

# P-VECTORFIELDS ON TWO-MANIFOLDS

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## Abstract

The concept of  $P$ -vectorfields on two-manifolds is introduced and some properties of  $P$ -vectorfields are proved. Particularly, it is shown that some  $P$ -vectorfields on the torus have no nontrivial recurrent orbits. Also, the absence of closed orbits for the left invariant vectorfields on two-dimensional Lie group is discussed.

## § 1. Introduction

The concept of  $P$ -vectorfields on the plane was introduced in [1]. In this paper we generalize the concept of  $P$ -vectorfields to two-dimensional manifolds.

First we set out the definition and properties of  $P$ -vectorfields on the plane<sup>[1,2]</sup> needed for understanding later sections and give simpler proofs for some theorems in [1] and [2].

Let  $X = X_1 \frac{\partial}{\partial x_1} + X_2 \frac{\partial}{\partial x_2}$  and  $D = D_1 \frac{\partial}{\partial x_1} + D_2 \frac{\partial}{\partial x_2}$ ,  $x = (x_1, x_2) \in \mathbb{R}^2$ , be  $C^1$  vectorfields on the  $x_1x_2$ -plane. We define functions

$$\Delta = X_1[X, D]_2 - X_2[X, D]_1, \quad B = X_1D_2 - X_2D_1, \quad (1.1)$$

and sets

$$W = \{x | \Delta = 0, x \in \mathbb{R}^2\}, \quad H = \{x | B = 0, x \in \mathbb{R}^2\}, \quad (1.2)$$

where  $[X, D] = [X, D]_1 \frac{\partial}{\partial x_1} + [X, D]_2 \frac{\partial}{\partial x_2}$  is the Lie bracket of  $X$  and  $D$  (see [7, p. 212]).

**Definition 1.1.** Let  $X$  be a  $C^1$  vectorfield on the  $x_1x_2$ -plane. If there exists a  $C^1$  vectorfield  $D$  such that

$$(1) \quad \Delta \geq 0, \quad (1.3)$$

(2) the set  $W$  has no two-dimensional subset,

then  $X$  is called a  $P$ -vectorfield with aid  $D$ .

**Remark 1.2.** This definition of  $P$ -vectorfields is slightly different from that in [1]. It weakens the conditions in [1]. Hence some conclusions in [1] and [2] may be changed a little.

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Taking  $\omega = X_1 dx_2 - X_2 dx_1$  in the following formula ([7, p. 292])

$$d\omega(X, D) = X(\omega(D)) - D(\omega(X)) - \omega([X, D]),$$

we get

$$\frac{\partial B}{\partial x_1} X_1 + \frac{\partial B}{\partial x_2} X_2 - B(\operatorname{div} X) = \Delta. \quad (1.4)$$

**Lemma 1.3.** *Let  $X$  be a  $P$ -vectorfield with aid  $D$ . If  $L$  is a closed orbit of  $X$  and  $L \cap H \neq \emptyset$ , then  $L \subset H \cap W$ .*

*Proof* Let  $L: x = x(t)$ , be a closed orbit with period  $T$ , and  $L \cap H \neq \emptyset$ . Without loss of generality, we suppose that  $x(0) \in H$ , i. e.,  $B(x(0)) = 0$ . From (1.4) we have

$$\begin{aligned} & \int_0^T \Delta(x(t)) \exp \left\{ - \int_0^t (\operatorname{div} X)(x(t)) dt \right\} dt \\ &= \int_0^T d \left( B(x(t)) \exp \left\{ - \int_0^t (\operatorname{div} X)(x(t)) dt \right\} \right) \\ &= 0 \quad (B(x(T)) = B(x(0)) = 0). \end{aligned}$$

The above equality and (1.3) mean  $L \subset W$ . On the other hand, for any  $a > 0$ ,  $\tilde{L} = \{x(t), 0 \leq t \leq a\} \subset W$ , so

$$\begin{aligned} 0 &= \int_0^a \Delta(x(t)) \exp \left\{ - \int_0^t (\operatorname{div} X)(x(t)) dt \right\} dt \\ &= B(x(a)) \exp \left\{ - \int_0^a (\operatorname{div} X)(x(t)) dt \right\}, \end{aligned}$$

i. e.,  $x(a) \in H$ . Hence  $L \subset H$  from the arbitrary choice of  $a$ . The proof is complete.

