Two New Classes of Isochronous Hamiltonian Systems

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Abstract

An *isochronous* dynamical system is characterized by the existence of an *open* domain of initial data such that *all* motions evolving from it are *completely periodic* with a *fixed* period (independent of the initial data). Taking advantage of a recently introduced trick, two new *Hamiltonian* classes of such systems are identified.

1 Introduction and main results

An isochronous dynamical system is characterized by the existence of an open domain of initial data such that all motions evolving from it are completely periodic with a fixed period (independent of the initial data). Of course this open domain of initial data has nonvanishing measure, namely it possesses the full dimensionality of such initial data. Recently a trick – actually, merely a convenient change of (independent and dependent) variables – has been introduced [1], that has the potential to deform quite a large class of dynamical systems and evolution PDEs so that the deformed evolutions are isochronous. This approach has been investigated in various contexts [2] [13] [18] [14] [8] [3] [21] [19] [4] [5] [6] [7] [15] [16] [12] [9] [10] [17] [11] [20] [26]. In this paper we use it once more to identify two new classes of such Hamiltonian dynamical systems.

The first class is characterized by the Newtonian equations of motion

$$\ddot{z}_n + \omega^2 z_n = -\left[\dot{z}_n^2 + \omega^2 \left(c_n + z_n^2\right)\right]^{1/2} \frac{\partial F(\underline{z})}{\partial z_n} , \quad n = 1, ..., N,$$
(1.1)

where the function $F(\underline{z})$ of the N-vector $\underline{z} \equiv (z_1, ..., z_N)$ is only required to be analytic in its N arguments and to be a sum of functions scaling as the negative even integer powers,

$$F(\underline{z}) = \sum_{k=1}^{K} F^{(-2k)}(\underline{z}), \tag{1.2a}$$

$$F^{(-2k)}(\alpha \underline{z}) = \alpha^{-2k} F^{(-2k)}(\underline{z}). \tag{1.2b}$$

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In these Newtonian equations (1.1), and throughout, superimposed dots denote differentiations with respect to the *real* independent variable t ("time"), the N dependent variables $z_n \equiv z_n(t)$ are *complex*, the constant ω is *real* (without significant loss of generality, *positive*), and the N constants c_n are *arbitrary* (possibly *complex*, possibly *vanishing*); and in the scaling relations (1.2), and throughout, K is an arbitrary *positive* integer.

The second class of isochronous Hamiltonian systems is characterized by the Newtonian equations of motion

$$\ddot{z}_n + 2i\mu\omega\dot{z}_n + (1-\mu^2)\omega^2 z_n
= -[\dot{z}_n + i(1+\mu)\omega z_n]^{\frac{1}{2}(1-\mu)} [\dot{z}_n - i(1-\mu)\omega z_n]^{\frac{1}{2}(1+\mu)} \frac{\partial F(\underline{z})}{\partial z_n} ,
n = 1, ..., N,$$
(1.3a)

where μ is a rational number different from negative unity,

$$\mu = \frac{p}{q} , \quad \mu \neq -1 , \qquad (1.3b)$$

with p and q coprime integers (and, for definiteness, q positive, q > 0). [A generalization of this system, characterized by the replacement of the single rational number μ by N arbitrary, but rational, numbers μ_n , is reported below, see (1.8), and discussed in Section 4]. The function $F(\underline{z})$ of the N-vector $\underline{z} \equiv (z_1, ..., z_N)$ is again required to be analytic in its N arguments and is now characterized by the following scaling property:

$$F(\underline{z}) = F^{(0)}(\underline{z}) + \sum_{k=1}^{K} F^{(a_k)}(\underline{z}), \tag{1.4a}$$

$$F^{(a_k)}(\alpha \underline{z}) = \alpha^{a_k} F^{(a_k)}(\underline{z}), \quad k = 1, ..., K; \quad F^{(0)}(\alpha \underline{z}) = F^{(0)}(\underline{z}) + A(\alpha),$$
 (1.4b)

where

$$a_k = -\frac{2k}{1+\mu}, \quad k = 1, ..., K.$$
 (1.4c)

And, in order that *isochronicity* be guaranteed, one more condition is required:

$$\mu > -3$$
, or $\mu < -(1+2K)$. (1.5)

Note that these two classes, (1.1) with (1.2) and (1.3) with (1.4), coincide in the special case $\mu = 0$, $c_n = 0$, n = 1, ..., N.

