Integrability and reduction of normalized perturbed Keplerian systems

Citation for published version (APA):

Document status and date:
Published: 01/01/1988

Publisher’s PDF, also known as Version of Record (includes final page, issue and volume numbers)

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Download date: 09. Mar. 2021
INTEGRABILITY AND REDUCTION OF NORMALIZED PERTURBED KEPLERIAN SYSTEMS
by
J.C. van der Meer
Integrability and reduction of normalized perturbed Keplerian systems

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ABSTRACT

In this paper it is shown that under certain conditions integrable formal normal forms can be obtained for perturbed 3-dimensional Keplerian systems. The two formal integrals allow us to reduce the obtained integrable approximation to a one degree of freedom system and analyze its qualitative behavior. As an example the lunar problem is considered.

Key words & phrases:
Integrability, constrained normal form, equivariant normalization, reduced phase space, perturbed Keplerian system, lunar problem.

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§ 0. Introduction

In this paper we develop an algorithm for further normalization of normal forms for perturbed Keplerian systems. This process called equivariant normalization respects the symmetries obtained by earlier normalization. Our approach is similar to ideas in [3] where further normalization of Hamiltonian systems near equilibrium points is discussed. In this paper we consider formal power series perturbations of Keplerian systems. Under certain conditions on the lower order terms of the perturbation further normalization is possible. When considering 3-dimensional perturbed Keplerian systems an integrable normal form is obtained after normalizing twice.

A first step towards the normalization of perturbed Keplerian systems was made in [1] where it is shown that Hamiltonian systems on $\mathbb{R}^{2n}$ with formal power series Hamiltonian $H = H_0 + \varepsilon H_1 + \varepsilon^2 H_2 + \cdots$, $H_k \in C^\infty(\mathbb{R}^{2n})$, can be normalized if the Hamiltonian vector field $X_{H_0}$ corresponding to the zeroth order term $H_0$ has periodic flow. The normalization comes down to averaging over the periodic solutions of $X_{H_0}$. The resulting normal form up to order $m$ is

$$\tilde{H} = H_0 + \varepsilon \tilde{H}_1 + \cdots, \quad L_{H_0} \tilde{H}_k = [\tilde{H}_k, H_0] = 0, \quad 0 \leq k \leq m,$$

where $[\cdot,\cdot]$ is the standard Poisson bracket in $\mathbb{R}^{2n}$. We speak of a normal form with respect to $H_0$.

A second step was made in [4] where the algorithm of [1] is adjusted in order to be able to normalize Hamiltonian systems which are constrained to some symplectic submanifold of $\mathbb{R}^{2n}$. In [4] it is also shown that regularized perturbed Keplerian systems can be considered within the framework of constrained systems to which this constrained normalization algorithm applies.

The third and final step is further normalization of the obtained constrained normal form. This comes, mutatis mutandis, down to just applying the constrained normalization algorithm again to the obtained normal form. Let $\tilde{H}$ be in constrained normal form up to order $m$ with respect to $H_0$. Under certain conditions on $\tilde{H}_1$, $\tilde{H}$ can now be normalized with respect to $\tilde{H}_1$.

The formal power series Hamiltonian $\tilde{H}$ obtained after double normalization up to order $m$, now commutes, up to order $m$, with $\tilde{H}_1$ as well as with $H_0$ because the second normalization does not interfere with the earlier obtained symmetry with respect to $H_0$. Consequently, when $H_0$ corresponds to a perturbed 3-dimensional Keplerian system, we have after truncation at order $m \geq 2$ an integrable system.

The integrable approximation obtained after truncation can be analyzed by reduction to a one degree of freedom system. Here we apply the reduction process twice, first with respect to the $X_{H_0}$-flow, and second with respect to the $X_{\tilde{H}}$-flow. All the possible two dimensional phase spaces which one can obtain this way are described.

The contents of the paper is as follows. After some preliminaries in Section 1 equivariant normalization is considered in Sections 2, 3 and 4. In Section 2 we consider equivariant normalization from the point of view of normalization on orbit spaces. In Section 3 from the point of view of averaging over tori. In Section 4 we give a detailed treatment of further normalization of formal power series Hamiltonians with polynomial coefficients. In Section 5 it is shown how in the 3-dimensional case integrable normal forms can be reduced to one degree of freedom.
systems. In Sections 6 and 7 the example of the lunar problem is considered.

A first example of further normalization is found in [2], where on an ad hoc basis a second order integrable approximation for the lunar problem was found. The general approach presented in this paper was developed when considering the orbiting dust model [5], which is another example to which the method of this paper applies.
§ 1. Preliminaries - a first normalization and reduction

In this section we review some known results about constrained normalization and reduction of perturbed Keplerian systems. The main references are [1] and [4].

Let $M \subset \mathbb{R}^{2n}$ be a submanifold given as the zero set of $2m$ functions $f_1 = \cdots = f_{2m} = 0$, $m < n$. Let $\omega$ be the standard symplectic form on $\mathbb{R}^{2n}$, and suppose that $M$ is a symplectic manifold with symplectic form $\omega_M = \omega|_M$, the restriction of $\omega$ to $M$. The Hamiltonian system on $(\mathbb{R}^{2n}, \omega)$ with Hamiltonian function $H : \mathbb{R}^{2n} \to \mathbb{R}$ is denoted by $(\mathbb{R}^{2n}, \omega, H)$, and $(\mathbb{R}^{2n}, \omega, H)$ constrained to $M$ is $(M, \omega|_M, H|_M)$. Now let $H$ be a formal power series, that is, $H = \sum_{k=0}^{\infty} \epsilon^k H_k$.

When

(c1) $X_{H_0}$ has periodic flow

We may normalize $H$ on $\mathbb{R}^{2n}$ by using the algorithm of [1]. When in addition

(c2) $M$ is invariant under the flow of $X_{H_0}$

$H|_M$ can be normalized on $M$, which we call constrained normalization (see [4]). The constrained normalization procedure comes down to the following. We start with normalizing $H$ on $\mathbb{R}^{2n}$ using the algorithm of [1]. At each step we adjust the normalizing transformation such that (1) it leaves $M$ invariant and (2) it only changes the normal form by adding terms which vanish on $M$. As a consequence $H|_M$ is normalized on $M$ by restricting the transformations to $M$.

The technique of constrained normalization can be applied to perturbed Keplerian systems of arbitrary dimension. We will restrict to the 3-dimensional case for convenience.

Consider $\mathbb{R}^8$ with coordinates $(q, p)$ and standard symplectic form $\omega$. Let

$H_0(q, p) = (1 \frac{p \cdot |q|^2}{2} - \frac{q \cdot p}{2})^{1/2}$, \hspace{1cm} (1.1)

$C_8 = \{(q, p) \in \mathbb{R}^8 \mid H_0(q, p) = 0\}$. \hspace{1cm} (1.2)

On $\mathbb{R}^8 \setminus C_8$ consider a Hamiltonian system with formal power series Hamiltonian $H = \sum_{k=0}^{\infty} \epsilon^k H_k$, $H_0$ as in (1.1) and $H_k \in C^\infty(\mathbb{R}^8 \setminus C_8)$, $k \geq 1$. Let $\tilde{\omega}$ denote the restriction of $\omega$ to $\mathbb{R}^8 \setminus C_8$, let

$T^+ S^3 = \{(q, p) \in \mathbb{R}^8 \mid |q|^2 = 1, \langle q, p \rangle = 0, p \neq 0\}$ \hspace{1cm} (1.3)

and let $\hat{\omega}$ be the restriction of $\omega$ to $T^+ S^3$. Then $(T^+ S^3, \hat{\omega})$ is a symplectic manifold. Because $H_0|_{T^+ S^3} = \frac{p \cdot |q|^2}{2}$, the system $(T^+ S^3, \hat{\omega}, H_0|_{T^+ S^3})$ is precisely the regularized Kepler system for negative energy (see [6]).

