

## RESEARCH OUTPUTS / RÉSULTATS DE RECHERCHE

### Exponentially long time stability for non-linearizable analytic germs of $(C^n, 0)$

Carletti, Timoteo

*Published in:*  
Annales de l'Institut Fourier

*Publication date:*  
2004

*Document Version*  
Early version, also known as pre-print

[Link to publication](#)

*Citation for pulished version (HARVARD):*  
Carletti, T 2004, 'Exponentially long time stability for non-linearizable analytic germs of  $(C^n, 0)$ ', *Annales de l'Institut Fourier*, vol. 54, no. 4, pp. 989-1004.

#### General rights

Copyright and moral rights for the publications made accessible in the public portal are retained by the authors and/or other copyright owners and it is a condition of accessing publications that users recognise and abide by the legal requirements associated with these rights.

- Users may download and print one copy of any publication from the public portal for the purpose of private study or research.
- You may not further distribute the material or use it for any profit-making activity or commercial gain
- You may freely distribute the URL identifying the publication in the public portal ?

#### Take down policy

If you believe that this document breaches copyright please contact us providing details, and we will remove access to the work immediately and investigate your claim.

# EXPONENTIALLY LONG TIME STABILITY FOR NON-LINEARIZABLE ANALYTIC GERMS OF $(\mathbb{C}^n, 0)$ .

TIMOTEO CARLETTI

ABSTRACT. We study the Siegel–Schröder center problem on the linearization of analytic germs of diffeomorphisms in several complex variables, in the Gevrey- $s$ ,  $s > 0$  category. We introduce a new arithmetical condition of Bruno type on the linear part of the given germ, which ensures the existence of a Gevrey- $s$  formal linearization. We use this fact to prove the effective stability, i.e. stability for finite but long time, of neighborhoods of the origin for the analytic germ.

## 1. INTRODUCTION

In this paper we consider the *Siegel–Schröder center problem* [He, CM, Ca] in some class of ultradifferentiable germs of  $(\mathbb{C}^n, 0)$ ,  $n \geq 1$ ; let us consider two classes of formal power series  $\mathcal{A}_1 \subset \mathcal{A}_2 \subset \mathbb{C}^n[[z_1, \dots, z_n]]$ , closed w.r.t. to derivation and composition, let  $F \in \mathcal{A}_1$  and call  $DF(0) = A \in GL(n, \mathbb{C})$ , we say that  $F$  is *linearizable in  $\mathcal{A}_2$*  if there exists  $H \in \mathcal{A}_2$ , normalized with  $DH(0) = \mathbb{I}$ , which solves <sup>1</sup>:

$$(1.1) \quad F \circ H(z) = H \circ R_A(z),$$

where  $R_A(z) = Az$ . In the following we will assume  $A$  to be diagonal with eigenvalues of unit modulus  $\lambda_1, \dots, \lambda_n$ , thus  $A = \text{diag}(\lambda_1, \dots, \lambda_n)$ .

If both  $\mathcal{A}_1$  and  $\mathcal{A}_2$  coincide with the ring of formal power series then generically the formal linearization holds if and only if  $A$  is *non-resonant*, namely for all  $\alpha \in \mathbb{N}^n$  such that  $|\alpha| = \sum_{1 \leq i \leq n} \alpha_i \geq 2$ , and for all  $j \in \{1, \dots, n\}$  then  $\lambda^\alpha - \lambda_j \neq 0$  (where we used the standard notation  $\lambda^\alpha = \lambda_1^{\alpha_1} \dots \lambda_n^{\alpha_n}$ ).

When  $F$  is a germ of analytic diffeomorphisms defined in a neighborhood of the origin and we want to solve (1.1) in the same class of analytic germs, we have to consider several cases. If  $A$  is the *Poincaré domain*, namely  $\sup_{1 \leq j \leq n} |\lambda_j| < 1$  or  $\sup_{1 \leq j \leq n} |\lambda_j^{-1}| < 1$ , then Koenigs [Ko] and Poincaré [Po] proved that every analytic germ  $F \in \text{Diff}(\mathbb{C}^n, 0)$  such that  $F(0) = 0$  and  $DF(0) = A$ , is analytically linearizable. When  $A$  is not in the Poincaré domain, we say that it is in the *Siegel domain*; the question is harder and some additional arithmetical conditions on  $(\lambda_j)_j$  are needed (see [He] §17 page 158).

---

*Date:* July 20, 2004.

*Key words and phrases.* Siegel center problem, Gevrey class, Bruno condition, effective stability, Nekoroshev like estimates.

<sup>1</sup>Here  $F \circ H$  means the composition of  $F$  and  $H$ ; in the following we will denote the composition of  $F$   $n$ -times with itself, by  $F^n$  instead of  $F^{\circ n}$ .

Let  $p \in \mathbb{N}$ ,  $p \geq 2$  and let us define for non-resonant  $\lambda_1, \dots, \lambda_n$ :

$$(1.2) \quad \Omega(p) = \min_{1 \leq j \leq n} \inf_{\substack{\alpha \in \mathbb{N}^n \\ 0 < |\alpha| < p}} |\lambda^\alpha - \lambda_j|;$$

we say that  $A$  verifies a *Diophantine condition* of type  $(\gamma, \tau)$  if there exist  $\gamma > 0$  and  $\tau \geq n - 1$  such that for all  $\beta \in \mathbb{N}^n \setminus \{0\}$  we have  $\Omega(|\beta|) \geq \gamma|\beta|^{-\tau}$ . Siegel [Si] in 1942 for the  $n = 1$  case and then Sternberg [St] and Gray [Gr] in the general case proved that if  $A$  verifies a Diophantine condition then the linearization problem has an analytic solution. Bruno [Br] weakened the arithmetical condition by asking the convergence of the series  $\sum_k \frac{\log \Omega^{-1}(2^{k+1})}{2^k}$ . We remark that in the one dimensional case the Bruno condition<sup>2</sup> is optimal, as proved by Yoccoz [Yo].