In the following Section 2 we demonstrate the *Hamiltonian* character of both these Newtonian equations of motion, (1.1) and (1.3) (and also of the generalized version (1.8), see below), by showing that they are special cases of a general class of Newtonian equations of motion obtainable in a standard manner from a *Hamiltonian*; and we moreover exhibit some interesting examples of these Newtonian equations of motion. In the subsequent Section 3 we prove that, provided the function $F(\underline{z})$ satisfies the scaling properties detailed above (see (1.2)), the first class of Newtonian equations of motion (1.1) (in fact, a more general, albeit not necessarily Hamiltonian, class of evolution equations that include the class (1.1)), features a (complex) open domain of initial data $\underline{z}(0)$, $\underline{\dot{z}}(0)$, having of course

full dimensionality in the (complex) phase space of such initial data, such that all the motions evolving out of it are completely antiperiodic with period $\frac{T}{2} = \frac{\pi}{\omega}$, hence completely periodic with period

$$T = \frac{2\pi}{\omega},\tag{1.6}$$

$$\underline{z}(t + \frac{T}{2}) = -\underline{z}(t), \quad \underline{z}(t + T) = \underline{z}(t). \tag{1.7a}$$

The analogous result in the case of the Newtonian equations of motion (1.3) demonstrates the existence of an open domain of initial data $\underline{z}(0)$, $\underline{\dot{z}}(0)$, having of course again full dimensionality in the (complex) phase space of such initial data, such that all the motions evolving out of it are completely $(-\mu)$ -antiperiodic with period $\frac{T}{2}$, hence completely periodic with period $\frac{qT}{2}$ respectively qT if p+q is odd respectively even (see (1.3b)),

$$\underline{z}(t + \frac{T}{2}) = -\exp(-\pi i \mu)\underline{z}(t), \quad \underline{z}(t + \frac{qT}{2}) = (-)^{p+q+1}\underline{z}(t) . \tag{1.7b}$$

This result is proven in Section 4, where we actually show that the Newtonian equations of motion

$$\ddot{z}_{n} + 2 i \mu_{n} \omega \dot{z}_{n} + (1 - \mu_{n}^{2}) \omega^{2} z_{n}$$

$$= - \left[\dot{z}_{n} + i (1 + \mu_{n}) \omega z_{n} \right]^{\frac{1}{2}(1 - \mu_{n})} \left[\dot{z}_{n} - i (1 - \mu_{n}) \omega z_{n} \right]^{\frac{1}{2}(1 + \mu_{n})} \frac{\partial F(\underline{z})}{\partial z_{n}} ,$$

$$n = 1, ..., N, \tag{1.8}$$

where the N constants μ_n are rational numbers, that clearly reduce to (1.3a) if $\mu_n = \mu$, and which are also shown to be Hamiltonian in the following Section 2, are as well isochronous provided the function $F(\underline{z})$ satisfies the scaling property

$$F(\underline{z}) = \sum_{k=1}^{K} F^{(a_{1k},\dots,a_{Nk})}(\underline{z}) , \qquad (1.9a)$$

$$F^{(a_{1k},...,a_{Nk})}(\alpha_1 z_1,...,\alpha_N z_N) = \left[\prod_{n=1}^N (\alpha_{nk})^{a_{nk}}\right]^{\frac{1}{N}} F^{(a_{1k},...,a_{Nk})}(\underline{z}) , \quad k = 1,...,K, (1.9b)$$

with

$$\frac{1}{N} \sum_{n=1}^{N} a_{nk} (1 + \mu_n) = -2k , \quad n = 1, ..., N, \quad k = 1, ..., K .$$
 (1.9c)

[These scaling properties reduce of course to (1.4) if $\mu_n = \mu$ and $a_{nk} = a_k$]. But, as shown in Section 4, to guarantee *isochronicity* an additional condition is required: there should exist N numbers A_n such that the following N K inequalities hold:

$$-A_n + \frac{1}{N} \sum_{m=1}^{N} A_m a_{mk} \ge k + \frac{1}{2} (1 - \mu_n),$$

$$n = 1, ..., N, \quad k = 1, ..., K.$$
(1.10)

These last conditions, however, are not too restrictive. For instance, by setting

$$A_n = -\frac{1}{2}b(1+\mu_n) + c, \quad n = 1, ..., N$$
 (1.11a)

with b and c two arbitrary constants, they become (via (1.9c))

$$b\left[k + \frac{1}{2}(1 + \mu_n)\right] + c(1 - \overline{a}_k) \ge k + \frac{1}{2}(1 - \mu_n),$$

$$n = 1, ..., N, \quad k = 1, ..., K,$$

$$(1.11b)$$

where we introduced the convenient definition

$$\overline{a}_k = \frac{1}{N} \sum_{n=1}^{N} a_{nk} . {(1.11c)}$$

And it is clear that these conditions, (1.11b), can be satisfied (at least) in any one of the following cases (and we indicate in each case in square brackets via which assignment of the two arbitrary constants b, c):

case (i):
$$\mu_n > -3$$
, $n = 1, ..., N$, $\left[b \ge \max \left(\frac{2k+1-\mu_n}{2k+1+\mu_n} \right) \right]$, $c = 0$, (1.12a)