Proposition 1 [4] Each formal power series perturbation of a Keplerian system with negative energy can be written as a constrained system $(T^+ S^3, \hat{\omega}, H|_{T^+ S^3})$, where $H$ is a formal power
series on $\mathbb{R}^8 \setminus C_8$ with $H_0$ as in (1.1), provided the perturbation is regularized together with the Kepler system. (If not we have to exclude the collision set of the Kepler system from $\mathbb{R}^8 \setminus C_8$ and $T^+ S^3$).

Proposition 2 [4] The flow of $X_{H_0}, H_0$ as in (1.1), on $\mathbb{R}^8 \setminus C_8$ is periodic and leaves $T^+ S^3$ invariant.

From Propositions 1 and 2 it is clear that we may apply constrained normalization to $H \mid_{T^+ S^3}$ on $T^+ S^3$. The following proposition allows us to determine what such a normal form looks like on $\mathbb{R}^8 \setminus C_8$. Write $F = G$ if $F \mid_{T^+ S^3} = G \mid_{T^+ S^3}$, and let $\{ \{ \cdot, \cdot \} \}$ denote the Poisson bracket on $(T^+ S^3, \omega)$.

Proposition 3 [1] $\{ \{ H_0 \mid_{T^+ S^3}, F \mid_{T^+ S^3} \} \} = 0$ if and only if $F = \hat{F}$, with $\hat{F}$ a formal power series of which the coefficients $\hat{F}_k$ are smooth functions in the homogeneous quadratic polynomials $S_{ij}$.

Corollary 4 Let $\hat{H}$ be a constrained normal form for $H$, up to order $l$, on $\mathbb{R}^8 \setminus C_8$, then there exists an $\hat{H} \approx H$ such that $\hat{H}_k$, $0 \leq k \leq l$, are smooth functions in the polynomials $S_{ij}$, $1 \leq i < j \leq 4$.

The $S_{ij}$ together with the Poisson bracket on $\mathbb{R}^8$ span a Lie algebra isomorphic to $\mathfrak{so}(4)$. The action of the corresponding group $SO(4)$ leaves $H_0$ and $T^+ S^3$ invariant. This action corresponds to the well known symmetry group of the Kepler system generated by the momentum and Laplace vector.

Next we will consider reduction of Hamiltonian systems which on $T^+ S^3$ commute with $H_0$, that is, which on $\mathbb{R}^8 \setminus C_8$ have a formal power series Hamiltonian with coefficients smooth in the $S_{ij}$.

Consider the map

$$\rho: \mathbb{R}^8 \setminus C_8 \to \mathbb{R}^6 \setminus \{0\}; (q, p) \mapsto (S_{12}, S_{13}, S_{23}, S_{34}, -S_{24}, S_{14})$$

By Propositions 2 and 3 the restriction of $\rho$ to $T^+ S^3$ is an orbit map for the flow of $X_{H_0}$ on $T^+ S^3$. Consequently $M_l = \rho (T^+ S^3 \cap \{ H_0 = l \})$ are the reduced phase spaces for the $X_{H_0}$-action (cf. [1]). The image of $\rho$ is determined by the relation

$$S_{12} S_{34} - S_{13} S_{24} + S_{14} S_{23} = 0.$$ (1.6)

Furthermore we have

$$H_0(q, p)^2 = \sum_{1 \leq i < j \leq 4} S_{ij}^2 = l^2.$$ (1.7)

The equations (1.6) and (1.7) completely determine the reduced phase space $M_l$ as a 4-dimensional variety in $\mathbb{R}^6$. The coordinate change on $\mathbb{R}^6$ given by
\[ X_1 = S_{12} + S_{24}, \quad X_2 = S_{13} - S_{24}, \quad X_3 = S_{23} + S_{14}, \]
\[ Y_1 = S_{12} - S_{34}, \quad Y_2 = S_{13} + S_{24}, \quad Y_3 = S_{23} - S_{14}. \]  

(1.8)

Changes (1.6) and (1.7) to
\[ X_1^2 + X_2^2 + X_3^2 = l^2, \quad Y_1^2 + Y_2^2 + Y_3^2 = l^2 \]

(1.9)

Consequently \( M_f \) is diffeomorphic to \( S^2 \times S^2 \). Identifying \( \mathbb{R}^6 \) with \( so(4)^* \) (\( * \) denoting dual) the linear coordinate change (1.8) is precisely the Lie algebra isomorphism between \( so(4)^* \) and \( (so(3)+so(3))^* \). The reduced phases spaces can be considered as co-adjoint orbits of \( SO(3) \times SO(3) \) on the dual of its Lie algebra. The symplectic form on the reduced phase space corresponds to the Lie Poisson structure.

Now let \( H = \sum_{k=0}^{\infty} \varepsilon^k H_k \) with \( H_0 \) as in (1.1) and \( H_k \), \( k \geq 1 \), smooth in the \( S_{ij} \). Then \( H = \tilde{h} \circ \rho \), with \( \tilde{h} = h \mid_{\mathbb{T}^*S^3} \), \( h : \mathbb{R}^6 \to \mathbb{R} \). On \( M_f \) the reduced Hamiltonian is \( \tilde{h} \mid_{M_f} \).
§ 2. Equivariant normalization - normalization on the orbit space

Consider instead of (1.5) the orbit map
\[ p : T^+ S^3 \to \mathbb{R}^6; \quad (q, p) \mapsto (X, Y), \]
with \( X \) and \( Y \) as defined in (1.8). The \( X_{H_0} \)-orbit space \( p(T^+ S^3) \) is given by the equation
\[ X_1^2 + X_2^2 + X_3^2 = Y_1^2 + Y_2^2 + Y_3^2, \quad (X, Y) \neq 0, \]
which is equivalent to (1.6). Let \( A^\infty(\mathbb{R}^8) \) be the Lie subalgebra of \( C^\infty(\mathbb{R}^8) \) which consists of the smooth functions in the quadratics \( X_i \) and \( Y_i, \ i = 1, 2, 3. \) For two functions \( F \) and \( G \) in \( A^\infty(\mathbb{R}^8) \) we have
\[ \{ F(q, p), G(q, p) \} = \sum_{i,j=1}^{3} \{ X_i, X_j \} \frac{\partial F}{\partial X_i} \frac{\partial G}{\partial X_j} + \{ Y_i, Y_j \} \frac{\partial F}{\partial Y_i} \frac{\partial G}{\partial Y_j}. \]