**Theorem 1.4.** *Let  $X$  be a  $P$ -vectorfield with aid  $D$  and  $L$  a closed orbit of  $X$ . Then*

- (1)  $L$  is a nonhyperbolic closed orbit if  $L \not\subset H$  and  $L \subset W$ ,
- (2)  $L$  is a hyperbolic stable (unstable) closed orbit if  $L \not\subset W$  and  $L \subset \{x | B > 0, x \in R^2\} (\{x | B < 0, x \in R^2\})$ .

*Proof* Let  $L: x = x(t)$ , be a closed orbit with period  $T$ . If  $L \not\subset H \cap W$ , then  $L \cap H = \emptyset$  (Lemma 1.3), i. e.,  $B \neq 0$  on  $L$ .

From (1.4) we get

$$\int_0^T (\operatorname{div} X)(x(t)) dt = - \int_0^T (\Delta(x(t))/B(x(t))) dt.$$

Hence the proof follows from the Poincaré criterion for stability.

**Corollary 1.5.** *Any  $P$ -vectorfield has no period cycles and its compound cycles are in  $H \cap W$  [1].*

**Theorem 1.6.** *If  $X$  is a  $P$ -vectorfield, then its homoclinic orbits connecting a hyperbolic saddle point and heteroclinic orbits connecting two hyperbolic saddle points are in  $W$  [1].*

**Remark 1.7.** (1) If for  $X$  there is a  $O^1$  vectorfield  $D$  such that  $\Delta \leq 0$ , then we take  $(-D)$  instead of  $D$  to satisfy the condition (1) in Definition 1.1.

(2) Instead of (1.1), we define

$$\Delta = g(X_1[X, D]_2 - X_2[X, D]_1) \text{ and } B = g(X_1D_2 - X_2D_1),$$

where  $g$  is a  $C^1$  function with constant sign which does not vanish at any regular point of  $X$ . Then the above results are all right. (Replacing  $\Delta$  and  $B$  in the above proofs by  $\Delta/g$  and  $B/g$  respectively.) Hence such a factor  $g$  is not essential to the definition of  $P$ -vectorfield.

Other interesting conclusions and applications of  $P$ -vectorfield can be found in [1] and [2].

In Section 2 we define the  $P$ -vectorfield on two-manifolds and give its properties.

Section 3 is devoted to the  $P$ -vectorfield on the torus, which have more striking behavior.

Finally, we discuss the absence of closed orbits for the left invariant vectorfields on two-dimensional Lie groups in Section 4.

## § 2. Definition and Basic Theorems

We now introduce the concept of  $P$ -vectorfields on two-manifolds. For simplicity, we only consider the two-dimensional differentiable manifolds of class  $C^\infty$ .

Let  $X$  and  $D$  be  $C^1$  vectorfields and  $\omega$  a  $C^1$  differential 1-form on two-manifold  $M$ . We define functions

$$\Delta = \omega([X, D]), \quad B = \omega(D), \quad (2.1)$$

and sets

$$W = \{m \mid \Delta = 0, m \in M\}, \quad H = \{m \mid B = 0, m \in M\}. \quad (2.2)$$

**Definition 2.1.** Let  $X$  be a  $C^1$  vectorfield on two-manifold  $M$ . If there exists a  $C^1$  vectorfield  $D$  and a  $C^1$  differential 1-form  $\omega$  on  $M$  such that

- (1)  $\omega(X) = 0$ ,  $\{\text{singular points of } \omega\} = \{\text{singular points of } X\}$ ,
- (2)  $\Delta \geq 0$ ,
- (3) the set  $W$  has no two-dimensional subsets,

then  $X$  is called a  $P$ -vectorfield on  $M$  with aid  $D$  and differential  $\omega$ .

