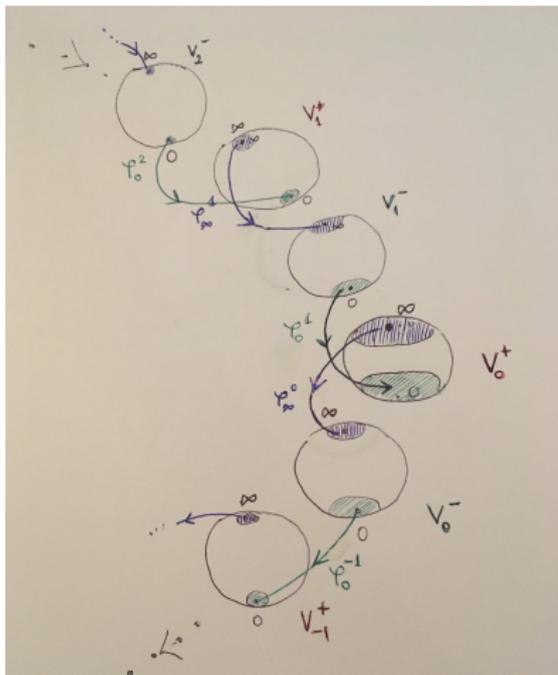
► Analytic integration on SQD: $\Psi_0(z) = \int_*^z y^{-2} \ell(y) dy$

? appropriate sum of divergent series above ? integral sum

$$\sum_n n! \ell^n \mapsto \frac{\int_*^z y^{-2} \ell(y) dy}{z^{-1}}.$$

Ecalle-Voronin moduli for Dulac germs

- ▶ infinitely many attracting/repelling petals indexed by \mathbb{Z}
- ▶ neighboring spheres glued at closed orbits by a germ of a diffeomorphism
- ▶ infinite necklace of spheres (spaces of orbits on petals), not closed



Ecalé-Voronin moduli for Dulac germs

Theorem E-V for Dulac maps (MRRp)

f and g Dulac in the same $\widehat{\mathcal{L}}$ -formal class (α, m, ρ) .

- ▶ analytic invariants given by a **sequence of diffeomorphisms of 0 and ∞** tangent to the identity, up to identifications (*)

$$\varphi_0^i(t) := e^{-2\pi i \Psi_+^{i-1} \circ (\Psi_-^i)^{-1} \left(-\frac{\log t}{2\pi i}\right)}, \quad t \approx 0$$

$$\varphi_\infty^i(t) := e^{-2\pi i \Psi_-^i \circ (\Psi_+^i)^{-1} \left(-\frac{\log t}{2\pi i}\right)}, \quad t \approx \infty, \quad i \in \mathbb{Z}$$

- ▶ radii of definition (at least)

$$|t| < R_i \sim K_1 e^{-K e^{C\sqrt{i}}}, \quad i \rightarrow \infty \quad (\text{SQD})$$

- ▶ identifications (*)

$$(\varphi_0^i, \varphi_\infty^i; R_i)_{i \in \mathbb{Z}} \equiv (\psi_0^i, \psi_\infty^i; \tilde{R}_i)_{i \in \mathbb{Z}}$$

if R_i, \tilde{R}_i bounded as above (possibly different constants) and there exist sequences $(a_i)_{i \in \mathbb{Z}}, (b_i)_{i \in \mathbb{Z}}$ in \mathbb{C}^* such that

$$\varphi_0^i(t) = a_{i-1} \cdot \psi_0^i\left(\frac{t}{b_i}\right), \quad \varphi_\infty^i(t) = b_i \cdot \psi_\infty^i\left(\frac{t}{a_i}\right), \quad i \in \mathbb{Z}.$$

- ▶ necklace symmetric w.r.t. \mathbb{R}_+ -axis

Proof: Schwarz's reflection lemma,

$$f(\mathbb{R}_+) \subseteq \mathbb{R}_+ \Rightarrow \overline{f(\bar{z})} = f(z).$$

★ f **embeddable analytically** on SQD in a vector field \leftrightarrow **modulus trivial**, $(\dots, \text{id}, \text{id}, \dots)$

Perspectives and comments

- ▶ realization of moduli in wider *generalized Dulac* class
- ▶ what can be realized really by Dulac corner maps of one saddle or by first return maps of more saddle polycycles (expected: *periodicity* of modules after finitely many)

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Thank you for the attention!