Next consider \( \mathbb{R}^6 \) with coordinates \((x, y) = (x_1, x_2, x_3, y_1, y_2, y_3)\). Then \( P = p(T^+ S^3) \) is defined by \( P = \{ (x, y) \in \mathbb{R}^6 \mid x_1^2 + x_2^2 + x_3^2 = y_1^2 + y_2^2 + y_3^2, (x, y) \neq 0 \} \). By a theorem of Schwarz [7] the pull back of \( \rho \) is surjective from \( C^\infty(\mathbb{R}^6) \) onto \( A^\infty(\mathbb{R}^8) \). In fact for \( f \in C^\infty(\mathbb{R}^6) \) let \( \tilde{f} = f \rho \), then by replacing \((x, y)\) by \((X, Y)\) \( \tilde{f} \) pulls back to \( f(X, Y) \in A^\infty(\mathbb{R}^8) \). It is now easy to see that the Poisson structure on \( A^\infty(\mathbb{R}^8) \) given by the right hand side of (2.3) under \( \rho \) induces a Poisson structure on \( C^\infty(\mathbb{R}^6) \) making \( \rho \) into a Poisson map. Because we have
\[ \{ X_1, X_2 \} = 2X_3, \quad \{ X_1, X_3 \} = -2X_2, \quad \{ X_2, X_3 \} = 2X_1, \]
\[ \{ Y_1, Y_2 \} = 2Y_3, \quad \{ Y_1, Y_3 \} = -2Y_2, \quad \{ Y_2, Y_3 \} = 2Y_1, \quad \{ X_i, Y_j \} = 0, \]
we obtain on \( C^\infty(\mathbb{R}^6) \) the Poisson bracket
\[ [f, g] = 2x_3 \frac{\partial g}{\partial x_1} \frac{\partial f}{\partial x_2} - 2x_2 \frac{\partial g}{\partial x_1} \frac{\partial f}{\partial x_3} + 2x_1 \frac{\partial g}{\partial x_2} \frac{\partial f}{\partial x_3} - 2x_3 \frac{\partial g}{\partial x_1} \frac{\partial f}{\partial x_2} + 2x_2 \frac{\partial g}{\partial x_1} \frac{\partial f}{\partial x_3} - 2x_1 \frac{\partial g}{\partial x_2} \frac{\partial f}{\partial x_3} + 2y_3 \frac{\partial g}{\partial y_1} \frac{\partial f}{\partial y_2} - 2y_2 \frac{\partial g}{\partial y_1} \frac{\partial f}{\partial y_3} + 2y_1 \frac{\partial g}{\partial y_2} \frac{\partial f}{\partial y_3} - 2y_3 \frac{\partial g}{\partial y_1} \frac{\partial f}{\partial y_2}, \]
which has a natural restriction to \( P \).

Note that \( C^\infty(P) \) is Poisson isomorphic with \( A^\infty(\mathbb{R}^8)/I \), where \( I \) is the ideal (under multiplication) generated by the relation (2.2). In its turn \( A^\infty(\mathbb{R}^8)/I \) can be identified with \( C^\infty(T^+ S^3)^{H_0} \), which is the space of \( C^\infty \) functions on \( T^+ S^3 \) invariant under the flow of \( X_{H_0} \). Consequently \( C^\infty(T^+ S^3)^{H_0} \) and \( C^\infty(P) \) can be identified as Poisson algebras.

Given the Poisson structure (2.5) on \( \mathbb{R}^6 \) we define for \( f \in C^\infty(\mathbb{R}^6) \) the Hamiltonian vector field \( X_f \) as the differential operator
Let $h = h_0 + \varepsilon h_1 + \varepsilon^2 h_2 + \cdots$, $h_i \in C^\infty(\mathbb{R}^6)$, be a formal power series. If $X_{h_0}$ has periodic flow then we may apply the normalization algorithm of [1] to normalize $h$.

Note that the fact that we are dealing with a Poisson structure instead of a symplectic structure has no influence on the algorithm. Furthermore note that the Poisson bracket of any function $f \in \mathbb{R}^6$ with $x_1^2 + x_2^2 + x_3^2 - y_1^2 - y_2^2 - y_3^2$ vanishes. As a consequence the normal form on $P$ is found by just restricting the normalization on $\mathbb{R}^6$ to $P$.

Next consider on $\mathbb{R}^8$ a constrained normal form $H$ corresponding to a perturbed Keplerian system, that is, $H = H_0 + \varepsilon H_1 + \varepsilon^2 H_2 + \cdots$, with $H_0$ given by (1.2), and $H_k \in A^\infty(\mathbb{R}^8)$. We can write $H(q, p) = \tilde{H}(X, Y)$. Under $\phi H$ corresponds to a $C^\infty$ function on $\mathbb{R}^8$ which is precisely $H(x, y)$ where $\tilde{H}(x, y)$ is a smooth function on $\mathbb{R}^6 \setminus \{0\}$. Because $\tilde{H}_0$ commutes (with respect to $[\cdot, \cdot]$) with every $f \in C^\infty(\mathbb{R}^6 \setminus \{0\})$ its flow $X_{\tilde{H}_0}$ acts as the identity. Consequently $\tilde{h}(x, y) = \tilde{H}(x, y) - \tilde{H}_0(x, y) = \varepsilon \tilde{H}_1(x, y) + \varepsilon^2 \tilde{H}_2(x, y) + \cdots$ and $\tilde{H}(x, y)$ have equivalent flows on $\mathbb{R}^6 \setminus \{0\}$. Rescaling $\tilde{h}$ gives $h(x, y) = \tilde{H}_1 + \varepsilon \tilde{H}_2(x, y) + \cdots$, which can now be normalized provided $X_{\tilde{H}_1}$ has periodic flow on $\mathbb{R}^6 \setminus \{0\}$.

Recall that we can move forth and back between $A^\infty(\mathbb{R}^8)$ and $C^\infty(\mathbb{R}^6)$ by replacing $(X, Y)$ by $(x, y)$. Similarly a symplectic transformation $\exp L_F(q, p)$, with $L_F = \{\cdot, F\}$, $F \in A^\infty(\mathbb{R}^8)$ can be written as $\exp L_F(X, Y)$, $F(q, p) = \tilde{F}(X, Y)$, which corresponds to a Poisson diffeomorphism $\exp L_F(x, y)$ on $\mathbb{R}^6$. Consequently the normalization on the orbit space can be copied on $\mathbb{R}^8$. The normalizing transformations $\exp L_F$, $F \in A^\infty(\mathbb{R}^8)$, are equivariant with respect to the flow of $X_{H_0}$, and the resulting normal form commutes with $H_0$ as well as with $H_1$.

On $C^\infty(\mathbb{R}^6 \setminus \{0\})$ with bracket $[\cdot, \cdot]$ given by (2.5) we have that each $f \in C^\infty(\mathbb{R}^6 \setminus \{0\})$ commutes with $\tilde{H}_0(x, y)$ and $x_1^2 + x_2^2 + x_3^2 - y_1^2 - y_2^2 - y_3^2$. Consequently the reduced phase spaces $M_i$ are invariant under the normalizing transformation. Therefore the normalization on $P$ has a natural symplectic restriction to each reduced phase space $M_i$. 

\[ X_f = [f, \cdot] \]
§ 3. Equivariant normalization - averaging over Tori

Although not really necessary we restricted ourselves in the foregoing section to 3-dimensional perturbed Keplerian systems. In this section we will start from a more general point of view.