In [CM] authors studied the Siegel–Schröder center problem in the case of general algebras of ultradifferentiable germs of  $(\mathbb{C}, 0)$ , including the Gevrey case. In [Ca] the multidimensional case is considered: if  $\mathcal{A}_1 = \mathcal{A}_2$  and  $A$  verifies a Bruno condition, then every  $F \in \mathcal{A}_1$  with  $F(0) = 0$  and  $DF(0) = A$  is linearizable in  $\mathcal{A}_2$ , whereas if  $\mathcal{A}_1$  is properly contained in  $\mathcal{A}_2$  new conditions weaker than Bruno are sufficient to ensure linearizability in  $\mathcal{A}_2$ .

In this paper we consider in detail the case where  $\mathcal{A}_1$  is the ring of germs of analytic diffeomorphisms at the origin of  $n \geq 1$  complex variables, and  $\mathcal{A}_2$  is the algebra of *Gevrey- $s$* ,  $s > 0$ , formal power series: the *Gevrey- $s$  linearization of analytic germs*.

Let  $\hat{F} = \sum f_\alpha z^\alpha$ ,  $(f_\alpha)_{\alpha \in \mathbb{N}^n} \subset \mathbb{C}^n$  be a formal power series, then we say that it is *Gevrey- $s$*  [Ba, Ra],  $s > 0$ , if there exist two positive constants  $C_1, C_2$  such that:

$$(1.3) \quad |f_\alpha| \leq C_1 C_2^{-s|\alpha|} (|\alpha|!)^s \quad \forall \alpha \in \mathbb{N}^n.$$

We denote the class of all formal vector valued power series Gevrey- $s$  by  $\mathcal{C}_s$ . It is closed w.r.t. derivation and composition.

In the Gevrey- $s$  case the arithmetical condition introduced in [CM, Ca] will be called *Bruno- $s$*  condition,  $s > 0$ : for short  $A \in \mathcal{B}_s$  if there exists a strictly increasing sequence of positive integer  $(p_k)_k$  such that:

$$(1.4) \quad \limsup_{|\alpha| \rightarrow +\infty} \left( 2 \sum_{m=0}^{\kappa(\alpha)} \frac{\log \Omega^{-1}(p_{m+1})}{p_m} - s \log |\alpha| \right) < +\infty,$$

where  $\kappa(\alpha)$  is defined by  $p_{\kappa(\alpha)} \leq |\alpha| < p_{\kappa(\alpha)+1}$ .

**Remark 1.1.** *This definition recall the classical one of Bruno [Br], where first one suppose the existence of a strictly increasing sequence of positive integer such that (1.4) holds, then one can prove (see [Br] §IV page 222) that one can take an exponentially growing sequence, e.g.  $p_k = 2^k$ . This holds also in our case, in fact we can prove that (1.4) is equivalent to:*

$$\limsup_{N \rightarrow +\infty} \left( \sum_{l=0}^N \frac{\log \Omega^{-1}(2^{l+1})}{2^l} - sN \log 2 \right) < +\infty.$$

<sup>2</sup>In this case let  $\omega \in (0, 1) \setminus \mathbb{Q}$  such that  $\lambda = e^{2\pi i \omega}$  and let  $(q_n)_n$  be the denominators of the convergents [HW] to  $\omega$ , then the Bruno condition is equivalent to the convergence of the series  $\sum_{k \geq 0} \frac{\log q_{k+1}}{q_k}$ .

Let us give a sketch of the proof of this claim. Take a sequence  $(p_k)$  for which (1.4) holds, then we can find sequences of positive integer  $(m_k)_k$  and  $(l_k)_k$  such that:  $m_0 = 0$ ,  $l_k \geq 1$ ,  $m_{k+1} = m_k + l_k$  and

$$2^{m_k} \leq p_k < 2^{m_k+1} < \dots < 2^{m_k+l_k} \leq p_{k+1} < 2^{m_k+l_k+1}.$$

The function  $\Omega^{-1}(p)$  is increasing, hence:  $\Omega^{-1}(2^{q+1}) < \Omega^{-1}(p_{k+1})$  for all  $q = m_k, \dots, m_k + l_k - 1$ , and so:

$$(1.5) \quad \sum_{q=m_k}^{m_k+l_k-1} \frac{\log \Omega^{-1}(2^{q+1})}{2^q} < 4 \frac{\log \Omega^{-1}(p_{k+1})}{p_k}.$$

Take any  $|\alpha| > 1$ , the corresponding  $\kappa(\alpha)$  and fix  $N(\alpha) = m_{\kappa(\alpha)} + l_{\kappa(\alpha)} - 2$ . Then, dividing the sum of (1.4) into pieces from  $m_h$  to  $m_h + l_h - 1$ , for  $h = 0, \dots, \kappa(\alpha)$ , and using estimate (1.5) for each piece, we get:

$$2 \left( 2 \sum_{m=0}^{\kappa(\alpha)} \frac{\log \Omega^{-1}(p_{m+1})}{p_m} - s \log |\alpha| \right) > \sum_{l=0}^{N(\alpha)} \frac{\log \Omega^{-1}(2^{l+1})}{2^l} - 2s \log |\alpha|.$$

Now the claim follows remarking that  $-2s \log |\alpha| \geq -sN(\alpha)2 \log 2 + c$ .

