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Methods of Bifurcation Theory

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To Marie and Hazel

Preface

An alternative title for this book would perhaps be *Nonlinear Analysis, Bifurcation Theory and Differential Equations*. Our primary objective is to discuss those aspects of bifurcation theory which are particularly meaningful to differential equations.

To accomplish this objective and to make the book accessible to a wider audience, we have presented in detail much of the relevant background material from nonlinear functional analysis and the qualitative theory of differential equations. Since there is no good reference for some of the material, its inclusion seemed necessary.

Two distinct aspects of bifurcation theory are discussed—static and dynamic. Static bifurcation theory is concerned with the changes that occur in the structure of the set of zeros of a function as parameters in the function are varied. If the function is a gradient, then variational techniques play an important role and can be employed effectively even for global problems. If the function is not a gradient or if more detailed information is desired, the general theory is usually local. At the same time, the theory is constructive and valid when several independent parameters appear in the function. In differential equations, the equilibrium solutions are the zeros of the vector field. Therefore, methods in static bifurcation theory are directly applicable.

Dynamic bifurcation theory is concerned with the changes that occur in the structure of the limit sets of solutions of differential equations as parameters in the vector field are varied. For example, in addition to discussing the way that the set of zeros of the vector field (the equilibrium solutions) change through the static theory, the stability properties of these solutions must be considered. In fact, there is an intimate relationship between changes of stability and bifurcation. The dynamics in a differential equation can also introduce other types of bifurcations; for example, periodic orbits, homoclinic orbits, invariant tori. This introduces several difficulties which require rather advanced topics from differential equations for their resolution.

The introductory chapter is designed to acquaint the reader with some of the types of problems that occur in bifurcation theory. The tools from nonlinear functional analysis are presented in Chapter 2. Some of this material is used more extensively in the text than others, but all topics are a necessary part of the vocabulary of persons working in bifurcation theory.

Some of the presentations and details of proofs are different from standard ones.

Chapter 3 gives applications of the Implicit Function Theorem. These are not bifurcation problems. Some of the applications were chosen because the material is needed in later chapters. Others give good illustrations of some of the tools in Chapter 2.

Chapters 4–8 deal with static bifurcation theory. Chapter 4 contains the fundamental elements of variational theory together with serious applications to Hamiltonian systems, elliptic and hyperbolic problems.

Chapters 5–8 deal almost entirely with analytic methods in local static bifurcation theory. In Chapter 5, for functions depending on a scalar parameter, conditions are given to ensure that there is always a bifurcation near equilibrium. These conditions are based on the linear approximation and are independent of the nonlinearities. Some global results are also included.

In Chapter 6, the case of a one-dimensional null space for the linear approximation is analyzed in detail under generic conditions on the quadratic and cubic terms. The effects of symmetry are also discussed. Chapter 7 is concerned with the case where the linear approximation has a two-dimensional null space with the quadratic and cubic terms satisfying some nondegeneracy conditions. Both of these chapters contain constructive procedures in the analysis. Chapter 8 contains applications to the buckling of plates, chemical reactions and Duffing's equation.

Chapters 9–13 are devoted to dynamic bifurcation theory. Chapter 9 is concerned with the bifurcation from an equilibrium point in the case when the linear approximation has either one zero eigenvalue or a pair of purely imaginary eigenvalues. It is shown that all relevant information on existence and stability is contained in the bifurcation function obtained via the alternative method or the method Liapunov–Schmidt. The hypotheses on the linear part are the typical situation for one parameter families of vector fields. Chapter 10 is devoted to the other bifurcation phenomena that occur in the plane for typical one parameter families of autonomous vector fields.

In Chapter 11, we discuss periodic planar vector fields and especially Hamiltonian systems with a small damping and small periodic forcing term. Emphasis is placed on the existence of subharmonic solutions and the role of successive bifurcations through subharmonics in the creation of homoclinic points and a type of random behavior.