Let \( M \) be a symplectic submanifold of \( \mathbb{R}^{2n} \) as in Section 1, that is, \( M \) is given as the zero set of an even number of functions. By [4] a constrained normal form on \( M \) is the restriction to \( M \) of some formal power series

\[
H = H_0 + \sum_{k=1}^{\infty} \varepsilon^k H_k, \quad H_k \in \ker L_{H_0} \subset C^\infty(\mathbb{R}^{2n}).
\]

Consider \( N^\omega(\mathbb{R}^{2n}) = \{ F \in C^\infty(\mathbb{R}^{2n}) | \{ F , H_0 \} = 0, \ \exp L_{\varepsilon F}(M) \subset M, \ \varepsilon \in \mathbb{R} \} \), that is, \( N^\omega(\mathbb{R}^{2n}) \) is the space of \( C^\infty \)-functions in \( \ker L_{H_0} \), the flow of which leave \( M \) invariant.

**Lemma 5** \( N^\omega(\mathbb{R}^{2n}) \) is a Lie subalgebra of \( \ker L_{H_0} \).

**Proof.** Follows by using the Jacobi identity and Lemma 1 of [4].

**Theorem 6.** Let \( G : M \to \mathbb{R} \) be a Hamiltonian on \( M \) and let \( H \) be as in (3.1) such that \( H \mid_M \) is a constrained normal form for \( G \). Then \( (\exp L_{\varepsilon F} H) \mid_M \), with \( F \in N^\omega(\mathbb{R}^{2n}) \), is also a constrained normal form for \( G \) (with respect to \( H_0 \)).

Thus we can use transformations \( \exp L_{\varepsilon F} \), \( F \in N^\omega(\mathbb{R}^{2n}) \), to further normalize an obtained normal form. We have

\[
\exp L_{\varepsilon F} H = H_0 + \sum_{k=1}^{\infty} \varepsilon^k \tilde{H}_k,
\]

with

\[
\tilde{H}_1 = \{ F , H_0 \} + H_1 = H_1
\]

and

\[
\tilde{H}_2 = \frac{1}{2} \{ F, \{ F, H_0 \} \} + \{ F, H_1 \} + H_2 = \{ F, H_1 \} + H_2
\]

(3.2)

Let \( H_1 \in N^\omega(\mathbb{R}^{2n}) \). We may restrict \( L_{H_1} \) to \( \ker L_{H_0} \subset C^\infty(\mathbb{R}^{2n}) \). If in addition there is a splitting \( \ker L_{H_0} = \ker L_{H_1} \oplus \text{im} L_{H_1} \) then it is clear from (3.2) that we may normalize \( H_2 \) (constrained) with respect to \( H_1 \). Raising the power of \( \varepsilon \) by one this process can be repeated to normalize \( H_3 \) etc.

The following theorem shows that under certain conditions a splitting \( \ker L_{H_0} = \ker L_{H_1} \oplus \text{im} L_{H_1} \) exists. It is a generalization of Proposition 1.1 in [1].

**Recall that the flow of** \( X_{H_0} \) **is supposed to be periodic.**

**Theorem 7.** Suppose \( H_0 \) and \( H_1 \) to be functionally independent. If \( M \) is fibered with 2-tori which are invariant under the flow of \( X_{H_0} \) and \( X_{H_1} \), and on which the flow of \( X_{H_1} \) is periodic or quasiperiodic, then there exists a splitting \( \ker L_{H_0} = \ker L_{H_1} \oplus \text{im} L_{H_1} \).
Proof. Clearly there is a linear combination \( \alpha H_0 + \beta H_1 \), \( \beta \neq 0 \), which has periodic flow. Choose \( \alpha \) and \( \beta \neq 0 \) such that the period is minimal. The result of the theorem is now obtained by averaging over the periodic solutions of \( \alpha H_0 + \beta H_1 \) as in [1]. It is obvious that this can be done completely in \( ker L_{H_0} \).

Note that \( H \) is supposed to be in constrained normal form with respect to \( H_0 \), that is \( H \) is obtained by averaging over the periodic orbits of \( X_{H_0} \). Of course both averaging processes can be combined to one process of averaging over the invariant 2-tori.

In the case of 3-dimensional perturbed Keplerian systems \( N^\omega(\mathbb{R}^2) \) and \( ker L_{H_0} \) are replaced by \( A^\omega(\mathbb{R}^5) \). The conditions on the flow of \( X_{H_1} \), come down to the condition that the reduced \( X_{H_1} \)-flow must be periodic. As a consequence normalization on the orbit space \( P \) is, on \( \mathbb{R}^5 \), precisely averaging over tori.
§ 4. Equivariant normalization - the case of polynomial coefficients

Consider a formal power series

\[ H = H_0 + \sum_{k=1}^{\infty} e^k H_k \]  

(4.1)

with \( H_0 \) as in (1.1), and \( H_k \in A^\infty(\mathbb{R}^8) \) polynomial. Let \( V_{2n} \subset A^\infty(\mathbb{R}^8) \) be the set of polynomials of degree \( 2n \) in \((q, p)\) (and thus of degree \( n \) in \((X, Y)\)). Recall that \( V_2 \) is isomorphic to \( so(4) \).

Thus we can normalize \( H \) with respect to \( H_1 \) if we can show that \( L_{H_1} \) acts semisimply on \( V_2 \). The following statement is obvious.

Theorem 7 \( L_{H_1} \) acts as a semisimple linear operator on \( V_2 \) if and only if

\[ H_1(q, p) = I(q, p) F(q, p) \]

with \( I \) in the center of \( A^\infty(\mathbb{R}^8) \) and \( F \in V_2 \).

Corollary 8 If \( H_1 \) is of the form given in Theorem 7 then \( H \) can be equivariantly normalized with respect to \( H_1 \).

Suppose \( H_1 \) is as in Theorem 7. We can write the factor \( F \) as

\[ F = \sum_{j=1}^{\infty} a_j X_j + \gamma_j Y_j . \]  

(4.2)

With \( R \in A^\infty(\mathbb{R}^8) \) we have \( \exp L_R H_1 = I \exp L_R F \). If \( R \in V_2 \) we may consider \( \exp L_R \) as being an element of \( SO(3) \times SO(3) \) if we identify \( V_2 \) with \( so(3) + so(3) \). The action of \( \exp L_R \) is then identified with the co-adjoint action. Consequently we may put \( H_1 \) by a linear coordinate change in the form

\[ \tilde{H}_1 = I (\alpha X_1 + \gamma Y_1) = I \cdot \tilde{F} \]

We have \( L_{H_1} = I L_{\tilde{F}} \). If we choose \({X_1, X_2, X_3, Y_1, Y_2, Y_3}\) as a basis for \( V_2 \) then the matrix of \( L_{\tilde{F}} \) is

\[
\begin{pmatrix}
0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & \alpha & 0 & 0 & 0 \\
0 & -\alpha & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & \gamma & 0 \\
0 & 0 & 0 & 0 & -\gamma & 0
\end{pmatrix}
\]  

(4.3)

which is semisimple. The matrix (4.3) is precisely the matrix of the vector field corresponding to \( \tilde{F} \) on the orbit space \( P = p(T^* S^3) \), with respect to the Poisson structure (2.5). The corresponding flow on the orbit space is periodic if \( \alpha / \gamma \in \mathcal{Q} \) (which corresponds to the cases considered in
Sections 2 and 3), and densely fills a 2-torus if $\alpha/\gamma$ is irrational. We will call these the resonant and the nonresonant case respectively. We may consider the reduced system corresponding to $\tilde{H}_1$ as two coupled harmonic oscillators.