**Remark 2.2.** (1) If  $M = R^2 =$  the  $x_1x_2$ -plane, then we write  $X = X_1 \frac{\partial}{\partial x_1} + X_2 \frac{\partial}{\partial x_2}$  and the  $\omega$  satisfying the condition (1) of Definition 2.1 must be  $g(X_1dx_2 - X_2dx_1)$ , where  $g$  is a  $C^1$  function with constant sign which does not vanish at any regular point of  $X$ . Hence Definition 2.1 coincides with Definition 1.1 in this case (cf. Remark 1.7(2)).

(2) If  $M$  is a symplectic manifold with the non-degenerate closed differential 2-form  $\Omega$ , then we can take  $\omega = \Omega(X, \cdot)$  to satisfy the condition (1) of

## Definition 2.1.

Let  $F: M \rightarrow N$  be a diffeomorphism of class  $O^2$  between two-manifolds  $M$  and  $N$ . Let  $X$  be a  $P$ -vectorfield on  $M$  with aid  $D$  and differential 1-form  $\omega$ . Then  $F_*X$  is a  $O^1$  vectorfield on  $N$ , where  $F_*: TM \rightarrow TN$  is the tangent bundle map induced by  $F$ , and  $(F^{-1})^*\omega$  is a  $O^1$  differential 1-form on  $N$ , where  $(F^{-1})^*: T^*M \rightarrow T^*N$  is the cotangent bundle map induced by  $F^{-1}$  [7].

Now we consider the vectorfields  $F_*X$ ,  $F_*D$  and the differential 1-form  $(F^{-1})^*\omega$  on  $N$ . Define functions

$$\Delta_* = ((F^{-1})^*\omega)([F_*X, F_*D]), \quad B_* = ((F^{-1})^*\omega)(F_*D) \quad (2.3)$$

and sets

$$W_* = \{n | \Delta_* = 0, n \in N\}, \quad H_* = \{n | B_* = 0, n \in N\}. \quad (2.4)$$

We have

$$((F^{-1})^*\omega)(F_*X) = \omega((F^{-1})_*F_*X) = \omega(X), \quad (2.5)$$

$$B_* = \omega(D), \quad (2.6)$$

$$\Delta_* = \omega((F^{-1})_*[F_*X, F_*D]) = \omega([X, D]). \quad (2.7)$$

(2.7) and (2.6) mean that

$$W_* = F(W) \quad \text{and} \quad H_* = F(H). \quad (2.8)$$

From (2.5), (2.7) and (2.8) we obtain the following lemma.

**Lemma 2.3.** *Let  $F: M \rightarrow N$  be a  $O^2$  diffeomorphism between two-manifolds  $M$  and  $N$ . If  $X$  is a  $P$ -vectorfield on  $M$ , then  $F_*X$  is a  $P$ -vectorfield on  $N$ .*

We know that a closed curve  $L$  on  $M$  is one-sided (two-sided) if there exists a neighborhood of  $L$  on  $M$  which is homeomorphic to a Möbius band (an annular region on plane) [4].

Let  $L$  be a two-sided closed orbit of  $P$ -vectorfield  $X$ . Then there is an open neighborhood  $U$  of  $L$  which is diffeomorphic to an open annular region  $V$  on the  $x_1x_2$ -plane [4]. Hence  $U$  and  $V$  are also  $O^2$  diffeomorphic ([5, Chapter 2, Theorem 2.7]). Let  $F: U \rightarrow V$  be a  $O^2$  diffeomorphism. Then  $F_*X$  is a  $P$ -vectorfield on  $V \subset R^2$  (Lemma 2.3) and  $F(L)$  is its closed orbit. Hence we come to the following conclusions from Remark 2.2 (1), Lemma 1.3, Theorem 1.4, Corollary 1.5 and (2.8).