For real number, the Bruno- $s$  condition can be slightly weakened (see [CM]); let  $\omega \in (0, 1) \setminus \mathbb{Q}$ , then the Bruno- $s$ ,  $s > 0$ , condition reads:

$$(1.6) \quad \limsup_{k \rightarrow +\infty} \left( \sum_{j=0}^k \frac{\log q_{j+1}}{q_j} - s \log q_k \right) < +\infty,$$

where  $(q_k)_k$  are the denominators of the convergents to  $\omega$ . We remark that in both cases the new conditions are weaker than Bruno condition, which is recovered when  $s = 0$ . In dimension one we prove that the set  $\bigcup_s \mathcal{B}_s$  is  $PSL(2, \mathbb{Z})$ -invariant (see remark 3.1). The main result of [Ca] in the case of Gevrey- $s$  classes reads:

**Theorem 1.2** (Gevrey- $s$  linearization). *Let  $\lambda_1, \dots, \lambda_n$  be complex numbers of unit modulus and  $A = \text{diag}(\lambda_1, \dots, \lambda_n)$ ; let  $D_1 = \{z \in \mathbb{C}^n : |z_i| < 1, 1 \leq i \leq n\}$  be the isotropic polydisk of radius 1 and let  $F : D_1 \rightarrow \mathbb{C}^n$  be an analytic function, such that  $F(z) = Az + f(z)$ , with  $f(0) = Df(0) = 0$ . If  $A$  is non-resonant and verifies a Bruno- $s$ ,  $s > 0$ , condition (1.4) (or (1.6) when  $n = 1$ ), then there exists a formal Gevrey- $s$  linearization  $\hat{H}$  which solves (1.1).*

The aim of this paper is to show that the Gevrey character of the formal linearization can give information concerning the dynamics of the analytic germ. Let  $F(z) = Az + f(z)$  be a germ of analytic diffeomorphism verifying the hypothesis of Theorem 1.2, assume moreover  $F$  not to be analytically linearizable. We will show that even if there is not Siegel disk, where the dynamics of  $F$  is conjugate to the dynamics of its linear part, we have an open neighborhood of the origin which “behaves as a Siegel disk” under the iterates of  $F$  for finite but long time, which results exponentially long: the *effective stability* [GDFGS] of the fixed point.

In the case of analytic linearization,  $|H_i^{-1}(z)|$ ,  $i = 1, \dots, n$ , (which is well defined sufficiently close to the origin because  $H$  is tangent to the identity) is *constant along the orbits*, namely it is a *first integral* and  $|F^m(z_0)|$  is bounded for all  $m$  and sufficiently small  $|z_0|$ .

We will prove that any non-zero  $z_0$  belonging to a polydisk of sufficiently small radius  $r > 0$ , can be iterate a number of times  $K = \mathcal{O}(\exp\{r^{-1/s}\})$ , being  $s > 0$

the Gevrey exponent of the formal linearization, and we can find an *almost first integral*: a function which varies by a quantity of order  $r$  under  $m \leq K$  iterations, which implies that  $F^m(z_0)$  is well defined and bounded for  $m \leq K$ . More precisely we prove the following

**Theorem 1.3.** *Let  $\lambda_1, \dots, \lambda_n$  be complex numbers of unit modulus and  $A = \text{diag}(\lambda_1, \dots, \lambda_n)$ ; let  $F : D_1 \rightarrow \mathbb{C}^n$  be an analytic and univalent function, such that  $F(z) = Az + f(z)$ , with  $f(0) = Df(0) = 0$ . If  $A$  is non-resonant and verifies a Bruno- $s$ ,  $s > 0$ , condition (1.4) (or (1.6) when  $n = 1$ ), then for all sufficiently small  $0 < r_{**} < 1$ , there exist positive constants  $A_{**}, B_{**}, C_{**}$  such that for all  $0 < |z_0| < r_{**}/2$ , the  $m$ -th iterate of  $z_0$  by  $F$  is well defined and verifies  $|z_m| = |F^m(z_0)| \leq C_{**}r_{**}$ , for all  $m \leq K_* = \left\lfloor A_{**}^{-1} \exp\left\{B_{**} (r_{**}/|z_0|)^{1/s}\right\} \right\rfloor$ .*

The hypothesis on the domain for  $F$  is a natural normalization condition being the whole problem invariant by homothety.

In section 3 we compare our stability result with the stronger results which can be proved using Yoccoz's renormalization method [PM2] in the case  $n = 1$ . Moreover we discuss the relation between our Bruno- $s$  condition and the arithmetical condition of Pérez-Marco [PM1, PM2] ensuring that in the non-linearizable case the fixed point is accumulate by periodic orbits.

*Acknowledgements.* I am grateful to D. Sauzin for a very stimulating discussion concerning Gevrey classes and asymptotic analysis.

## 2. PROOF OF THE MAIN THEOREM

In this part we will prove our main result, Theorem 1.3. The proof will be divided into three steps: first we use the Gevrey- $s$  character of the formal linearization  $\hat{H}$ , given by Theorem 1.2, to find an approximate solution of the conjugacy equation (1.1) up to a (exponentially) small correction (paragraph 2.1); then we prove an iterative Lemma allowing us to control how the small error introduced in the solution propagates (paragraph 2.2). Finally we collect all the informations to conclude the proof (paragraph 2.3).