We can thus determine $\ker L_{\tilde{F}}$ in a straightforward way. In the nonresonant case $\ker L_{\tilde{F}}$ is generated by

$$X_1, Y_1, X_2^2 + X_3^2, Y_1^2 + Y_2^2.$$  \hspace{1cm} (4.4)

In the resonant case we may without loss of generality restrict ourselves to the case $\alpha \in \mathbb{N} \setminus \{0\}, \gamma \in \mathbb{Z} \setminus \{0\}$, g.c.d. $(\alpha, \gamma) = 1$. In order to compute the kernel of $L_{\tilde{F}}$ we introduce complex conjugate variables $\tilde{z}_1 = X_2 + i X_3, \tilde{z}_2 = Y_2 + i Y_3, \tilde{\zeta}_1 = \tilde{z}_1 = X_2 - i X_3, \text{ and } \tilde{\zeta}_2 = \tilde{z}_2 = Y_2 - i Y_3$. We obtain

$$L_{\tilde{F}} = -i \alpha (z_1 \frac{\partial}{\partial z_1} - \tilde{\zeta}_1 \frac{\partial}{\partial \tilde{\zeta}_1}) - i \gamma (z_2 \frac{\partial}{\partial z_2} - \tilde{\zeta}_2 \frac{\partial}{\partial \tilde{\zeta}_2})$$

It is now easily found that $\ker L_{\tilde{F}}$ is generated by

$$\pi_1 = X_1, \pi_2 = Y_1, \pi_3 = z_1 \tilde{\zeta}_1 = X_1^2 + X_2^2, \pi_4 = z_2 \tilde{\zeta}_2 = Y_2^2 + Y_3^2,$$ \hspace{1cm} (4.5)

and

$$z_1^{\gamma} \tilde{\zeta}_1^{\gamma}, \tilde{\zeta}_1^{\gamma} z_1^\gamma, \text{ if } \gamma > 0,$$

$$z_1^{\gamma} z_2^\gamma, \tilde{\zeta}_2^{\gamma} z_2^\gamma, \text{ if } \gamma < 0.$$ \hspace{1cm} (4.6)

(4.6) gives rise to the real generators

$$\pi_5 = \begin{cases} 
\frac{1}{2} (z_1^{\gamma} \tilde{\zeta}_1^{\gamma} + \tilde{\zeta}_1^{\gamma} z_1^\gamma), & \text{if } \gamma > 0, \\
\frac{1}{2} (z_1^{\gamma} z_2^\gamma + \tilde{\zeta}_1^{\gamma} \tilde{\zeta}_2^\gamma), & \text{if } \gamma < 0.
\end{cases}$$ \hspace{1cm} (4.7)

$$\pi_6 = \begin{cases} 
-\frac{1}{2} i (z_1^{\gamma} \tilde{\zeta}_1^{\gamma} + \tilde{\zeta}_1^{\gamma} z_1^\gamma), & \text{if } \gamma > 0, \\
-\frac{1}{2} i (z_1^{\gamma} z_2^\gamma + \tilde{\zeta}_1^{\gamma} \tilde{\zeta}_2^\gamma), & \text{if } \gamma < 0.
\end{cases}$$ \hspace{1cm} (4.8)

In both cases we have among the generators the relation

$$\pi_5^\gamma + \pi_6^\gamma = \pi_3^{\gamma} \pi_4^\gamma.$$ \hspace{1cm} (4.9)

Provided $H_1$ fulfills the conditions of Theorem 7 this characterizes the terms that will appear in the normal form.

Note that by the results of Schwarz [7] $\mathcal{A}^\infty(\mathbb{R}^8) \cap \ker L_{\tilde{H}_1}$ consists of all smooth functions in the generators $\pi_1, \cdots, \pi_6$. Consequently in the resonant case, that is, $X_{H_1}$ has periodic flow, this characterizes the normal forms even if the coefficients $H_k, k \geq 2$ are not polynomial.
§ 5. Reduction to one degree of freedom

Consider a Hamiltonian

\[ H = H_0 + \varepsilon H_1 + \sum_{n=2}^\infty \varepsilon^n H_n \]  

(5.1)

with \( H_0 \) given by (1.1),

\[ H_1 = (m X_1 \pm k Y_1) I , \]

where \( m, k \in \mathbb{N} \setminus \{0\} \), g.c.d. \( (m, k) = 1 \) and \( I \) is in the center of \( A^m(\mathbb{R}^8) \), and with \( \{H_n, H_0\} = \{H_n, H_1\} = 0, n \geq 2 \). Thus we suppose \( H \) to be in normal form with respect to \( H_0 \) as well as \( H_1 \). Consequently the coefficients \( H_n, n \geq 2 \), are smooth function in the generators \( \pi_1, \cdots, \pi_6 \) given in (4.5), (4.7) and (4.8).

In Section 1 we obtained a first reduced phase space by using the orbit map for the \( X_{H_1} \)-flow on \( T^+ S^3 \), which is given by

\[ \rho : T^+ S^3 \to \mathbb{R}^6 ; \quad (q, p) \mapsto (X, Y) . \]

(5.2)

The orbit space \( P = \rho(T^+ S^3) \) is defined by the equation (2.2), i.e. \( X_1^2 + X_2^2 + X_3^2 = Y_1^2 + Y_2^2 + Y_3^2 \). The reduced phase spaces \( M_I = \rho(T^+ S^3 \cap \{H_0 = I\}) \) are given by equations (1.9), i.e. \( X_1^2 + X_2^2 + X_3^2 = l^2 \), and \( Y_1^2 + Y_2^2 + Y_3^2 = l^2 \). Writing \( H = \tilde{H} \circ \rho \) we obtain in a trivial way the reduced Hamiltonian \( \tilde{H} \) on \( M_I \). On \( M_I \) we have the symplectic structure induced by the Poisson structure (2.5).

The flow of the reduced vector field \( X_{\tilde{H}_I} \) on \( M_I \) is periodic and \( [\tilde{H}, \tilde{H}_I] = 0 \). Thus we may apply reduction with respect to the \( X_{\tilde{H}_I} \) flow.

The orbit \( \pi \) of the \( X_{\tilde{H}_I} \)-flow on \( M_I \) is given by

\[ \pi : M_I \to \mathbb{R}^6 ; \quad (X, Y) \mapsto (\pi_1, \pi_2, \pi_3, \pi_4, \pi_5, \pi_6) . \]

(5.3)

The orbit space \( P_I = (M_I) \) is determined by the following equations and inequalities obtained from (1.9), (4.5), and (4.9)

\[ \pi_1^2 + \pi_3 = l^2 , \quad \pi_2^2 + \pi_4 = l^2 , \]

\[ \pi_3^2 + \pi_6^2 = \pi_3^2 \pi_6^2 , \quad \pi_3 \geq 0 , \quad \pi_4 \geq 0 . \]

(5.4)

The reduced phase spaces \( P_{I,c} \) are given by (5.4) and

\[ m \pi_1 \pm k \pi_2 = c . \]

(5.5)

Because \( l \) is constant on \( M_I \) (5.5) is equivalent to \( \tilde{H}_I = \text{constant} \). The reduced phase spaces \( P_{I,c} \) are 2-dimensional semi-algebraic varieties. From (5.4) and (5.5) we obtain the following description of \( P_{I,c} \) in \( (\pi_5, \pi_6, \pi_1) \)-space
\[ \pi_i^2 + \pi_0^2 = (l^2 - \pi_1^2)^k \left( l^2 - \left( \frac{c - m \pi_1}{k} \right)^2 \right)^m; \quad (5.6) \]

\[ -l \leq \pi_1 \leq l, \quad \frac{-k l + c}{m} \leq \pi_1 \leq \frac{k l + c}{m}, \quad (5.7) \]

which holds for the plus as well as for the minus sign in (5.5).