**Theorem 2.4.** *Let  $X$  be a  $P$ -vectorfield on  $M$  with aid  $D$  and differential 1-form  $\omega$ . If  $L$  is a two-sided closed orbit of  $X$ , then*

- (1)  $L \subset H \cap W$  if  $L \cap H \neq \emptyset$ ;
- (2)  $L$  is a nonhyperbolic closed orbit if  $L \not\subset H$  and  $L \subset W$ ;
- (3)  $L$  is a hyperbolic stable (unstable) closed orbit if  $L \not\subset W$  and  $L \subset \{m | B > 0, m \in M\} (\{m | B < 0, m \in M\})$ .

**Corollary 2.5.** *Any  $P$ -vectorfield on  $M$  has no period cycles and its compound cycles are in  $H \cap W$ .*

**Theorem 2.6.** *Let  $X$  be a  $P$ -vectorfield on  $M$  with aid  $D$  and differential 1-form  $\omega$ . Then the one-sided closed orbits of  $X$  intersect  $H$  and  $W$ .*

*Proof* If  $L: m=m(t)$  is a one-sided closed orbit of  $P$ -vectorfield  $X$  and  $L \cap H = \emptyset$ , then  $\omega(D) \neq 0$  on  $L$ . On the other hand,  $\omega(X) = 0$ . Hence  $\{X(m(t)), D(m(t))\}$  at each point  $m(t)$  is a tangent 2-frame to  $M$  and it is a  $C^1$  frame field on  $L$ . It is impossible for one-sided closed orbit  $L$ . (It is a well-known fact in topology.) So we have  $L \cap H \neq \emptyset$ . Similarly we can obtain  $L \cap W \neq \emptyset$ .

Let  $F: N \rightarrow M$  be a covering map. (The definition of covering map is that in [3].) If there exists, around each point  $m \in M$ , a neighborhood  $U_j \subset M$  whose complete inverse image  $F^{-1}(U_j)$  is the union  $V_{1j} \cup V_{2j} \cup \dots$  of a set of pairwise disjoint regions  $V_{kj}$ ,  $k=1, 2, \dots$ , with the property that the restriction  $F|_{V_{kj}}: V_{kj} \rightarrow U_j$ , of  $F$  to each region  $V_{kj}$  is a  $C^2$  diffeomorphism between  $V_{kj}$  and  $U_j$ , and moreover  $M$  is covered by finitely or countably many such regions, then for  $P$ -vectorfield  $X$  on  $M$  with aid  $D$  and differential 1-form  $\omega$ , we can define  $C^1$  vectorfields  $(F^{-1})_*X, (F^{-1})_*D$  ( $F$  is a local diffeomorphism) and  $C^1$  differential 1-form  $F^*\omega$  on  $N$ . We define functions

$$\Delta^* = (F^*\omega)([(F^{-1})_*X, (F^{-1})_*D]), \quad B^* = (F^*\omega)((F^{-1})_*D), \quad (2.9)$$

and sets

$$W^* = \{n | \Delta^* = 0, n \in N\}, \quad H^* = \{n | B^* = 0, n \in N\}. \quad (2.10)$$

Evidently,

$$(F^*\omega)((F^{-1})_*X) = \omega(F_*(F^{-1})_*X) = \omega(X), \quad (2.11)$$

$$B^* = \omega(D), \quad (2.12)$$

$$\Delta^* = \omega([X, D]). \quad (2.13)$$

From (2.13) and (2.12) we get

$$W^* = F^{-1}(W) \quad (\text{complete inverse image of } W), \quad (2.14)$$

$$H^* = F^{-1}(H) \quad (\text{complete inverse image of } H). \quad (2.15)$$

From (2.11), (2.13) and (2.14) we have the following lemma.