case (ii):
$$\mu_n < -(1+2K)$$
, $n = 1, ..., N$, $\left[b \le \min \left(\frac{2k+1-\mu_n}{2k+1+\mu_n} \right) \right]$, $c = 0$, (1.12b)

case (iii):
$$\overline{a}_k < 1, \ k = 1, ..., K$$
, $\left[b = 0, \ c \ge \max \left(\frac{k + \frac{1}{2} (1 - \mu_n)}{1 - \overline{a}_k} \right) \right]$, (1.12c)

case (iv):
$$\overline{a}_k > 1$$
, $k = 1, ..., K$, $\left[b = 0, c \le \min\left(\frac{k + \frac{1}{2}(1 - \mu_n)}{1 - \overline{a}_k}\right) \right]$. (1.12d)

Note that the first two of these four cases correspond to the condition (1.5) when $\mu_n = \mu$. Also note that the last two of these four cases imply that these conditions can always be satisfied if K = 1, unless $\bar{a}_k = 1$, in which case the sufficient conditions for *isochronicity* are provided by the two cases (i) and (ii) (namely, the rational numbers μ_n are either all smaller, or all larger, than -3).

Final remarks are reported in the last Section 5.

2 A class of Hamiltonian systems

In this section we introduce a Hamiltonian $H(\underline{p},\underline{z})$ that yields, in the standard manner, Newtonian equations of motions that include all those – (1.1), (1.3) and (1.8) – reported above, and we exhibit interesting examples of the Newtonian equations of motion (1.1) and (1.3).

This Hamiltonian reads

$$H(\underline{p},\underline{z}) = \sum_{n=1}^{N} \left[\varphi_n(p_n) g_n(z_n) \right] + F(\underline{z}), \tag{2.1}$$

hence it yields the Hamiltonian equations

$$\dot{z}_n = \varphi'_n(p_n) g_n(z_n) , \quad n = 1, ..., N,$$
 (2.2a)

$$\dot{p}_n = -\varphi_n(p_n) g'_n(z_n) - \frac{\partial F(\underline{z})}{\partial z_n} , \quad n = 1, ..., N.$$
(2.2b)

Here and throughout appended primes denote differentiations with respect to the argument of the function they are appended to.

By t-differentiating the first, (2.2a), of these Hamiltonian equations and by then using both of them one gets

$$\ddot{z}_n = \left\{ \left[\varphi'_n(p_n) \right]^2 - \varphi''_n(p_n) \varphi_n(p_n) \right\} g'_n(z_n) g_n(z_n) - \varphi''_n(p_n) g_n(z_n) \frac{\partial F(\underline{z})}{\partial z_n} ,$$

$$n = 1, ..., N.$$
(2.3)

It is then clear that, via (2.2a), the assignment

$$\varphi_n(p) = \cosh(p), \quad g_n(z) = (z^2 + c_n)^{1/2}$$
 (2.4)

yields the Newtonian equation of motion (1.1), which is thereby shown to be implied by the Hamiltonian (2.1) with (2.4).

To obtain the Newtonian equations of motion (1.8) (of which (1.3) are a subcase) we set

$$g_n(z) = z , \quad n = 1, ..., N,$$
 (2.5)

as well as

$$\varphi_n''(p)\,\varphi_n(p) = \left[\varphi_n'(p)\right]^2 + 2\,i\,\omega\,\mu_n\,\varphi_n'(p) + (1-\mu_n^2)\,\omega^2, \quad n = 1, ..., N,\tag{2.6a}$$

or equivalently

$$\varphi_n''(p)\,\varphi_n(p) = \left[\varphi_n'(p) + i\,(1+\mu_n)\,\omega\right]\,\left[\varphi_n'(p) - i\,(1-\mu_n)\,\omega\right],\quad n = 1,...,N.$$
 (2.6b)

Each of these (decoupled) ODEs can be easily integrated once (after dividing out by the right-hand side and by $\varphi_n(p)$, and multiplying by $\varphi'_n(p)$), getting thereby

$$\varphi_n(p) = \left[\varphi'_n(p) + i \left(1 + \mu_n \right) \omega \right]^{\frac{1}{2}(1 + \mu_n)} \left[\varphi'_n(p) - i \left(1 - \mu_n \right) \omega \right]^{\frac{1}{2}(1 - \mu_n)},$$

$$n = 1, ..., N,$$
(2.6c)

where, without significant loss of generality, we set to unity an *a priori* arbitrary multiplicative integration constant. This relation (2.6c) entails, via (2.6b) and again (2.6c), the following (explicit) expression of $\varphi''_n(p)$ in terms of $\varphi'_n(p)$,

$$\varphi_n''(p) = \left[\varphi_n'(p) + i \left(1 + \mu_n\right) \omega\right]^{\frac{1}{2}(1 + \mu_n)} \left[\varphi_n'(p) - i \left(1 - \mu_n\right) \omega\right]^{\frac{1}{2}(1 - \mu_n)},$$

$$n = 1, ..., N. \tag{2.6d}$$

And the insertion of (2.5), (2.6a) and (2.6d) in (2.3) yields, via (2.2a) with (2.5), precisely (1.8), the *Hamiltonian* character of which is thereby demonstrated. Note that we managed to do this without being generally able to provide an explicit expression of the functions $\varphi_n(p)$ (because the ODEs (2.6c) cannot be generally explicitly integrated).