Equation (5.6) describes a surface of revolution. The inequalities (5.7) restrict to a part of this surface. The bounds for \( \pi_1 \) are zeroes of the right hand side of (5.6). As a consequence the different types of reduced phase spaces \( P_{l,c} \) are distinguished by the position of the zeroes of the right hand side of (5.6) relative to each other, and their multiplicities. All the possibilities are listed in Tables I, II, III, together with the corresponding bounds for the parameter \( c \). We have to distinguish between the cases \( 0 < m < k \) (Table I), \( 0 < k < m \) (Table II), and \( m = k = 1 \) (Table III).

We obtain that for \( -(k + m) l < c < (k + m) l \) the reduced phase spaces are obtained by rotating around the \( \pi_1 \)-axis the part of the graph of the right hand side of (5.6) which lies in between the two middle roots.

The reduced phase spaces turn out to be sphere like surfaces which we denote by \( S(s, n) \) here \( s \) is the multiplicity of the smallest root (south pole), and \( n \) is the multiplicity of the largest root (north pole). In fact \( S(s, n) \) is a topological 2-sphere which is smooth except for two cusp like singularities, one of contact order \( (n - 2) \) at the north pole and one of contact order \( (s - 2) \) at the south pole. \( S(1, 1) \) is a smooth two sphere, while \( n = 2 \) or \( s = 2 \) gives a cone-like singularity.

An important fact to notice is that the nature of the reduced phase space differs with the parameter \( c = \text{energy of } X_{\tilde{\mu}_1} \), and that in general the reduced phase space is not a differentiable manifold.
### TABLE I  $0 < m < k$

<table>
<thead>
<tr>
<th>bounds for $c$</th>
<th>ordering of zeroes</th>
<th>respective multiplicities</th>
<th>reduced phase space</th>
</tr>
</thead>
<tbody>
<tr>
<td>$c &lt; -(m+k)l$</td>
<td>$-\frac{kl+c}{m} &lt; \frac{kl+c}{m} &lt; -l &lt; l$</td>
<td>$m, m, k, k$</td>
<td>$\emptyset$</td>
</tr>
<tr>
<td>$c = -(m+k)l$</td>
<td>$-\frac{kl+c}{m} &lt; \frac{kl+c}{m} = -l &lt; l$</td>
<td>$m, m + k, k$</td>
<td>point</td>
</tr>
<tr>
<td>$-(m+k)l &lt; c &lt; (m-k)l$</td>
<td>$-\frac{kl+c}{m} &lt; -l &lt; \frac{kl+c}{m} &lt; l$</td>
<td>$m, k, m, k$</td>
<td>$S(k, m)$</td>
</tr>
<tr>
<td>$c = (m-k)l$</td>
<td>$-\frac{kl+c}{m} &lt; -l &lt; \frac{kl+c}{m} = l$</td>
<td>$m, k, m, k$</td>
<td>$S(k, m+k)$</td>
</tr>
<tr>
<td>$(m-k)l &lt; c &lt; (k-m)l$</td>
<td>$-\frac{kl+c}{m} &lt; -l &lt; \frac{kl+c}{m} &lt; l$</td>
<td>$m, k, m, k$</td>
<td>$S(k, k)$</td>
</tr>
<tr>
<td>$c = (k-m)l$</td>
<td>$-\frac{kl+c}{m} &lt; -l &lt; \frac{kl+c}{m} = l$</td>
<td>$m, k, m, k$</td>
<td>$S(m+k, k)$</td>
</tr>
<tr>
<td>$(k-m)l &lt; c &lt; (k+m)l$</td>
<td>$-\frac{kl+c}{m} &lt; l &lt; \frac{kl+c}{m}$</td>
<td>$k, m, k, m$</td>
<td>$S(m, k)$</td>
</tr>
<tr>
<td>$c = (k+m)l$</td>
<td>$-\frac{kl+c}{m} &lt; l &lt; \frac{kl+c}{m}$</td>
<td>$k, m, k, m$</td>
<td>point</td>
</tr>
<tr>
<td>$c &gt; (k+m)l$</td>
<td>$-\frac{kl+c}{m} &lt; l &lt; \frac{kl+c}{m}$</td>
<td>$k, k, m, m$</td>
<td>$\emptyset$</td>
</tr>
</tbody>
</table>

### TABLE II  $0 < k < m$

<table>
<thead>
<tr>
<th>bounds for $c$</th>
<th>ordering of zeroes</th>
<th>respective multiplicities</th>
<th>reduced phase space</th>
</tr>
</thead>
<tbody>
<tr>
<td>$c &lt; -(m+k)l$</td>
<td>$-\frac{kl+c}{m} &lt; \frac{kl+c}{m} &lt; -l &lt; l$</td>
<td>$m, m, k, k$</td>
<td>$\emptyset$</td>
</tr>
<tr>
<td>$c = -(m+k)l$</td>
<td>$-\frac{kl+c}{m} &lt; \frac{kl+c}{m} = -l &lt; l$</td>
<td>$m, m + k, k$</td>
<td>point</td>
</tr>
<tr>
<td>$-(m+k)l &lt; c &lt; (k-m)l$</td>
<td>$-\frac{kl+c}{m} &lt; -l &lt; \frac{kl+c}{m} &lt; l$</td>
<td>$m, k, m, k$</td>
<td>$S(k, m)$</td>
</tr>
<tr>
<td>$c = (k-m)l$</td>
<td>$-\frac{kl+c}{m} &lt; -l &lt; \frac{kl+c}{m} = l$</td>
<td>$m, k, m, k$</td>
<td>$S(m+k, k)$</td>
</tr>
<tr>
<td>$(k-m)l &lt; c &lt; (k+m)l$</td>
<td>$-\frac{kl+c}{m} &lt; -l &lt; \frac{kl+c}{m} = l$</td>
<td>$m, k, m, k$</td>
<td>$S(m, k)$</td>
</tr>
<tr>
<td>$c = (k+m)l$</td>
<td>$-\frac{kl+c}{m} &lt; -l &lt; \frac{kl+c}{m} = l$</td>
<td>$m, k, m, k$</td>
<td>point</td>
</tr>
<tr>
<td>$c &gt; (k+m)l$</td>
<td>$-\frac{kl+c}{m} &lt; -l &lt; \frac{kl+c}{m} = l$</td>
<td>$m, k, m, k$</td>
<td>$\emptyset$</td>
</tr>
</tbody>
</table>
TABLE III  \( k = m = 1 \)