**Lemma 2.7.** *Let  $F: N \rightarrow M$  be a covering map satisfying the above assumption. If  $X$  is a  $P$ -vectorfield on  $M$ , then  $(F^{-1})_*X$  is a  $P$ -vectorfield on  $N$ .*

**Theorem 2.8.** *let  $F: R^2 \rightarrow M$  be a covering map satisfying the above assumption. If  $X$  is a  $P$ -vectorfield on  $M$ , then its homoclinic orbits connecting a hyperbolic saddle point and heteroclinic orbits connecting two hyperbolic saddle points are in  $W$ .*

*Proof* If  $X$  is a  $P$ -vectorfield on  $M$ , then  $(F^{-1})_*X$  is a  $P$ -vectorfield on  $R^2$  (Lemma 2.7). We note that any homoclinic orbit or heteroclinic orbit of  $X$  is lifted as homoclinic or heteroclinic orbits of  $(F^{-1})_*X$  and the homoclinic orbits connecting a hyperbolic saddle point or the heteroclinic orbits connecting two hyperbolic saddle points of  $(F^{-1})_*X$  are in  $W^*$ . Hence the conclusion of Theorem 2.8 follows from (2.14).

**Corollary 2.9.** *If  $X$  is a  $P$ -vectorfield on the torus  $T^2$  (the sphere  $S^2$ , the projective plane  $RP^2$ , the Klein bottle  $K^2$ ), then its homoclinic orbits connecting a hyperbolic saddle point and heteroclinic orbits connecting two hyperbolic saddle points are in  $W$ .*

*Proof* It is known that  $R^2$  is a covering space of the torus  $T^2$  and the covering map  $F: R^2 \rightarrow T^2$  is a  $C^\infty$  local diffeomorphism<sup>(16, p.181)</sup>. So the corollary is proved for  $T^2$  (Theorem 2.8).

An example in [3] ([3, Part II, example (e), p. 151]) shows that the torus  $T^2$  is a 2-sheeted covering space of the Klein bottle  $K^2$ . We can choose a covering map  $F: T^2 \rightarrow K^2$  which is a  $C^\infty$  local diffeomorphism (using Proposition 2.7, Proposition 0.12 of Chapter 1 in [6] and Theorem 18.3.1 in [3, Part II]). If  $X$  is a  $P$ -vectorfield on  $K^2$ , then  $(F^{-1})_*X$  is a  $P$ -vectorfield on  $T^2$  and any homoclinic orbit or heteroclinic orbit of  $X$  is lifted as homoclinic orbits or heteroclinic orbits of  $(F^{-1})_*X$ . Hence Corollary 2.9 is true for  $K^2$  from (2.14) and what we have just proved.

If  $X$  is a  $P$ -vectorfield on the sphere  $S^2$ , we choose points  $A$  and  $B$ , a pair of diametrically opposite points of  $S^2$  which are not on the homoclinic orbits and heteroclinic orbits of  $X$ . Taking  $A$  as the north pole of  $S^2$ , we consider the stereographic projection of  $S^2$  onto the plane  $F: S^2 \rightarrow R^2$  (see [3, Part I, p. 87]). It is easy to verify that  $F$  is a  $C^\infty$  diffeomorphism between  $S^2 - \{A, B\}$  and  $R^2 - \{(0, 0)\}$ . Hence  $F_*X$  is a  $P$ -vectorfield on  $R^2 - \{(0, 0)\}$  and the conclusion of Corollary 2.9 for  $S^2$  follows from Theorem 1.6 and (2.8).

The example (c) in [3] ([3, Part II, p. 150]) shows that the sphere  $S^2$  is a 2-sheeted covering space of the projective plane  $RP^2$ . It is easy to choose a covering map  $F: S^2 \rightarrow RP^2$  which is a  $C^\infty$  local diffeomorphism. Hence Corollary 2.9 is true for  $RP^2$  from that for  $S^2$ .

### § 3. $P$ -Vectorfields on the Torus

We are interested in vectorfields on the torus  $T^2$  because of the existence of the nontrivial recurrent orbits. (Singular points and closed orbits are trivial recurrent.)

The torus  $T^2$  can be obtained from the square  $I = [0, a] \times [0, a]$  on the  $x_1x_2$ -plane by identifying points  $(0, x_2)$  and  $(x_1, 0)$  with  $(a, x_2)$  and  $(x_1, a)$  respectively. We call points  $(0, x_2)$  and  $(a, x_2)$  (or  $(x_1, 0)$  and  $(x_1, a)$ ) a pair of identical points.