**2.1. Determination of an approximate solution.** We apply Theorem 1.2: the formal power series solution  $\hat{H}$  belongs to  $\mathcal{C}_s$ , as well as its inverse  $\hat{H}^{-1}$  which solves (formally):

$$(2.1) \quad \hat{H}^{-1} \circ F(z) = R_A \circ \hat{H}^{-1}(z).$$

Since  $\hat{H}^{-1} = \sum h_\alpha z^\alpha \in \mathcal{C}_s$ , there exist positive constants  $A_1$  and  $B_1$  such that

$$(2.2) \quad |h_\alpha| \leq A_1 B_1^{-s|\alpha|} (|\alpha|!)^s \quad \forall |\alpha| \geq 1.$$

For any positive integer  $N$  we consider the *vectorial polynomial*, sum of homogeneous vector monomials of degree  $1 \leq l \leq N$ , defined by:  $\mathcal{H}_N(z) = \sum_{l=1}^N \sum_{|\alpha|=l} h_\alpha z^\alpha$  and the *Remainder Function*:

$$(2.3) \quad \mathcal{R}_N(z) = \mathcal{H}_N \circ F(z) - R_A \circ \mathcal{H}_N(z).$$

The following Proposition collects some useful properties of the remainder function.

**Proposition 2.1.** *Let  $\mathcal{R}_N(z)$  be the remainder function defined in (2.3) and let  $\alpha \in \mathbb{N}^n$ , then:*

- 1)  $\partial_z^\alpha \mathcal{R}_N(0) = 0$  if  $|\alpha| \leq N$ .

2) For all  $0 < r < 1$  there exists a positive constants  $A_2$  and  $B_2$  such that if  $|\alpha| \geq N + 1$ , then:

$$\left| \frac{1}{\alpha!} \partial_z^\alpha \mathcal{R}_N(0) \right| \leq A_2 r^{-|\alpha|} B_2^{-sN} (N!)^s.$$

3) For all  $0 < r < 1$  and  $|z| < r/2$  there exist positive constants  $A_3, B_3$  such that:

$$(2.4) \quad |\mathcal{R}_N(z)| \leq A_3 B_3^{-sN} (N!)^s \left( \frac{|z|}{r} \right)^{N+1}.$$

Where we used the compact notation  $\frac{1}{\alpha!} \partial_z^\alpha = \frac{1}{\alpha_1! \dots \alpha_n!} \partial_{z_1}^{\alpha_1} \dots \partial_{z_n}^{\alpha_n}$ .

*Proof.* Statement 1) is an immediate consequence of the definition of  $\mathcal{R}_N$ .

To prove 2) we observe that  $\mathcal{R}_N(z)$  is an analytic function on  $D_1$ , then one gets by Cauchy's estimates for all  $0 < r < 1$  and for all  $|\alpha| \geq N + 1$ :

$$(2.5) \quad \left| \frac{1}{\alpha!} \partial_z^\alpha \mathcal{R}_N(0) \right| \leq \frac{1}{(2\pi)^n} \frac{1}{r^{|\alpha|+1}} \max_{|z|=r} |\mathcal{H}_N \circ F(z)|.$$

Recalling the Gevrey estimate (2.2) for  $\mathcal{H}_N$  and the analyticity of  $F$  we obtain:

$$(2.6) \quad \left| \frac{1}{\alpha!} \partial_z^\alpha \mathcal{R}_N(0) \right| \leq A_2 B_2^{-sN} (N!)^s r^{-|\alpha|},$$

for some positive constants  $A_2$  and  $B_2$  depending on the previous constants, on the dimension  $n$  and on  $F$ .

To prove 3) let us write the Taylor series  $\mathcal{R}_N(z) = \sum_{|\alpha| \geq N+1} \frac{1}{\alpha!} \partial_z^\alpha \mathcal{R}_N(0) z^\alpha$ , then the bound on derivatives (2.6) implies the estimate (2.4) for all  $|z| < r/2$  and for some positive constants  $A_3$  and  $B_3$ .  $\square$

The bound (2.4) on  $\mathcal{R}_N(z)$  depends on the positive integer  $N$ , so we can determine the value of  $N$  for which the right hand side of (2.4) attains its minimum, that's Poincaré's idea of *summation at the smallest term*.

**Lemma 2.2** (Summation at the smallest term). *Let  $\mathcal{R}_N(z)$  defined as before and let  $0 < r_* < 1/2$  then there exist positive constants  $A_4, B_4$  such that for all  $0 < |z| < r_*$  we have:*

$$(2.7) \quad |\mathcal{R}_{\bar{N}}(z)| \leq A_4 \exp \left\{ -B_4 \left( \frac{r_*}{|z|} \right)^{1/s} \right\},$$

where  $\bar{N} = \lfloor B_4 (r_*/|z|)^{1/s} \rfloor$  and  $\lfloor x \rfloor$  denotes the integer part of  $x \in \mathbb{R}$ .

*Proof.* Let us fix  $0 < r_* < 1/2$ , then for  $0 < |z| < r_*$  by Stirling formula we obtain:

$$(2.8) \quad |\mathcal{R}_N(z)| \leq A_4 \left( N B_3^{-1} (|z|/r_*)^{1/s} \right)^{Ns} e^{-sN},$$

for some positive constant  $A_4$ . The right hand side of (2.8) attains its minimum at  $\bar{N} = B_3 (r_*/|z|)^{1/s}$ , evaluating the value of this minimum we get (2.7) with  $B_4 = B_3$ .  $\square$

**2.2. Control of the “errors”.** Let us define  $\mathcal{H}(z) = \mathcal{H}_{\bar{N}}(z)$  and  $\mathcal{R}(z) = \mathcal{R}_{\bar{N}}(z)$ , being  $\bar{N}$  the “optimal value” obtained in Lemma 2.2. We remark that  $\mathcal{H}(z)$  doesn't solve (2.1) but the “error”,  $\mathcal{R}(z)$ , is very small: exponentially small. We will prove that for initial conditions in a sufficiently small disk, one can iterate an exponentially large number of times without leaving a disk, say, of double size.