<table>
<thead>
<tr>
<th>bounds for ( c )</th>
<th>ordering of zeroes</th>
<th>respective multiplicities</th>
<th>reduced phase space</th>
</tr>
</thead>
<tbody>
<tr>
<td>( c &lt; -2l )</td>
<td>( -l+c &lt; l+c &lt; -l &lt; l )</td>
<td>1, 1, 1, 1</td>
<td>( \emptyset )</td>
</tr>
<tr>
<td>( c = -2l )</td>
<td>( -l+c &lt; l+c = -l &lt; l )</td>
<td>1, 2, 1</td>
<td>point</td>
</tr>
<tr>
<td>( -2l &lt; c &lt; 0 )</td>
<td>( -l+c &lt; -l &lt; l+c &lt; l )</td>
<td>1, 1, 1, 1</td>
<td>( S(1, 1) )</td>
</tr>
<tr>
<td>( c = 0 )</td>
<td>( -l = -l &lt; l = l )</td>
<td>2, 2</td>
<td>( S(2, 2) )</td>
</tr>
<tr>
<td>( 0 &lt; c &lt; 2l )</td>
<td>( -l &lt; -l+c &lt; l &lt; l+c )</td>
<td>1, 2, 1</td>
<td>( S(1, 1) )</td>
</tr>
<tr>
<td>( c = 2l )</td>
<td>( -l &lt; -l+c = l &lt; l+c )</td>
<td>1, 2, 1</td>
<td>point</td>
</tr>
<tr>
<td>( c &gt; 2l )</td>
<td>( -l &lt; -l &lt; -l+c &lt; l+c )</td>
<td>1, 1, 1, 1</td>
<td>( \emptyset )</td>
</tr>
</tbody>
</table>
§ 6. The lunar problem - normal form

In this section we will show that the theory of the previous sections applies to the three dimensional lunar problem. We obtain a second order integrable normal form for the lunar problem which can be analyzed in a straightforward way. Our results partly cover earlier results of Kummer [2] who also analyzed a second order integrable normal form for the lunar problem. We will not compare the two normal forms because in general normal forms are not unique ([3]) and it can be quite hard to find the diffeomorphism mapping two given normal forms to each other.

The Hamiltonian for the lunar problem is given by

\[ K(x, y) = \frac{1}{2} |y|^2 - \frac{1}{|x|} - \lambda(x_1 y_2 - x_2 y_1) - 
- \lambda^2 \frac{(1-v)}{2} (3x_1^2 - 1|x|^2) + O(v^{-1}\lambda^4) \]  

(6.1)

which we consider on the energy surface \( K = -\frac{1}{2} k_2, k > 0 \). \( \lambda \) is the perturbation parameter and \( v \) is the relative earth mass. After regularization and constrained normalization we obtain (see [4] corrected version), up to order two, in terms of \( X_i, Y_i, i = 1, 2, 3 \),

\[ H(q, p) = H_0(q, p) + \lambda H_1(q, p) + \lambda^2 H_2(q, p) \]

with \( H_0(q, p) \) given by (1.1), and

\[ H_1 = -\frac{1}{2k} H_0 (X_1 + Y_1) \]  

(6.2)

\[ H_2 = -\frac{3}{4} \frac{(1-v)}{k^3} H_0 (X_3 - Y_3)^2 + \frac{1}{2} \frac{(1-v)}{k^3} H_0^3 + \frac{1}{16 k^3} H_0 (X_1 + Y_1)^2 
+ \frac{3}{16} \frac{(1-v)}{k^3} H_0 (2H_0^2 - 2(X_3 Y_3 + X_2 Y_2 + X_1 Y_1)) - 
- \frac{3}{16} \frac{(1-v)}{k^3} H_0 (2H_0^2 + 2(X_1 Y_1 + X_2 Y_2 - X_3 Y_3)) 
- \frac{1}{128 k^2} (\frac{1}{2} + \frac{1}{H_0}) (X_1 + Y_1)^2 (2H_0^2 - 2(X_3 Y_3 + X_2 Y_2 + X_1 Y_1)) \]  

(6.3)

where

\[ 2H_0^2 = \sum_{i=1}^{3} X_i^2 + Y_i^2. \]

For further normalization of \( H_2 \) we may apply the theory of Section 4. From (6.2) we see that we have a 1:1 resonance. Thus \( \text{ker } L_{H_1} = \ker L_{X_1 + Y_1} \) is generated by

\[ \pi_1 = X_1, \pi_2 = Y_1, \pi_3 = X_3^2 + X_2^2, \pi_4 = Y_3^2 + Y_2^2, \]

\[ \pi_5 = X_2 Y_2 + X_3 Y_3, \pi_6 = X_2 Y_3 - X_3 Y_2, \]  

(6.4)

with the relation
To obtain the second order normal form with respect to $H_0$ and $H_1$ we have to split $H_2$ in a part in $\ker L_{H_1}$ and a part in $\im L_{H_1}$, the part in $\ker L_{H_1}$ then is the desired normal form. We have

\[
L_{X_1+Y_1} (X_3 Y_2) = -2 X_2 Y_2 + 2 X_3 Y_3 ,
L_{X_1+Y_1} (X_2 X_3) = 2 X_2^2 - 2 X_3^2 ,
L_{X_1+Y_2} (Y_2 Y_3) = 2 Y_2^2 - 2 Y_3^2
\]

Consequently we obtain the following splitting for $X_3^2, Y_3^2, X_3 Y_3$.

\[
X_3^2 = \frac{1}{2} (X_2^2 + X_3^2) - \frac{1}{2} (X_2^2 - X_3^2)
Y_3^2 = \frac{1}{2} (Y_2^2 + Y_3^2) - \frac{1}{2} (Y_2^2 - Y_3^2),
X_3 Y_3 = \frac{1}{2} (X_2 Y_2 + X_3 Y_3) - \frac{1}{2} (X_2 Y_2 - X_3 Y_3).
\]

Thus the normal form for $H_2$ is

\[
\bar{H}_2 = \frac{1}{2} \left( \frac{1}{k^3} H_2^0 + \frac{1}{16 k^2} H_0 (X_1 + Y_1)^2 - \frac{3}{8} \left( \frac{1}{k^3} H_0 \right) (X_2^2 + X_3^2) \right) - \frac{3}{8} \left( \frac{1}{k^3} H_0 \right) (Y_2^2 + Y_3^2) + \frac{3}{8} \left( \frac{1}{k^3} H_0 \right) (X_2 Y_2 + X_3 Y_3)
\]

\[
- \frac{3}{4} \left( \frac{1}{k^3} H_0 \right) X_1 Y_1 - \frac{1}{64 k^2} \left( \frac{1}{2} + \frac{1}{H_0} \right) H_0^2 (X_1 + Y_1)^2 + \frac{1}{64 k^2} \left( \frac{1}{2} + \frac{1}{H_0} \right) (X_1 + Y_1)^2 X_1 Y_1
\]

\[
+ \frac{1}{64 k^2} \left( \frac{1}{2} + \frac{1}{H_0} \right) (X_1 + Y_1)^2 X_1 Y_1
\]

The reduced phase spaces $P_{l,c}$ (see Section 5) are given by

$H_0 = l, \ X_1 + Y_1 = 2c, \ \pi_1^2 + \pi_3 = l^2, \ \pi_2^2 + \pi_4 = l^2, \ \pi_5^2 = \pi_3 \pi_4$.