A vectorfield (or differential 1-form) on  $I$  is a vectorfield (or differential 1-form) on  $T^2$  if it takes the same value at each pair of identical points. A vectorfield

$X$  (or differential 1-form  $\omega$ ) on  $I$  is a  $C^1$  vectorfield (or  $C^1$  differential 1-form) on  $T^2$  if it is a  $C^1$  vectorfield (or  $C^1$  differential 1-form) on  $I$  and  $X, \partial X/\partial x_1, \partial X/\partial x_2$  (or  $\omega, \partial\omega/\partial x_1, \partial\omega/\partial x_2$ ) take the same value at each pair of identical points respectively. Hence any vectorfield  $X$  (or differential 1-form  $\omega$ ) on  $T^2$  can be written in the form  $X = X_1 \frac{\partial}{\partial x_1} + X_2 \frac{\partial}{\partial x_2}$  (or  $\omega = A_1 dx_1 + A_2 dx_2$ ), and the  $\omega$  satisfying the condition (1) of Definition 2.1 must be  $g(X_1 dx_2 - X_2 dx_1)$ , where  $g$  is a  $C^1$  function on  $T^2$  with constant sign which does not vanish at any regular point of  $X$ . So we always take  $\omega = X_1 dx_2 - X_2 dx_1$  in Definition 2.1 for  $T^2$  as in Definition 1.1. (cf. Remark 2.2 (1) and Remark 1.7 (2))

**Theorem 3.1.** *If  $X$  is a  $P$ -vectorfield without singular points on  $T^2$ , then the nontrivial recurrent orbits of  $X$  are in  $W$ .*

*Proof* Suppose that  $X$  is a  $P$ -vectorfield without singular points on  $T^2$  and its aid is  $D(\omega = X_1 dx_2 - X_2 dx_1)$ . Then

$$\Delta = X_1[X, D]_2 - X_2[X, D]_1 \geq 0. \quad (3.1)$$

If  $X$  has a nontrivial recurrent orbit  $L \subsetneq W$ , then we can choose  $p \in L$  and a neighborhood  $U$  of  $p$  such that  $\bar{U} \cap W = \emptyset$  (because  $W$  is a closed subset of  $T^2$  and it has no other two-dimensional subset) and  $\bar{U}$  does not intersect any closed orbit of  $X$  (as the number of closed orbits of  $X$  is finite near point  $p$  (Corollary 2.5).) So  $\min\{\Delta | x \in \bar{U}\} > 0$ .

We consider the flow box  $F$  constructed in the proof of Lemma 2.4 in [6] (cf. [6, pp. 146—147]) and suppose that  $F \subset U$ . From there we know there exists a family of vectorfields  $Z(u) = X + \varepsilon u Y$ ,  $\varepsilon > 0$ ,  $0 \leq u \leq 1$ , (where  $Y$  vanishes outside  $F$ ), and for some  $0 < u_1 < 1$ ,  $Z(u_1)$  has a closed orbit  $L(u_1)$  through  $F$ .

Since  $\min\{\Delta | x \in \bar{U}\} > 0$ , we can choose  $\varepsilon > 0$  so small that

$$\Delta(u) = Z(u)_1[Z(u), D]_2 - Z(u)_2[Z(u), D]_1 > 0 \text{ on } \bar{U}. \quad (3.2)$$

Hence  $Z(u)$ ,  $0 \leq u \leq 1$ , is a family of  $P$ -vectorfields with the aid of  $X$  (Note that  $Z(u) = X$  outside  $F$ ) and every vectorfield in the family has no nonhyperbolic closed orbits through  $F$  ((3.2) and Theorem 2.4).

On the other hand, if  $u$  tends to zero from  $u_1$ , the closed orbit  $L(u_1)$  of  $Z(u_1)$  must disappear. ( $\bar{U}$  does not intersect any closed orbit of  $X$ ). Hence there is  $u_2$  such that  $0 < u_2 \leq u_1$  and  $L(u_2)$  is a nonhyperbolic closed orbit of  $Z(u_2)$  which intersects  $F$ . It contradicts the above conclusion. So the nontrivial recurrent orbits of  $X$  are in  $W$ .