**Lemma 2.3** (Iteration lemma). *Let  $a, b, \alpha$  and  $R$  be positive real numbers. Let us consider the sequence of positive number  $(\mu_j)_{j \geq 0}$  defined by:*

$$\mu_0 = R \quad \text{and} \quad \mu_{j+1} = \mu_j + a \exp\{-b/\mu_j^\alpha\}.$$

*Let  $K = \lfloor Ra^{-1} \exp\{b/(2R)^\alpha\} \rfloor$ , then  $\mu_j \leq 2R$  for all  $j \leq K$ .*

*Proof.* Let us prove by induction on  $j$  that for all  $0 \leq j \leq K$  we have

$$(2.9) \quad \mu_j \leq R + ja \exp\{-b/(2R)^\alpha\},$$

then the claim will follow from (2.9) and the definition of  $K$ , in fact for all  $j \leq K$ :

$$\mu_j \leq R + ja \exp\{-b/(2R)^\alpha\} \leq R + Ra^{-1} \exp\{b/(2R)^\alpha\} a \exp\{-b/(2R)^\alpha\} \leq 2R.$$

The basis of induction is easily verified; assume (2.9) for all  $j \leq K-1$ , we will prove it for  $j = K$ . By definition of  $(\mu_j)_j$  and the induction hypothesis we have:

$$\begin{aligned} \mu_K &= \mu_{K-1} + a \exp\{-b/\mu_{K-1}^\alpha\} \leq \\ &\leq R + (K-1)a \exp\{-b/(2R)^\alpha\} + a \exp\{-b/\mu_{K-1}^\alpha\}, \end{aligned}$$

we remark that from (2.9) with  $j = K-1$ , using  $K-1 < Ra^{-1} \exp\{b/(2R)^\alpha\}$ , we get  $\mu_{K-1} \leq 2R$  and  $\exp\{-b/\mu_{K-1}^\alpha\} \leq \exp\{-b/(2R)^\alpha\}$ . Then we conclude:

$$\mu_K \leq R + (K-1)a \exp\{-b/(2R)^\alpha\} + a \exp\{-b/(2R)^\alpha\},$$

which ends the induction.  $\square$

Let  $r_*$  as in Lemma 2.2, define  $\rho(z) = |\mathcal{H}(z)|$  for all  $0 < |z| < r_*$ , then Lemma 2.2 admits the following Corollary, which allows us to control the function  $\rho(z)$  on consecutive points of an orbit of  $F(z)$ .

**Corollary 2.4.** *Let  $0 < r_* < 1/2$ , let  $r_1$  be the radius of the maximal polydisk where  $\mathcal{H}(z)$  is invertible and let  $r_{**} = \min(r_*, r_1)$ . Then there exist positive constants  $A_*, B_*$  such that for all  $0 < |z| < r_{**}$  we have:*

$$(2.10) \quad \left| \rho(F(z)) - \rho(z) \right| \leq A_* \exp\left\{ -B_* \left( \frac{r_*}{\rho(z)} \right)^{1/s} \right\}.$$

*Proof.* By definition  $\rho(F(z)) = |\mathcal{H} \circ F(z)|$  and  $\rho(z) = |R_A \circ \mathcal{H}(z)|$ , since  $|\lambda_j| = 1$  for  $1 \leq j \leq n$ , and  $A = \text{diag}(\lambda_1, \dots, \lambda_n)$ , therefore:

$$\left| \rho(F(z)) - \rho(z) \right| \leq \left| \mathcal{H} \circ F(z) - R_A \circ \mathcal{H}(z) \right| = |\mathcal{R}(z)|,$$

and from Lemma 2.2 we get:

$$(2.11) \quad \left| \rho(F(z)) - \rho(z) \right| \leq A_4 \exp\left\{ -B_4 \left( \frac{r_*}{|z|} \right)^{1/s} \right\}.$$

We want to express this condition in terms of  $\rho(z)$  instead of  $|z|$ , to do this we have to consider the distortion properties of  $\mathcal{H}(z)$  and of its inverse. Let  $J(z) = \partial_z \mathcal{H}(z)$  be the Jacobian of  $\mathcal{H}(z)$  and let  $J_1 = \max_{|z| \leq r_1} |J(z)|$ , where  $r_1$  has been defined previously. Let  $0 < |z| < r_1$  and let us call  $z' = \mathcal{H}(z)$ , clearly  $|z'| \leq J_1 r_1 = r_2$ . Let

us call  $J_2 = \max_{|z'| < r_2} |\partial_{z'} \mathcal{H}^{-1}(z')|$ , then for any  $0 < |z'| < r_2$  there exists only one  $z$  such that  $z = \mathcal{H}^{-1}(z')$ , which satisfies  $|z| \leq J_2 |z'| = J_2 |\mathcal{H}(z)|$ .

Let  $r_{**} = \min(r_*, r_1)$  then from (2.11) for any  $0 < |z| < r_{**}$  we get:

$$\left| \rho(F(z)) - \rho(z) \right| \leq A_* \exp \left\{ - B_* \left( \frac{r_*}{\rho(z)} \right)^{1/s} \right\},$$

where  $A_* = A_4$  and  $B_* = B_4 J_2^{-1/s}$ .  $\square$

**2.3. End of the proof.** We are now able to conclude the proof of the main Theorem 1.3. Take any  $0 < |z_0| < r_{**}/2$  and let us define  $\rho_0 = |z_0|$ ,  $\rho_m = \rho(F^m(z_0))$  for all positive integer  $m$  for which  $F^m(z_0)$  is well defined, by Corollary 2.4 we have:

$$(2.12) \quad \rho_m \leq \rho_{m-1} + A_* \exp \left\{ - B_* (r_*/\rho_{m-1})^{1/s} \right\}.$$