We get that on $P_{l,c}$ our Hamiltonian is, modulo constants, equal to

\[
\bar{H}_2 = \alpha (\pi_1 - c)^2 + \beta \pi_5 ,
\]

with

\[
\alpha = \frac{3}{2} \left( \frac{1}{k^3} l - \frac{1}{16 k^2} \left( \frac{1}{2} + \frac{1}{l} \right) c^2 ,
\beta = \frac{3}{8} \left( \frac{1}{k^3} l + \frac{1}{16 k^2} \left( \frac{1}{2} + \frac{1}{l} \right) c^2
\]

In fact (6.7) gives the reduced Hamiltonian on $P_{l,c}$ parametrized in $(\pi_5, \pi_6, \pi_1)$-space.
§ 7. The lunar problem - analysis of the integrable approximation

In the previous section we obtained a normal form for the lunar problem up to order two. Truncation gave us an integrable approximation of the lunar problem. Applying reduction as in Section S we obtain in \((\pi_5, \pi_6, \pi_1)\)-space the reduced phase space \(P_{l,c}\) given by (see (5.6) and (5.7)).

\[
\pi_3^2 + \pi_8^2 = (l^2 - \pi_1^2) (l^2 - (2c - \pi_1)^2),
\]
\[
-l \leq \pi_1 \leq l, \quad 2c - l \leq \pi \leq l + 2c, \quad 1c \leq l, \quad l > 0.
\]

and the reduced Hamiltonian (see (6.7) and (6.8))

\[
\bar{H}_2 = \alpha(\pi_1 - c)^2 + \beta \pi_6
\]

Substituting \(\sigma_1 = \pi_1 - c, \sigma_2 = \pi_5, \sigma_3 = \pi_6\) we get

\[
\sigma_1^2 + \sigma_3^2 = ((l - l c)^2 - \sigma_1^2) (l + l c)^2 - \sigma_3^2),
\]
\[
| \sigma_1 | \leq l - l c, \quad | c | \leq l, \quad l > 0,
\]
\[
\bar{H}_2 = \alpha \sigma_1^2 + \beta \sigma_2.
\]

From Table III we see that the reduced phase space \(P_{l,c}\) is \(S(1, 1)\), that is, a smooth \(S^2\), for \(0 < |c| < l\), and \(S(2, 2)\) for \(c = 0\). The reduced system is a one degree of freedom system. The trajectories are precisely the intersections of the \(\bar{H}_2\) level surfaces with the two dimensional reduced phase space \(P_{l,c}\). We know the global phase portrait if we know the critical points of \(\bar{H}_2\) on \(P_{l,c}\). These critical points correspond to the stationary points of the reduced system. These critical points were determined for general \(\alpha\) and \(\beta\) in [5]. We will not repeat the analysis but state the results using [5]. We have to take care of the fact that in the case of the lunar problem \(\alpha\) and \(\beta\) depend on \(c\), that is, the sign of \(\alpha^2 - \beta^2\) might change with \(c\). Furthermore \(\beta \neq 0\), but \(\alpha\) can be equal to zero.

\(\bar{H}_2\) has a critical point on \(P_{l,c}\) if the energy surface \(\bar{H}_2 = L\) is tangent to \(P_{l,c}\). Using Lagrange multipliers it is easily obtained that all critical points must be in the \(\sigma_3 = 0\) plane, that is, on the topological circle \(S^1_{l,c} = P_{l,c} \cap \{\sigma_3 = 0\}\). Putting \(\sigma_3 = 0\) in (7.4) and eliminating \(\sigma_2\) Using \(h = \alpha \sigma_1^2 + \beta \sigma_2\), \(\beta \neq 0\), we obtain

\[
(\alpha^2 - \beta^2) \sigma_1^4 + 2(-\alpha h + \beta^2(l^2 + c^2)) \sigma_1^2 + (h^2 - \beta^2(l^2 - c^2))^2 = 0
\]
\[
| \sigma_1 | \leq l - l c, \quad | c | \leq l, \quad l > 0.
\]

Now \((\sigma_1, \frac{1}{\beta}(h - \alpha \sigma_1^2), 0)\) is critical point of \(\bar{H}_2\) on \(P_{l,c}\) if and only if \(\sigma_1\) is a double root of (7.7) which satisfies (7.8). Considering the discriminant locus of (7.7) taking the inequalities (7.8) into account gives that (7.7) has three branches of double roots given by (see [5])
\[ h = \pm \left( \frac{3}{8} \frac{(1-v)}{k^3} l + \frac{1}{16k^2} \left( \frac{1}{4l} + \frac{1}{l} \right) c^2 \right) \left( l^2 - c^2 \right), \quad l c \leq l, \quad l > 0 \] (7.9)

\[ h = \left( \frac{3}{2} \frac{(1-v)}{k^3} l - \frac{1}{16k^2} \left( \frac{1}{4l} + \frac{1}{l} \right) c^2 \right) \left( l^2 + c^2 \right) - \\
-2 l \sqrt{\frac{135}{64} \frac{(1-v)}{k^6} \frac{l^2}{2} - \frac{15}{64} \frac{(1-v)}{k^5} \frac{(1/2 + 1)}{c^2} + 1}, \quad l > 0 \]

\[ l c \leq l \sqrt{\frac{18(1-v)}{30(1-v) + k(l+2)}}, \quad l > 0 \] (7.10)

Note that for \( c = c_0 = l \sqrt{\frac{18(1-v)}{30(1-v) + k(l+2)}} \); \( c = -c_0 \) the third branch attaches to the positive branch of (7.9). The third branch only exists for \( \alpha^2 - \beta^2 \geq 0 \), which is equivalent to \( l c \leq l \sqrt{\frac{18(1-v)}{k(l+2)}} \). Because \( c_0 < l \sqrt{\frac{18(1-v)}{k(l+2)}} \) this last condition is always satisfied.

The tangency of \( h = \alpha \sigma_1 + \beta \sigma_2 \) and \( S_{l,c} \) (in the \((\sigma_1, \sigma_2)\)-plane) is sketched in Figure 1 for the different values of \( c \). In Figure 2 the families of critical point are given in the parameter plane \((c, h)\).

From Figure 1 it is immediately clear which critical points are elliptic and which are hyperbolic. This is indicated in Figure 2. Note that for the branch attached to \( h_0 \) (corresponds to (7.10)) each point corresponds to two critical points (see Fig. 1b.).

The results found are an extension of and in agreement with the results in [2]. Note that the points \((\pm l, 0)\) and \((0, h_0)\) (counted twice) corresponds to the four critical points of the only once reduced system on \( M_1 \).

For a further discussion of how the results found here are related to the luna problem in its original formulation we refer the reader to [2].
figure 1. Tangency of $\bar{H}_2$ and $S^1_{\ell,c}$.

d: $|c| = \ell \left( \frac{48(1-\nu)}{k(\ell+2)} \right)^{\frac{1}{2}}$

e: $|c| > \ell \left( \frac{48(1-\nu)}{k(\ell+2)} \right)^{\frac{1}{2}}$

figure 2. Critical points of $\bar{H}_2$ on $P_{\ell,c}$ in the $(c,h)$-plane.

c_0 = \ell \left( \frac{18(1-\nu)}{30(1-\nu)+k(\ell+2)} \right)^{\frac{1}{2}}$

$h_0 = \frac{3(1-\nu)}{2k^3} \ell^3$
References


