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Stability of Nonautonomous Differential Equations

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To our parents

Preface

The main theme of this book is the stability of nonautonomous differential equations, with emphasis on the study of the existence and smoothness of invariant manifolds, and the Lyapunov stability of solutions. We always consider a nonuniform exponential behavior of the linear variational equations, given by the existence of a nonuniform exponential contraction or a nonuniform exponential dichotomy. Thus, the results hold for a much larger class of systems than in the “classical” theory of exponential dichotomies.

The departure point of the book is our joint work on the construction of invariant manifolds for nonuniformly hyperbolic trajectories of nonautonomous differential equations in Banach spaces. We then consider several related developments, concerning the existence and regularity of topological conjugacies, the construction of center manifolds, the study of reversible and equivariant equations, and so on. The presentation is self-contained and intends to convey the full extent of our approach as well as its unified character. The book contributes towards a rigorous mathematical foundation for the theory in the infinite-dimensional setting, also with the hope that it may lead to further developments in the field. The exposition is directed to researchers as well as graduate students interested in differential equations and dynamical systems, particularly in stability theory.

The first part of the book serves as an introduction to the other parts. After giving in Chapter 1 a detailed introduction to the main ideas and motivations behind the theory developed in the book, together with an overview of its contents, we introduce in Chapter 2 the concept of nonuniform exponential dichotomy, which is central in our approach, and we discuss some of its basic properties. Chapter 3 considers the problem of the robustness of nonuniform exponential dichotomies.

In the second part of the book we discuss several consequences of local nature for a nonlinear system when the associated linear variational equation admits a nonuniform exponential dichotomy. In particular, we establish in Chapter 4 the existence of Lipschitz stable manifolds for nonautonomous equations in a Banach space. In Chapters 5 and 6 we establish the smooth-

ness of the stable manifolds. We first consider the finite-dimensional case in Chapter 5, with the method of invariant families of cones. This approach uses in a decisive manner the compactness of the closed unit ball in the ambient space, and this is why we consider only finite-dimensional spaces in this chapter. Moreover, the proof strongly relies on the use of Lyapunov norms to control the nonuniformity of the exponential dichotomies. As an outcome of our approach we provide examples of C^1 vector fields with invariant stable manifolds, while in the existing nonuniform hyperbolicity theory one assumes that the vector field is of class $C^{1+\alpha}$. In Chapter 6 we consider differential equations in Banach spaces, although at the expense of slightly stronger assumptions for the vector field. The method of proof is different from the one in Chapter 5, and is based on the application of a lemma of Henry to obtain both the existence and smoothness of the stable manifolds using a single fixed point problem. In addition, we show that not only the trajectories but also their derivatives with respect to the initial condition decay with exponential speed along the stable manifolds. A feature of our approach is that we deal directly with flows or semiflows instead of considering the associated time-1 maps. In Chapter 7 we establish a version of the Grobman–Hartman theorem for nonautonomous differential equations in Banach spaces, assuming that the linear variational equation admits a nonuniform exponential dichotomy. In addition, we show that the conjugacies that we construct are always Hölder continuous.

The third part of the book is dedicated to the study of center manifolds. In Chapter 8 we extend the approach in Chapter 6 to nonuniform exponential trichotomies, and we establish the existence of center manifolds that are as smooth as the vector field. In particular, we obtain simultaneously the existence and smoothness of the center manifolds using a single fixed point problem. In Chapter 9 we show that some symmetries of the differential equations descend to the center manifolds. More precisely, we consider the properties of reversibility and equivariance in time, and we show that the dynamics on the center manifold is reversible or equivariant if the dynamics in the ambient space has the same property.

In the fourth part of the book we study the so-called regularity theory of Lyapunov and its applications to the stability theory of differential equations. We note that this approach is distinct from what is usually called Lyapunov’s second method, which is based on the use of Lyapunov functions. In Chapter 10 we provide a detailed exposition of the regularity theory, organized in a pragmatic manner so that it can be used in the last two chapters of the book. In Chapter 11 we extend the regularity theory to the infinite-dimensional setting of Hilbert spaces. Chapter 12 is dedicated to the study of the stability of nonautonomous differential equations using the regularity theory. We note that the notion of Lyapunov regularity is much less restrictive than the notion of uniform stability, and thus we obtain the persistence of the stability of solutions of nonautonomous differential equations under much weaker assumptions.

We are grateful to several people who have helped us in various ways. We particularly would like to thank Jack Hale, Luis Magalhães, Waldyr Oliva, and Carlos Rocha for their support and encouragement along the years as well as their helpful comments on several aspects of our work. We also would like to thank the referees for the careful reading of the manuscript.