Let us end this section by exhibiting two interesting instances of the Newtonian equations of motion (1.1) with (1.2) respectively (1.3) with (1.4).

The following choice of the function $F(\underline{z})$ is consistent with the scaling property (1.2) and it moreover entails that the right-hand side of the Newtonian equations of motion (1.1) only feature two-body forces:

$$F(\underline{z}) = \frac{1}{4} \sum_{m,n=1,m \neq n}^{N} \sum_{k=1}^{K} \frac{g_{nm}^{(k)}}{k (z_n - z_m)^{2k}}.$$
 (2.7a)

Indeed the corresponding Newtonian equations of motion (1.1) read

$$\ddot{z}_n + \omega^2 z_n = \left[\dot{z}_n^2 + \omega^2 \left(c_n + z_n^2 \right) \right]^{1/2} \sum_{m=1, m \neq n}^{N} \sum_{k=1}^{K} \frac{g_{nm}^{(k)}}{(z_n - z_m)^{2k+1}}, \quad n = 1, ..., N. \quad (2.7b)$$

Here the "coupling constants" $g_{nm}^{(k)}$ are arbitrary (possibly complex), except for the obvious (see (2.7a)) symmetry property $g_{nm}^{(k)} = g_{mn}^{(k)}$. The Hamiltonian that yields these Newtonian equations of motion is of course given by (2.1) with (2.4) and (2.7a).

To provide a neat (and quite explicit, see below) example of (1.8), or rather of (1.3), we note that, with the assignment $\mu = 1$, the ODE (2.6c) can be solved to yield

$$\varphi_n(p) = 2i\omega + \exp(p) , \qquad (2.8a)$$

where, without significant loss of generality, we set to unity the $a\ priori$ arbitrary constant multiplying the exponential in the right-hand side. Hence the corresponding Hamiltonian (see (2.1) with (2.5)) can in this case be explicitly exhibited:

$$H(\underline{p},\underline{z}) = \sum_{n=1}^{N} \left[2i\omega + \exp(p_n) \right] z_n + F(\underline{z}). \tag{2.8b}$$

The corresponding Newtonian equations of motion read of course (see (1.3))

$$\ddot{z}_n + 2i\omega \dot{z}_n = -\dot{z}_n \frac{\partial F(\underline{z})}{\partial z_n}, \quad n = 1, ..., N,$$
(2.8c)

where the function F(z) must satisfy now the scaling property (1.4) with

$$a_k = -k, \quad k = 1, ..., K.$$
 (2.8d)

An assignment of $F(\underline{z})$ that satisfies this condition and that moreover entails that the right-hand side of these Newtonian equations of motion (2.8c) only feature two-body forces reads

$$F(\underline{z}) = \frac{1}{2} \sum_{m,n=1,m \neq n}^{N} \sum_{k=1}^{K} \frac{g_{nm}^{(k)}}{k (z_n - z_m)^k}.$$
 (2.9a)

Indeed the corresponding Newtonian equations of motion (2.8c) then read

$$\ddot{z}_n + 2 i \omega \dot{z}_n = \dot{z}_n \sum_{m=1, m \neq n}^{N} \sum_{k=2}^{K} \frac{g_{nm}^{(k)}}{(z_n - z_m)^k}, \quad n = 1, ..., N.$$
(2.9b)

Here the "coupling constants" $g_{nm}^{(k)}$ are again arbitrary (possibly complex), except for the obvious (see (2.9a)) symmetry property $g_{nm}^{(k)} = g_{mn}^{(k)}$. Note that these Newtonian equations of motion, (2.9b), are translation-invariant. They of course obtain from the Hamiltonian (2.8b) with (2.9a). Note their similarity, as well as their difference, from the (also Hamiltonian, and also isochronous) Newtonian equations of motion

$$\ddot{z}_n - i \Omega \dot{z}_n = \dot{z}_n \sum_{m=1, m \neq n}^{N} \dot{z}_m \left\{ \frac{g_{nm}^{(0)}}{z_n - z_m} + \sum_{\ell=1}^{L} g_{nm}^{(\ell)} (z_n - z_m)^{a_\ell} \right\}, \quad n = 1, ..., N, (2.9c)$$

where L is an arbitrary nonnegative integer (for L=0 it is understood that the sum over ℓ be set to zero), the coupling constants $g_{nm}^{(j)}$ ($j=0,1,...,L;\ n,m=1,...,N$) are arbitrary (possibly complex) except for the symmetry requirement $g_{nm}^{(j)}=g_{mn}^{(j)}$, and also arbitrary (possibly complex) are the exponents a_{ℓ} (except for the obvious restriction $a_{\ell} \neq -1$): see eq. (17b) of Ref. [12].