Let us call  $R = |z_0|$ ,  $a = A_*$ ,  $b = B_* r_*^{1/s}$  and  $\alpha = 1/s$ , then we can apply Lemma 2.3, being  $\mu_m \geq \rho_m$ , to conclude that:

$$(2.13) \quad \rho_m \leq r_{**} \quad \forall m \leq K_* = \left\lfloor |z_0| A_*^{-1} \exp \left\{ B_* \left( \frac{r_*}{2|z_0|} \right)^{1/s} \right\} \right\rfloor.$$

This implies that  $\mathcal{H}(z_m)$  is well defined in this range of values of  $m$ , it is not constant and it evolves only by  $\left| |\mathcal{H}(z_m)| - |\mathcal{H}(z_0)| \right| \leq r_{**}$ . Recalling that  $z_m = F^m(z_0)$  we also have  $|F^m(z_0)| \leq J_2 r_{**}$  and  $\left| |z_m| - |z_0| \right| \leq J_2 r_{**}$  for all  $0 < |z_0| < r_{**}/2$  and all  $m \leq K_*$ .

This concludes the proof by setting  $A_{**} = 2A_* r_{**}^{-1}$ ,  $B_{**} = B_* (r_*/(2r_{**}))^{1/s}$  and  $C_{**} = J_2$ .

### 3. ONE DIMENSIONAL CASE

In this paper we proved that any analytic germs of diffeomorphisms of  $(\mathbb{C}^n, 0)$  with diagonal, non-resonant linear part has an *effective stability* domain, i.e. stable up to finite but “long times”, close to the fixed point, provided the linear part verifies a new arithmetical Bruno-like condition (1.4) depending on a parameter  $s > 0$ .

**Remark 3.1** (Invariance of  $\bigcup_{s>0} \mathcal{B}_s$ ,  $n = 1$  under the action of  $PSL(2, \mathbb{Z})$ ). *The continued fraction development [HW, MMY] of an irrational number  $\omega$  gives us the sequences:  $(a_k)_{k \geq 0}$  and  $(\omega_k)_{k \geq 0}$ . Then we introduce  $(\beta_k)_{k \geq -1}$  defined by  $\beta_{-1} = 1$  and for all integer  $k \geq 0$ :  $\beta_k = \prod_{j=0}^k \omega_j$ , which verifies:  $1/2 < \beta_k q_{k+1} < 1$  and  $q_n \beta_{n-1} + q_{n-1} \beta_n = 1$ , where  $q_k$ 's are the denominators of the continued fraction development of  $\omega$ . We claim that condition Bruno- $s$  (1.6) is equivalent to the following one:*

$$(3.1) \quad \limsup_{k \rightarrow +\infty} \left( \sum_{j=0}^k \beta_{j-1} \log \omega_j^{-1} + s \log \beta_{k-1} \right) < +\infty.$$

*This can be proved by using the relations between  $\beta_l$  and  $q_l$ , to obtain the bound, for all integer  $k > 0$ :*

$$\left| \sum_{l=0}^k \left( \beta_{l-1} \log \omega_l + \frac{\log q_{l+1}}{q_l} \right) \right| \leq \sum_{l=0}^k \left| \beta_{l-1} \log \beta_{l+1} \right| + \left| \beta_{l-1} \log \beta_{l-1} \right| + \left| \frac{q_{l-1}}{q_l} \beta_l \log q_{l+1} \right| \leq 18,$$

where we used the convergence of series  $\sum q_l^{-1}$  and  $\sum q_l^{-1} \log q_l$  (see [MMY] page 272).

To prove the invariance of  $\bigcup_s \mathcal{B}_s$  under the action of  $PSL(2, \mathbb{Z})$ , is enough to consider its generators:  $T\omega = \omega + 1$  and  $S\omega = 1/\omega$ . For any irrational  $\omega$ ,  $T$  acts trivially being  $\beta_k(T\omega) = \beta_k(\omega)$  for all  $k$ , whereas for  $S$  we have  $\beta_k(\omega) = \omega\beta_{k-1}(S\omega)$  for all  $k \geq 1$ . Let  $\omega$  be an irrational and let  $\omega' = \omega^{-1}$ , let us also denote with a  $l$  quantities given by the continued fraction algorithm applied to  $\omega'$ , then using (3.1) one can prove:

$$\omega_0 \left( \sum_{j=0}^k \beta'_{j-1} \log \omega'_j{}^{-1} + s\omega_0^{-1} \log \beta'_{k-1} \right) = C(\omega, s) + \sum_{j=0}^{k+1} \beta_{j-1} \log \omega_j^{-1} + s \log \beta_k,$$

where  $C(\omega, s) = \omega_0 (\log \omega_1^{-1} - s \log \omega_0) + \sum_{l=0}^1 \beta_{l-1} \log \omega_l^{-1}$ , from which the claim follows.

Let us consider a slightly stronger version of the Bruno- $s$  condition:  $\omega \in \mathbb{R} \setminus \mathbb{Q}$  belongs to  $\tilde{\mathcal{B}}_s$  if:

$$(3.2) \quad \lim_{k \rightarrow +\infty} \left( \sum_{l=0}^k \frac{\log q_{l+1}}{q_l} - s \log q_k \right) < +\infty,$$

where  $(q_n)_n$  are the convergents to  $\omega$ .

**Remark 3.2.** This new condition is stronger than Bruno- $s$ , because the existence of the limit is required. One can construct numbers  $\omega$  which verify  $\mathcal{B}_s$  but not  $\tilde{\mathcal{B}}_s$ , as follows.