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Luis Barreira and Claudia Valls
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Contents

Preface	VII
1 Introduction	1
1.1 Exponential contractions	2
1.2 Exponential dichotomies and stable manifolds	4
1.3 Topological conjugacies	7
1.4 Center manifolds, symmetry and reversibility	10
1.5 Lyapunov regularity and stability theory	13
<hr/>	
Part I Exponential dichotomies	
<hr/>	
2 Exponential dichotomies and basic properties	19
2.1 Nonuniform exponential dichotomies	19
2.2 Stable and unstable subspaces	22
2.3 Existence of dichotomies and ergodic theory	24
3 Robustness of nonuniform exponential dichotomies	27
3.1 Robustness in semi-infinite intervals	27
3.1.1 Formulation of the results	27
3.1.2 Proofs	29
3.2 Stable and unstable subspaces	40
3.3 Robustness in the line	42
3.4 The case of strong dichotomies	49
<hr/>	
Part II Stable manifolds and topological conjugacies	
<hr/>	
4 Lipschitz stable manifolds	55
4.1 Setup and standing assumptions	55
4.2 Existence of Lipschitz stable manifolds	56

XII Contents

4.3	Nonuniformly hyperbolic trajectories	59
4.4	Proof of the existence of stable manifolds	61
4.4.1	Preliminaries	61
4.4.2	Solution on the stable direction	62
4.4.3	Behavior under perturbations of the data	64
4.4.4	Reduction to an equivalent problem	67
4.4.5	Construction of the stable manifolds	69
4.5	Existence of Lipschitz unstable manifolds	71
5	Smooth stable manifolds in \mathbb{R}^n	75
5.1	C^1 stable manifolds	75
5.2	Nonuniformly hyperbolic trajectories	77
5.3	Example of a C^1 flow with stable manifolds	78
5.4	Proof of the C^1 regularity	79
5.4.1	A priori control of derivatives and auxiliary estimates . .	79
5.4.2	Lyapunov norms	83
5.4.3	Existence of an invariant family of cones	86
5.4.4	Construction and continuity of the stable spaces	92
5.4.5	Behavior of the tangent sets	95
5.4.6	C^1 regularity of the stable manifolds	100
5.5	C^k stable manifolds	102
5.6	Proof of the C^k regularity	106
5.6.1	Method of proof	106
5.6.2	Linear extension of the vector field	107
5.6.3	Characterization of the stable spaces	110
5.6.4	Tangential component of the extension	111
5.6.5	C^k regularity of the stable manifolds	116
6	Smooth stable manifolds in Banach spaces	119
6.1	Existence of smooth stable manifolds	120
6.2	Nonuniformly hyperbolic trajectories	121
6.3	Proof of the existence of smooth stable manifolds	123
6.3.1	Functional spaces	123
6.3.2	Derivatives of compositions	125
6.3.3	A priori control of the derivatives	127
6.3.4	Hölder regularity of the top derivatives	129
6.3.5	Solution on the stable direction	133
6.3.6	Behavior under perturbations of the data	136
6.3.7	Construction of the stable manifolds	138
7	A nonautonomous Grobman–Hartman theorem	145
7.1	Conjugacies for flows	145
7.2	Conjugacies for maps	146
7.2.1	Setup	147
7.2.2	Existence of topological conjugacies	149

7.3	Hölder regularity of the conjugacies	155
7.3.1	Main statement	155
7.3.2	Lyapunov norms	156
7.3.3	Proof of the Hölder regularity	157
7.4	Proofs of the results for flows	162
7.4.1	Reduction to discrete time	162
7.4.2	Proofs	164

Part III Center manifolds, symmetry and reversibility

8	Center manifolds in Banach spaces	171
8.1	Standing assumptions	171
8.2	Existence of center manifolds	173
8.3	Proof of the existence of center manifolds	176
8.3.1	Functional spaces	176
8.3.2	Lipschitz property of the derivatives	179
8.3.3	Solution on the central direction	184
8.3.4	Reduction to an equivalent problem	187
8.3.5	Construction of the center manifolds	191
9	Reversibility and equivariance in center manifolds	197
9.1	Reversibility for nonautonomous equations	197
9.1.1	The notion of reversibility	197
9.1.2	Relation with the autonomous case	199
9.1.3	Nonautonomous reversible equations	201
9.2	Reversibility in center manifolds	202
9.2.1	Formulation of the main result	202
9.2.2	Auxiliary results	206
9.2.3	Proof of the reversibility	212
9.3	Equivariance for nonautonomous equations	213
9.4	Equivariance in center manifolds	214

Part IV Lyapunov regularity and stability theory

10	Lyapunov regularity and exponential dichotomies	219
10.1	Lyapunov exponents and regularity	219
10.2	Existence of nonuniform exponential dichotomies	222
10.3	Bounds for the regularity coefficient	226
10.3.1	Lower bound	226
10.3.2	Upper bound in the triangular case	227
10.3.3	Reduction to the triangular case	232
10.4	Characterizations of regularity	235
10.5	Equations with negative Lyapunov exponents	241

XIV Contents

10.5.1 Lipschitz stable manifolds	242
10.5.2 Smooth stable manifolds	243
10.6 Measure-preserving flows	244
11 Lyapunov regularity in Hilbert spaces	249
11.1 The notion of regularity	249
11.2 Upper triangular reduction	252
11.3 Regularity coefficient and Perron coefficient	254
11.4 Characterizations of regularity	256
11.5 Lower and upper bounds for the coefficients	259
12 Stability of nonautonomous equations in Hilbert spaces	265
12.1 Setup	265
12.2 Stability results	267
12.3 Smallness of the perturbation	268
12.4 Norm estimates for the evolution operators	270
12.5 Proofs of the stability results	273
References	277
Index	283