In Chapter 12, averaging, the theory of normal forms and the theory of integral manifolds for ordinary differential equations are presented. This material is relevant to the discussion of bifurcation to tori considered in that chapter as well as the problems in Chapter 13, which is devoted to the behavior of the solutions of a differential equation near an equilibrium point when the linear part of the vector field is typical of two parameter problems.

The topics in Chapter 14 on perturbation of the spectrum of linear operators is distinct from the ones in the previous chapters. It is included because

the same methods can be applied to yield elementary proofs of some results in this field.

The material in this book can be easily adapted to several types of one semester courses. For example, four possible reasonable arrangements could be:

- I. Chapters 1, 5, 6, 7, 8 with Sections 2.3–2.8 from Chapter 2.
- II. Chapter 2, 3, 4.
- III. Chapters 1, 9, 10 with Sections 2.3, 2.4, 2.5 from Chapter 2.
- IV. Chapters 11, 12, 13.

Examples I, II, III are independent and require minimal knowledge of differential equations. Example IV can only be taught after III and requires more sophisticated concepts from differential equations.

The authors are indebted to numerous colleagues and students for their assistance in this work. We especially thank John Mallet–Paret with whom we had so many stimulating conversations about technique and method of presentation. Luis Magalhães also was of great assistance, especially in the presentation in Chapter 11 and the examples in Chapter 12. We have also been assisted by many persons in the preparation of the final manuscript. We are indebted especially to Eleanor Addison, Dorothy Libutti, Sandra Spinacci, Kate MacDougall, Mary Reynolds and Diane Norton. The second author is also indebted to the Guggenheim Foundation for a Fellowship during 1979–80.

Contents

Chapter 1

Introduction and Examples	1
1.1. Definition of Bifurcation Surface	1
1.2. Examples with One Parameter	3
1.3. The Euler–Bernoulli Rod	5
1.4. The Hopf Bifurcation	9
1.5. Some Generic Examples	12
1.6. Dynamic Bifurcation	15

Chapter 2

Elements of Nonlinear Analysis	19
2.1. Calculus	19
2.2. Local Implicit Function Theorem	24
2.3. Global Implicit Function Theorem	27
2.4. Alternative Methods	30
2.5. Embedding Theorems	34
2.6. Weierstrass Preparation Theorem	36
2.7. The Malgrange Preparation Theorem	43
2.8. Newton Polygon	45
2.9. Manifolds and Transversality	51
2.10. Sard’s Theorem	54
2.11. Topological Degree, Index of a Vector Field and Fixed Point Index	65
2.12. Ljusternik–Schnirelman Theory in \mathbb{R}^n	78
2.13. Bibliographical Notes	85

Chapter 3

Applications of the Implicit Function Theorem	89
3.1. Existence of Solutions of Ordinary Differential Equations	89
3.2. Admissible Classes in Ordinary Differential Equations	90
3.3. Global Boundary Value Problems for Ordinary Differential Equations	92
3.4. Hopf Bifurcation Theorem	98
3.5. Liapunov Center Theorem	99

3.6. Saddle Point Property	102
3.7. The Hartman–Grobman Theorem	108
3.8. An Elliptic Problem	110
3.9. A Hyperbolic Problem	112
3.10. Bibliographical Notes	113

Chapter 4

Variational Method	115
4.1. Introduction	115
4.2. Weak Lower Semicontinuity	115
4.3. Monotone Operators	124
4.4. Condition (C)	129
4.5. Minimax Principle in Banach Spaces	134
4.6. Mountain Pass Theorem	140
4.7. Periodic Solutions of a Semilinear Wave Equation	142
4.8. Ljusternik–Schnirelman Theory on Banach Manifolds	147
4.9. Stationary Waves	151
4.10. The Krasnoselski Theorems	157
4.11. Variational Property of Bifurcation Equation	160
4.12. Liapunov Center Theorem at Resonance	162
4.13. Bibliographical Notes	166