**Theorem 3.2.** *If  $X$  is a  $P$ -vectorfield on  $T^2$  and the singular points of  $X$  are all hyperbolic, then the nontrivial recurrent orbits of  $X$  are in  $W$ .*

*Proof* If  $X$  has aid  $D$  (differential 1-form  $\omega = X_1 dx_2 - X_2 dx_1$ ), then

$$\Delta = X_1[X, D]_2 - X_2[X, D]_1 \geq 0.$$

If  $X$  has a nontrivial recurrent orbit  $L \subseteq W$ , then we choose  $p \in L$  and a neighborhood  $U$  of  $p$  such that  $\bar{U} \cap W = \emptyset$ . Hence  $\min\{\Delta | x \in \bar{U}\} > 0$ .

We construct a flow box  $F$  as that in the proof of Lemma 2.5 in [6] (cf. [6, pp. 148—150]) and suppose that  $F \subset U$ . From there we know that there is a family of vectorfields  $Z(u) = X + euY$ ,  $s > 0$ ,  $0 \leq u \leq 1$ , ( $Y$  vanishes outside  $F$ ), and for some  $0 < u_0 \leq 1$ ,  $Z(u_0)$  has one homoclinic or heteroclinic orbit  $L_0$  through  $F$ .

Since  $\min\{\Delta | x \in \bar{U}\} > 0$ , we can choose  $s > 0$  so small that

$$\Delta(u_0) = Z(u_0)_1[Z(u_0), D]_2 - Z(u_0)_2[Z(u_0), D]_1 > 0 \text{ on } \bar{U}. \quad (3.3)$$

Hence  $Z(u_0)$  is a  $P$ -vectorfield with aid  $D$  ( $Z(u_0) = X$  outside  $F$ ) and it has no homoclinic or heteroclinic orbit through  $F$  ((3.3) and Theorem 2.8). It contradicts the existence of  $L_0$ . Therefore the nontrivial recurrent orbits of  $X$  are in  $W$ .

The above theorems can be used to deny the existence of nontrivial recurrent orbits. We give two simple examples on  $T^2$  obtained from  $[0, 2\pi] \times [0, 2\pi] \subset R^2$ .

*Example 1.* Consider vectorfield

$$X = (\sin(x_1 + x_2) + b(x_2) \cos(x_1 + x_2)) \frac{\partial}{\partial x_1} + \sin(x_1 + x_2) \frac{\partial}{\partial x_2},$$

where  $b(x_2) > 0$  is a  $C^1$  function with period  $2\pi$ . We take  $D = -\frac{\partial}{\partial x_1}$ . Then

$$\Delta = b(x_2) > 0, \quad B = \sin(x_1 + x_2).$$

Hence  $X$  is a  $P$ -vectorfield without singular points on  $T^2$  and it has no nontrivial recurrent orbits (Theorem 3.1).

In fact,  $H = \{(x_1, x_2) | \sin(x_1 + x_2) = 0, (x_1, x_2) \in T^2\}$  contains two closed curves which divide  $T^2$  into two regions, and  $X$  has exactly one closed orbit in each region (cf. [2, Theorem 2]).

*Example 2.* Consider vectorfield

$$X = -(\cos x_1 + \sin x_1)(\cos x_1 \cos x_2 - \sin x_1 \sin x_2) \frac{\partial}{\partial x_1} \\ + (\sin x_1 \cos x_2 + \cos x_1 \sin x_2) \frac{\partial}{\partial x_2}.$$

Let

$$D = (\cos x_1 + \sin x_1) \frac{\partial}{\partial x_1}.$$

Then

$$\Delta = (\cos x_1 + \sin x_1)^2 X_2^2 + X_1^2 \geq 0,$$

and  $X$  is a  $P$ -vectorfield on  $T^2$ .  $X$  has four singular points:

$$(3\pi/4, \pi/4), (3\pi/4, 5\pi/4), (7\pi/4, \pi/4), (7\pi/4, 5\pi/4)$$

which are all hyperbolic. The set  $W$  contains two closed curves consisting of orbits of  $X$ . Therefore  $X$  has no nontrivial recurrent orbits (Theorem 3.2).