3 Isochronicity of the first class of dynamical systems

In this section we prove that the dynamical system characterized by the Newtonian equations of motion

$$\ddot{z}_n + \omega^2 z_n = -\left[\dot{z}_n^2 + \omega^2 \left(c_n + z_n^2\right)\right]^{1/2} f_n(\underline{z}) , \quad n = 1, ..., N$$
(3.1)

is *isochronous* (in the sense defined above), provided the functions $f_n(\underline{z})$ are analytic in their N arguments and satisfy the scaling property

$$f_n(\underline{z}) = \sum_{k=1}^K f_n^{(-2k-1)}(\underline{z}) , \quad n = 1, ..., N,$$
 (3.2a)

$$f_n^{(-2k-1)}(\alpha \underline{z}) = \alpha^{-2k-1} f_n^{(-2k-1)}(\underline{z}) , \quad n = 1, ..., N.$$
 (3.2b)

Clearly these Newtonian equations include as a subcase the Newtonian equations of motion (1.1) with (1.2), to which they reduce if

$$f_n^{(-2k-1)}(\underline{z}) = \frac{\partial F^{(-2k)}(\underline{z})}{\partial z_n} , \quad n = 1, ..., N.$$

$$(3.3)$$

Note the consistency of these assignments with the scaling properties (1.2b) and (3.2b).

The starting point of the proof is the following change of (dependent and independent) variables ("the trick"):

$$z_n(t) = \exp(-i\omega t) \zeta_n(\tau), \quad n = 1, ..., N,$$
 (3.4a)

$$\tau = \frac{\exp(2i\omega t) - 1}{2i\omega} \,, \tag{3.4b}$$

which clearly implies the following relations among the "initial data" $\underline{z}(0)$, $\underline{\dot{z}}(0)$ and $\underline{\zeta}(0)$, $\underline{\zeta}'(0)$:

$$\underline{z}(0) = \zeta(0) , \quad \underline{\dot{z}}(0) = \zeta'(0) - i \omega \zeta(0) . \tag{3.5}$$

We now note that the relation (3.4b) among t and τ implies that, as the real variable t evolves over the half-period $\frac{T}{2} = \frac{\pi}{\omega}$ (see (1.6)), the complex variable τ travels in the complex τ -plane counterclockwise full round over the circle C the diameter of which, of length $\frac{1}{\omega}$, lies on the upper imaginary axis, with its lower end at the origin ($\tau = 0$). Hence, if the function $\zeta_n(\tau)$ is a holomorphic function of the complex variable τ in the (closed) disk D enclosed by that circle C, then (see (3.4)) the function $z_n(t)$ has the periodicity (indeed, the isochronicity) properties (1.7a). We now obtain the evolution equations (see (3.6) below) satisfied by the functions $\zeta_n(\tau)$ that correspond via (3.4) to the Newtonian equations of motion (1.1), and we then show that, under the hypotheses indicated above (see in particular (3.2)), these evolution equations imply that there exists an open set of initial data $\underline{\zeta}(0)$, $\underline{\zeta}'(0)$ (corresponding via (3.5) to an open set of initial data $\underline{z}(0)$, $\underline{z}(0)$) such that the functions $\zeta_n(\tau)$ are holomorphic in a circular disk of arbitrarily large radius centered at the origin ($\tau = 0$) in the complex τ -plane, hence a fortiori in the closed disk D.

The evolution equations satisfied by the functions $\zeta_n(\tau)$ are easily obtained from (1.1) with (3.2) via (3.4):

$$\zeta_n'' = -\left[\omega^2 c_n - 2 i \omega \zeta_n' \zeta_n + (1 + 2 i \omega \tau) (\zeta_n')^2\right]^{1/2} \cdot \sum_{k=1}^K (1 + 2 i \omega \tau)^{k-1} f_n^{(-2k-1)} (\underline{\zeta}) , \quad n = 1, ..., N.$$
(3.6)

To make contact with the standard notation (see in particular Section 12.21 of [25]), we now set

$$w_n(\tau) = \frac{\zeta_n(\tau) - \zeta_n(0)}{\alpha} , \quad w_{N+n}(\tau) = \frac{\zeta'_n(\tau) - \zeta'_n(0)}{\beta} , \quad n = 1, ..., N ,$$
 (3.7)

where α and β are two positive constants (that we shall conveniently assign below). Note that this definition of the quantities $w_{\ell}(\tau)$ entails that they vanish at the origin,

$$w_{\ell}(0) = 0, \quad \ell = 1, ..., 2N.$$
 (3.8)