Let us call for short  $s_k = \sum_{l=0}^k \frac{\log q_{l+1}}{q_l} - s \log q_k$ . Fix  $\alpha > \beta > 0$ ,  $\delta > 0$  and to simplify take  $s > (2 + \delta)/\log 2$ . We claim that one can choose large enough positive integers  $k_1$  and  $a_1, \dots, a_{k_1+1}$  such that:

$$s_k - s_{k-1} \geq \delta \quad \text{and} \quad s_{k_1} \in (\alpha, 2\alpha),$$

for instance take  $k_1 > (\alpha - \log q_1)\delta^{-1}$  and inductively  $a_{l+1} \geq \left[ e^{\delta q_l} \left( \frac{q_{l-1}}{q_{l-2}} \right)^{2q_l} - q_{l-1} \right] q_l^{-1}$ , for all  $l = 1, \dots, k_1$ . Then one can take sufficiently many  $a_l$ 's equal to one,  $a_{k_1+1+l} = 1$  for  $l = 1, \dots, 2k_2 + 1$ , and verify that:

$$s_{k_1+1+2j} - s_{k_1+1+2j-2} < -\delta, \forall j = 0, \dots, k_2 \quad \text{and} \quad s_{k_1+1+2k_2} < \beta.$$

Then one iterate taking a sufficiently large block of large enough  $a_k$ 's, followed by a sufficiently large block of  $a_k = 1$ . The real number whose continued fraction development is given by  $x = [0, a_1, \dots, a_n, \dots]$ , verifies by construction Bruno- $s$ , with  $s > (2 + \delta)/\log 2$ , being  $(s_k)_k$  bounded by  $2\alpha$ , but it doesn't verify  $\tilde{\mathcal{B}}_s$ , in fact  $(s_k)_k$  oscillates from values larger than  $\alpha$  to values smaller than  $\beta$ , without reaching any limit.

Let us introduce two other arithmetical conditions. Let us denote by  $\mathcal{B}'_s$  the set of irrational numbers whose convergents verify:

$$(3.3) \quad \lim_{k \rightarrow +\infty} \frac{\log q_{k+1}}{q_k \log q_k} = s.$$

And a second condition as follows, let  $(\gamma_m)_{m \geq 1}$  and  $(s_m)_{m \geq 1}$  be two positive sequences of real numbers such that:  $\sum_1^{+\infty} \gamma_m = \gamma < +\infty$  and  $\sum_1^{+\infty} s_m = \sigma < +\infty$ ,

then we define condition  $\mathcal{B}_{\gamma,\sigma}$  by:

$$(3.4) \quad \frac{\log q_{m+1}}{q_m} \leq s_m \log q_m + \gamma_m \quad \forall m \geq 1.$$

**Proposition 3.3.** *Let  $\omega \in (0, 1) \setminus \mathbb{Q}$  and let  $s > 0$  then we have the following inclusions:*

- 1) *let  $\omega \in \tilde{\mathcal{B}}_s$ , if  $\omega$  is not a Bruno number then  $\omega \in \mathcal{B}'_s$ , otherwise  $\omega \in \mathcal{B}'_0$ .*
- 2) *Let  $\sigma \leq s$  and  $\omega \in \mathcal{B}_{\gamma,\sigma}$  then  $\omega \in \tilde{\mathcal{B}}_s$ ;*

*Proof.* To prove the first statement let us write the following identity:

$$(3.5) \quad \sum_{l=0}^k \frac{\log q_{l+1}}{q_l} - s \log q_k = C + \sum_{l=2}^k \left[ \frac{\log q_{l+1}}{q_l} - s (\log q_l - \log q_{l-1}) \right],$$

where  $C = (1-s) \log q_1 + \frac{\log q_2}{q_1}$ . By condition  $\tilde{\mathcal{B}}_s$ , this series converges and then its generic term goes to zero, from which we get:

$$(3.6) \quad \lim_{k \rightarrow +\infty} \frac{\log q_{k+1}}{q_k \log q_k} = s \left( 1 - \lim_{k \rightarrow +\infty} \frac{\log q_{k-1}}{\log q_k} \right).$$

Let us denote by  $s'$  be value of the right hand side of (3.6), then clearly  $s' \in [0, s]$ . Let us suppose  $s' > 0$ , but then we have for all sufficiently large  $k$ :

$$\frac{C_1}{q_k} \leq \frac{\log q_k}{\log q_{k+1}} \leq \frac{C_2}{q_k},$$

for some positive constants  $C_1, C_2$ , from which we get  $\frac{\log q_k}{\log q_{k+1}} \rightarrow 0$ , and from (3.6) we conclude that  $s' = s$ .

If  $s' = 0$ , namely  $\frac{\log q_k}{\log q_{k+1}} \rightarrow 1$ , then it is easy to check that  $\omega$  is a Bruno number.

Let us prove the second statement. For any positive integer  $k$ , using the definition of  $\mathcal{B}_{\gamma,\sigma}$  we can write:

$$(3.7) \quad \sum_{l=0}^k \frac{\log q_{l+1}}{q_l} - s \log q_k \leq \sum_{l=0}^k s_l \log q_l + \sum_{l=0}^k \gamma_l - s \log q_k,$$

for all  $0 \leq l \leq k$  we have  $\log q_l \leq \log q_k$  then the right hand side of (3.7) is bounded by:  $-\log q_k \left( s - \sum_{l=0}^k s_l \right) + \sum_{l=0}^k \gamma_l$ . By hypothesis  $\sum_{l=0}^k s_l \leq s$ , for all  $k$ , then using  $-\log q_k \leq -\log q_1$  we obtain:

$$\sum_{l=0}^k \frac{\log q_{l+1}}{q_l} - s \log q_k \leq -\log q_1 \left( s - \sum_{l=0}^k s_l \right) + \sum_{l=0}^k \gamma_l,$$

then passing to the limit on  $k$  we have:

$$\lim_{k \rightarrow +\infty} \sum_{l=0}^k \frac{\log q_{l+1}}{q_l} - s \log q_k \leq -\log q_1 (s - \sigma) + \gamma < +\infty.$$