## § 4. An Application to Lie Group

We now consider the left invariant vectorfields on a two-dimensional Lie group  $G$ , which are  $C^\infty$  vectorfields ([7, Proposition 2, Chapter 10]).

Let  $\tilde{X}_1$  and  $\tilde{X}_2$  be linearly independent left invariant vectorfields. Then

$$[\tilde{X}_i, \tilde{X}_j] = \sum_{k=1}^2 C_{ij}^k \tilde{X}_k, \quad 1 \leq i, j \leq 2, \quad (4.1)$$

where  $C_{ij}^k$  are the constants of structure  $G$  ([7, p. 537]).

$\{\tilde{X}_1, \tilde{X}_2\}$  is a basis of left invariant vectorfields on  $G$ , its dual basis is  $\{\omega^1, \omega^2\}$  consisting of left invariant 1-forms. So we have

$$\omega^i(\tilde{X}_j) = \delta_j^i, \quad 1 \leq i, j \leq 2. \quad (4.2)$$

Every left invariant vectorfield  $\tilde{X}$  is a linear combination of  $\tilde{X}_1$  and  $\tilde{X}_2$ :

$$\tilde{X} = C_1 \tilde{X}_1 + C_2 \tilde{X}_2, \quad C_1 \text{ and } C_2 \text{ are constants.} \quad (4.3)$$

**Theorem 4.1.** *If constants  $C_1$  and  $C_2$  satisfy  $C_2 C_{12}^1 - C_1 C_{12}^2 \neq 0$ , then the left invariant vector field  $\tilde{X} = C_1 \tilde{X}_1 + C_2 \tilde{X}_2$  has no closed orbits.*

*Proof* If  $C_2 C_{12}^1 - C_1 C_{12}^2 > 0$ , by taking

$$D = -C_2 \tilde{X}_1 + C_1 \tilde{X}_2, \quad \omega = C_2 \omega^1 - C_1 \omega^2, \quad (4.4)$$

we have ((4.2))

$$\omega(\tilde{X}) = 0,$$

$$\omega([\tilde{X}, D]) = (C_1^2 + C_2^2)(C_2 C_{12}^1 - C_1 C_{12}^2) > 0. \quad (4.5)$$

Hence  $\tilde{X}$  is a  $P$ -vectorfield on  $G$ . If  $C_2 C_{12}^1 - C_1 C_{12}^2 < 0$ , we can come to the same conclusion by taking  $D = C_2 \tilde{X}_1 - C_1 \tilde{X}_2$  in (4.4).

If  $\tilde{X}$  has a closed orbit  $L \subset G$ , then  $aL = \{ab \mid b \in L\}$ ,  $a \in G$ , is also a closed orbit of  $\tilde{X}$  (because  $\tilde{X}$  is a left invariant vectorfield), i. e.,  $L$  is a period cycle. It contradicts Corollary 2.5. The proof is complete.

If  $G$  is a two-dimensional compact Lie group, then  $G$  is a torus  $T^2$  ( $G$  is orientable ([7, Corollary 3, p. 507]) and any nontrivial left invariant vectorfield has no singular points).

**Corollary 4.2.** *If Lie group  $G$  is a torus  $T^2$ , then  $C_{12}^1 = C_{12}^2 = 0$ .*

*Proof* If  $C_{12}^1 \neq 0$ , then we take  $C_2 = 1$ ,  $C_1 = 0$  in (4.3). From Theorem 4.1 we know that  $\tilde{X}$  has no closed orbits. So  $\tilde{X}$  has a nontrivial recurrent orbit (it is a well-known fact in the theory of dynamical systems), which contradicts Theorem 4.1. Therefore we have  $C_{12}^1 = 0$ . Similarly we can prove  $C_{12}^2 = 0$ .

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