Via this definition (3.7) the second-order (N-vector) ODE (3.6) gets reformulated as the following first-order system of 2 N coupled ODEs:

$$w'_{n} = \varphi_{n} , \quad w'_{N+n} = \varphi_{N+n} , \quad n = 1, ..., N ,$$
 (3.9)

with

$$\varphi_n = \frac{\beta}{\alpha} (v_n + w_{N+n}) , \quad n = 1, ..., N ,$$
 (3.10a)

$$\varphi_{N+n} = -\alpha^{-\frac{5}{2}} \beta^{-\frac{1}{2}} \left\{ \frac{\omega^2 c_n}{\alpha \beta} - 2 i \omega \left(r_n + w_n \right) + \frac{\beta}{\alpha} \left(1 + 2 i \omega \tau \right) \left(v_n + w_{N+n} \right)^2 \right\}^{1/2}.$$

$$\cdot \sum_{k=1}^{K} (1 + 2i\omega\tau)^{k-1} \alpha^{2(1-k)} f_n^{(-2k-1)} (r_m + w_m) , \quad n = 1, ..., N ,$$
(3.10b)

where we did also conveniently set

$$\zeta_n(0) = \alpha \, r_n \,, \quad \zeta_n'(0) = \beta \, v_n \,, \quad n = 1, ..., N \,,$$
 (3.11)

and we took advantage of the scaling relations (3.2b). Note that, for notational convenience, in the right-hand side of (3.10b) we replaced the N-vector argument $\underline{r} + \underline{w}$ of the functions $f_n^{(-2k-1)}$ with its components $r_m + w_m$ (on the understanding that the index m always ranges from 1 to N).

We now use the Theorem [25] according to which the 2N functions $w_j(\tau)$ are holomorphic in τ (at least) in a circular disk, centered in the complex τ -plane at the origin ($\tau = 0$, where the initial conditions (3.8) are assigned), the radius ρ of which is bounded below by the formula

$$\rho \ge \vartheta \left\{ 1 - \exp\left[-\frac{w}{(2N+1)\vartheta M(\vartheta, w)} \right] \right\} , \tag{3.12}$$

where the positive quantities ϑ and w are characterized by the requirement that the 2N functions $\varphi_{\ell} \equiv \varphi_{\ell}(\tau; w_1, ..., w_{2N}), \ \ell = 1, ..., 2N$ (see (3.10)) be holomorphic in the 2N + 1 variables τ and w_j , j = 1, ..., 2N provided

$$|\tau| \le \vartheta; \quad |w_j| \le w, \quad j = 1, ..., 2N,$$
 (3.13)

and the positive quantity $M(\vartheta, w)$ is defined by the formula

$$M(\vartheta, w) = \max_{|\tau| \le \vartheta; |w_j| \le w, j=1,...,2N; \ \ell=1,...,2N} |\varphi_{\ell}(\tau; w_1, ..., w_{2N})| . \tag{3.14}$$

Note that the lower bound (3.12) holds of course a fortiori if we overestimate the quantity $M(\vartheta, w)$, as we shall indeed do in the following.

We now set (for instance)

$$\alpha = \varepsilon^{-4}, \quad \beta = \varepsilon^2, \quad \vartheta = \varepsilon^{-1},$$
 (3.15a)

and we hereafter treat the quantity ε as very small but finite,

$$\varepsilon \approx 0;$$
 (3.15b)

we moreover assume the 2N quantities r_n and w_n , see (3.11), to be bounded (in modulus) above and below as follows:

$$2w < |r_n| < r, \quad 2w < |v_n| < v.$$
 (3.16)

It is then clear that the argument of the square root in the right-hand side of (3.10b) is guaranteed not to vanish for $|\tau| \leq \vartheta$ (as required for the applicability of the Theorem [25], namely for the validity of (3.12)), since, in the limit (3.15), it tends to the

value $-2 i \omega (r_n + w_n) (v_n + w_{N+n})$, that certainly does not vanish (see (3.16) and (3.13)). Moreover, in the same limit (3.15) we clearly get (see (3.13) and (3.16))

$$M(\vartheta, w) \le \varepsilon^2 \ (v + w) \,. \tag{3.17}$$

Note that, in order for (3.12) to be applicable [25], we must moreover be sure that the functions $f_n^{(-2k-1)}(r_m + w_m)$ are holomorphic for $|w_m| \leq w$, m = 1, ..., N; but this is certainly the case for sufficiently small w, see (3.13), provided the initial data $\underline{z}(0)$ – as we of course assume – are assigned where the Newtonian equations of motion (3.1) are not singular (see (3.2), (3.5) and (3.11)).