Chapter 5

The Linear Approximation and Bifurcation	168
5.1. Introduction	168
5.2. Eigenvalues of B	169
5.3. Eigenvalues of (B, A)	174
5.4. Eigenvalues of (B, A_1, \dots, A_N)	177
5.5. Bifurcation from a Simple Eigenvalue	186
5.6. Applications of Simple Eigenvalues	191
5.7. Bifurcation Based on the Linear Equation	201
5.8. Global Bifurcation	206
5.9. An Application to a Delay Differential Equation	209
5.10. Bibliographical Notes	213

Chapter 6

Bifurcation with One Dimensional Null Space	215
6.1. Introduction	215
6.2. Quadratic Nonlinearities	217
6.3. Applications	222
6.4. Cubic Nonlinearities	226
6.5. Applications	230
6.6. Bifurcation from Known Solutions	233

6.7. Effects of Symmetry	236
6.8. Universal Unfoldings	241
6.9. Bibliographical Notes	242

Chapter 7

Bifurcation with Higher Dimensional Null Spaces	244
7.1. Introduction	244
7.2. The Quadratic Revisited	245
7.3. Quadratic Nonlinearities I	248
7.4. Quadratic Nonlinearities II	258
7.5. Cubic Nonlinearities I	263
7.6. Cubic Nonlinearities II	270
7.7. Cubic Nonlinearities III	274
7.8. Bibliographical Notes	279

Chapter 8

Some Applications	284
8.1. Introduction	284
8.2. The von Kármán Equations	284
8.3. The Linearized Problem	286
8.4. Noncritical Length	288
8.5. Critical Length	290
8.6. An Example in Chemical Reactions	294
8.7. The Duffing Equation with Harmonic Forcing	301
8.8. Bibliographical Notes	309

Chapter 9

Bifurcation near Equilibrium	311
9.1. Introduction	311
9.2. Center Manifolds	312
9.3. Autonomous Case	323
9.4. Periodic Case	329
9.5. Bifurcation from a Focus	334
9.6. Bibliographical Notes	343

Chapter 10

Bifurcation of Autonomous Planar Equations	349
10.1. Introduction	349
10.2. Periodic Orbit	349
10.3. Homoclinic Orbit	353

10.4. Closed Curve with a Saddle-Node	360
10.5. Remarks on Structural Stability and Bifurcation	362
10.6. Remarks on Infinite Dimensional Systems and Turbulence	365
10.7. Bibliographical Notes	367

Chapter 11

Bifurcation of Periodic Planar Equations	368
11.1. Introduction	368
11.2. Periodic Orbit-Subharmonics	369
11.3. Homoclinic Orbit	378
11.4. Subharmonics and Homoclinic Points	388
11.5. Abstract Bifurcation near a Closed Curve	395
11.6. Bibliographical Notes	397

Chapter 12

Normal Forms and Invariant Manifolds.	401
12.1. Introduction	401
12.2. Transformation Theory and Normal Forms	402
12.3. More on Normal Forms	410
12.4. The Method of Averaging	420
12.5. Integral Manifolds and Invariant Tori	425
12.6. Bifurcation from a Periodic Orbit to a Torus	432
12.7. Bifurcation of Tori	439
12.8. Bibliographical Notes	441

Chapter 13

Higher Order Bifurcation near Equilibrium	443
13.1. Introduction	443
13.2. Two Zero Roots I	444
13.3. Two Zero Roots II	450
13.4. Two Zero Roots III	458
13.5. Several Pure Imaginary Eigenvalues	462
13.6. Bibliographical Notes	465

Chapter 14

Perturbation of Spectra of Linear Operators	467
14.1. Introduction	467
14.2. Continuity Properties of the Spectrum	468
14.3. Simple Eigenvalues	473

Contents	XV
14.4. Multiple Normal Eigenvalues	481
14.5. Self-adjoint Operators	485
14.6. Bibliographical Notes	489
Bibliography	491
Index	513