Insertion of the third relation (3.15a), and of (3.17), in (3.12) implies that, in the limit (3.15b),

$$\rho \ge \varepsilon^{-1},\tag{3.18}$$

namely that the functions $w_n(\tau)$, hence as well the functions $\zeta_n(\tau)$ (see (3.7)), are holomorphic in a circular disk centered at $\tau = 0$, the radius of which can be made arbitrarily large by an appropriate assignment (see (3.11) with (3.15) and (3.16)) of the initial data $\underline{\zeta}(0), \underline{\zeta}'(0)$ (hence as well of the initial data $\underline{z}(0), \underline{\dot{z}}(0)$; see (3.5)) in an appropriate open domain. The result we set out to prove is thereby established.

Let us end this section by noting that the proof given herein entails (see (3.11) with (3.15), and (3.5)) that the domain of initial data $\underline{z}(0), \underline{\dot{z}}(0)$ that yield *isochronous* solutions of the Newtonian equations of motion (3.1) with (3.2) is characterized by *very large* (in modulus) values of the initial data $\underline{z}(0), \underline{\dot{z}}(0)$, with

$$\underline{\dot{z}}(0) \approx -i\,\omega\,\underline{z}(0). \tag{3.19}$$

4 Isochronicity of the second class of dynamical systems

In this section we prove that the dynamical system characterized by the Newtonian equations of motion

$$\ddot{z}_{n} + 2 i \mu_{n} \omega \dot{z}_{n} + (1 - \mu_{n}^{2}) \omega^{2} z_{n}
= - \left[\dot{z}_{n} + i (1 + \mu_{n}) \omega z_{n} \right]^{\frac{1}{2}(1 - \mu_{n})} \left[\dot{z}_{n} - i (1 - \mu_{n}) \omega z_{n} \right]^{\frac{1}{2}(1 + \mu_{n})} f_{n}(\underline{z}) ,
n = 1, ..., N,$$
(4.1a)

where the N constants μ_n are rational numbers, is isochronous (in the sense defined above), provided the functions $f_n(\underline{z})$ are analytic in their N arguments and satisfy the scaling property

$$f_n(\underline{z}) = \sum_{k=1}^K f_n^{(a_{1k},...,a_{nk}-1,...,a_{Nk})}(\underline{z}) , \quad n = 1,...,N,$$
 (4.1b)

$$f_n^{(a_{1k},...,a_{nk}-1,...,a_{Nk})}(\alpha_1 z_1,...,\alpha_N z_N)$$

$$= \left[\prod_{m=1}^N (\alpha_m)^{a_{mk}}\right]^{\frac{1}{N}} \alpha_n^{-1} f_n^{(a_{1k},...,a_{nk}-1,...,a_{Nk})}(\underline{z}) ,$$

$$n = 1,...,N, \quad k = 1,...,K ,$$

$$(4.1c)$$

with the quantities a_{nk} satisfying of course the condition (1.9c). And the NK inequalities (1.10) are moreover required to hold.

Clearly these Newtonian equations include as a subcase the (*Hamiltonian*: see Section 2) Newtonian equations of motion (1.8), to which they reduce if

$$f_n(\underline{z}) = \frac{\partial F(\underline{z})}{\partial z_n}, \quad n = 1, ..., N.$$
 (4.2)

Note the consistency of the scaling properties (4.1b), (4.1c) and (1.9a), (1.9b) with this relation (4.2).

The proof is of course analogous to that given in the preceding section, yet sufficiently different to deserve a separate presentation, which can however be quite terse, see below.

The change of variables we now use reads

$$z_n(t) = \exp[-i(1 + \mu_n) \omega t] \zeta_n(\tau), \quad n = 1, ..., N,$$
 (4.3)

with the relation among the independent variables t and τ given again by (3.4b). Hence the relation among the initial data reads now as follows:

$$z_n(0) = \zeta_n(0), \quad \dot{z}_n(0) = \zeta_n'(0) - i (1 + \mu_n) \omega \zeta_n(0) ,$$
 (4.4)

and the ODEs satisfied by the functions $\zeta_n(\tau)$ read

$$\zeta_n'' = -\sum_{k=1}^K (1 + 2 i \omega \tau)^{k-1} \left[\zeta_n' \right]^{\frac{1}{2}(1+\mu_n)}$$
.

$$\cdot \left[-2 i \omega \zeta_n + (1 + 2 i \omega \tau) \zeta_n' \right]^{\frac{1}{2}(1 - \mu_n)} f_n^{(a_{nk})} \left(\zeta \right), \tag{4.5}$$

where we took of course advantage of the scaling relations (4.1) with (1.9c), and of the relation (3.4b) among t and τ .

We now proceed in close analogy to the treatment of the preceding section by setting

$$\zeta_n(\tau) = \alpha_n \left[r_n + w_n(\tau) \right], \quad \zeta_n'(\tau) = \beta_n \left[v_n + w_{N+n}(\tau) \right], \tag{4.6}$$

where the quantities α_n , β_n are positive scaling constants the choice of which remains our privilege, and we utilized again the assignments (3.11). We thereby conclude, via the assignments

$$\alpha_n = \varepsilon^{A_n}, \quad \beta_n = \varepsilon^{B_n}, \quad \vartheta = \varepsilon^{-1}, \quad \varepsilon \approx 0,$$
 (4.7)

that our result is proven provided a choice of the 2N arbitrary exponents A_n, B_n can be made such that there hold the following N(K+1) inequalities:

$$B_n \ge A_n + 1, \quad n = 1, ..., N,$$
 (4.8a)

$$\frac{1}{2}A_n (1 - \mu_n) - \frac{1}{2}B_n (3 - \mu_n) + 1 - k + \frac{1}{N} \sum_{m=1}^{N} A_m a_{mk} \ge 0,$$

$$n = 1, ..., N, \quad k = 1, ..., K.$$
(4.8b)

To simplify matters we then replace the inequality (4.8a) with an equality, namely we set

$$B_n = A_n + 1, \quad n = 1, ..., N,$$
 (4.8c)

and we note that the inequalities (4.8b) become then the NK inequalities (1.10).

This concludes our outline of the proof of the isochronicity of the Newtonian equations of motion (4.1), confirming the findings reported in Section 1. The period of the isochronous motions is of course an integer multiple (coinciding generally with the minimum common multiple of the denominators of the rational numbers μ_n) of the basic period $\frac{T}{2} = \frac{\pi}{\omega}$ (see (4.3) and (3.4b)). And note moreover that (4.8c) with (4.7), via (3.11) and (4.4), imply that the domain of initial data out of which isochronous motions emerge is characterized by the condition

$$\dot{z}_n(0) \approx -i \left(1 + \mu_n\right) \omega z_n(0) \quad , \tag{4.9}$$

with $z_n(0)$ very large (in modulus) if the corresponding A_n (see (1.10)) is negative, very small (in modulus) if the corresponding A_n (see (1.10)) is positive.

5 Final remarks

In this section we reiterate some considerations analogous to those proffered in the last section of [12].

The findings reported in this paper are mainly based on the simple trick (3.4). Although some of the results reported in this paper might also be proven by standard "Poincaré-Dulac" techniques (see for instance [22] [27] [23] [28] [24], as well as the discussion of this issue in the last section of [16]), the effectiveness of this trick is demonstrated by the generality of the results reported above, as well as by the ease with which they have been proven – including moreover the possibility to obtain *explicit* bounds on the size of the *open* domain of initial data that yield *isochronous* outcomes: see the proof given in the preceding two sections (although we did not insist there on this aspect, being satisfied with demonstrating the *existence* of such an *open* domain of initial data).

The main result of this paper is the demonstration of the Hamiltonian character of the isochronous Newtonian equations of motion (1.1), (1.3) and (1.8). Let us recall that Hamiltonian systems with N degrees of freedom are, loosely speaking, completely integrable if they feature N functionally independent and globally defined constants of motion (including the Hamiltonian itself) that Poisson-commute among themselves; they are superintegrable if they feature N-1 additional functionally independent and globally defined constants of motion. All the confined motions of such superintegrable Hamiltonian systems (that, loosely speaking, can be likened to one-degree-of-freedom Hamiltonian systems) are completely periodic, although not necessarily isochronous, since the period may depend on the initial data. Note that, for a many-degree-of-freedom system, the existence of completely periodic (rather than multiply periodic) motions is quite a nontrivial phenomenon.

It is also useful to introduce the notion of partially integrable (and partially super-integrable) Hamiltonian systems, to include the possibility that a system feature these properties only in a "part" of its (natural) phase space. Of course for this notion to be

reasonable it is required (at least as long as consideration is restricted to autonomous Hamiltonian systems, as indeed done above) that this part of the phase space remain invariant throughout the evolution, namely that all motions originating from it always remain in it. Hence this distinction among integrable (or superintegrable) and partially integrable (or partially superintegrable) Hamiltonian systems is moot if one includes in the very definition of a Hamiltonian system the domain in phase space in which it is supposed to live, rather than relying on the natural definition of the entire phase space.

As noted above, a superintegrable Hamiltonian system, as long as it only produces confined motions, always yields completely periodic evolutions, which however need not be isochronous. Hence superintegrability does not entail isochronicity; while the converse, at least loosely speaking, is clearly the case, namely isochronicity does entail superintegrability. Therefore the Hamiltonian systems considered in this paper, characterized by the Hamiltonian (2.1) with (2.4) respectively with (2.5) and (2.6), and by the Newtonian equations of motion (1.1) respectively (1.8), should be considered superintegrable, or at least partially superintegrable to the extent these two notions are distinct. This underscores the remarkable character of the findings reported above.

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