□

**Remark 3.4.** *These new arithmetical conditions are weaker than the Bruno one, for instance condition  $\mathcal{B}'_s$  is verified by numbers  $\omega$  whose denominators  $(q_k)_k$  satisfy a growth condition like  $q_{k+1} \sim (q_k!)^s$ . Condition  $\mathcal{B}_{\gamma,\sigma}$  implies convergence of the series:  $\sum_{k \geq 0} \frac{\log q_{k+1}}{q_k \log q_k}$ .*

Let us conclude recalling a stability result of Pérez–Marco [PM1, PM2] and compare it with our result. In [PM2] author proved (Theorem V.2.1 Annexe 2 §f) using a *geometric renormalization* scheme "à la Yoccoz" valid in the one dimensional case, a stability result that can be stated as follows:

**Theorem 3.5** (Pérez–Marco, Contrôle de la diffusion). *Let  $\omega \in (0, 1) \setminus \mathbb{Q}$  and let  $(q_k)_k$  be the denominators of its convergents. Let  $F$  be an analytic and univalent function defined in the unit disk  $\{z \in \mathbb{C} : |z| < 1\}$  such that  $F(z) = \lambda z + \mathcal{O}(|z|^2)$ , where  $\lambda = e^{2\pi i\omega}$ . There exist two positive constants  $C_1, C_2$  such that if:*

$$(3.8) \quad |z| \leq C_1 e^{-\sum_{j=0}^{k-1} \frac{\log q_{j+1}}{q_j}},$$

then for all integer  $0 \leq m \leq q_k$  we have:

$$(3.9) \quad |F^m(z)| \leq C_2 e^{-\sum_{j=0}^{k-1} \frac{\log q_{j+1}}{q_j}}.$$

The meaning of the Theorem is clear: if we start inside a disk of radius  $r = C_1 e^{-\sum_{j=0}^{k-1} \frac{\log q_{j+1}}{q_j}}$  then we can apply  $F$ , up to  $q_k$  times, without leaving a disk of radius  $rC_2/C_1$ . To compare this result with our effective stability result we have to make explicit the relation between  $r$  and  $q_k$ , which give the time of "stability". Using our Bruno–s condition (3.2) we can say that  $C \leq r q_{k-1}^s \leq C'$  for some positive constants  $C, C'$ . But from (3.3) we get  $\log q_k \leq C_3 q_{k-1} \log q_{k-1}$  for some positive constant  $C_3$ , namely there exist positive constants  $C'_3, C_4$  such that:

$$q_k \leq \exp\left\{\frac{C'_3}{r^{1/s}} \log \frac{C_4}{r^{1/s}}\right\}.$$

We can then restate Theorem 3.5 as follows: if  $|z| \leq r$ , then  $|F^m(z)| \leq rC_2/C_1$  for all integer  $0 \leq m \leq \exp\left\{\frac{C'_3}{r^{1/s}} \log \frac{C_4}{r^{1/s}}\right\}$ , obtaining a better estimate on the time of effective stability.

This improvement has been obtained thanks to a good understanding of the geometry of the dynamics, if one would like to obtain these better estimates also for germs in higher dimensions, one should extend the Pérez–Marco ideas to understand the geometry of dynamics of germs in higher dimension. This could be very difficult whereas our results are easy to adapt to any dimension.

We end with a last remark related again to the work of Pérez–Marco.

**Remark 3.6.** *Pérez–Marco proved in [PM1, PM2] that any non-analytically linearizable analytic germ, univalent in the unit disk, whose multiplier at the fixed point, verifies the following arithmetical condition:*

$$(3.10) \quad \sum_{k \geq 0} \frac{\log \log q_{k+1}}{q_k} < +\infty,$$

has a sequence of periodic orbits accumulating the fixed point, whose periods,  $(q_{n_k})_k$ , make the Bruno series diverging.

Our Bruno–s condition implies (3.10), in fact from (3.2) we get:

$$\sum_{k=0}^N \frac{\log \log q_{k+1}}{q_k} \leq \sum_{k=0}^N \left( \frac{\log C_3}{q_k} + \frac{\log q_k}{q_k} + \frac{\log \log q_k}{q_k} \right),$$

we can let  $N$  grow and using standard number theory results concerning the convergents, we obtain the Pérez–Marco condition. Then we can suppose these periodic orbits accumulating the fixed point to "produce the effective stability: preventing the

orbits from a too fast escape”, a situation similar to the one holding in the Nekhoroshev Theorem for Hamiltonian systems [Ne], where the resonant web confines the flow for exponentially long times. It would be very interesting to know whether a similar phenomenon takes place in higher dimension.

We conclude by pointing out that our method gives us a stability exponent depending on the Gevrey exponent and independent of the dimension: the bigger is the exponent, longer is the time interval of stability, we can always take  $s$  small enough to have a very long time of stability.

## REFERENCES

- [Ba] W. Balser: *From Divergent Power Series to Analytic Functions. Theory and Applications of Multisummable Power Series*, Lectures Notes in Mathematics, **1582**, Springer (1994).
- [Br] A.D. Bruno: *Analytical form of differential equations*, Transactions Moscow Math.Soc. **25**, (1971), pp. 131 – 288, **26**, (1972), pp. 199 – 239.
- [Ca] T. Carletti: *The Lagrange inversion formula on non-Archimedean fields. Non-Analytical Form of Differential and Finite Difference Equations*, DCDS Séries A, Vol. **9**, N. **4**, (2003), pp. 835 – 858.
- [CM] T. Carletti and S. Marmi: *Linearization of analytic and non-analytic germs of diffeomorphisms of  $(\mathbb{C}, 0)$* , Bull. Soc. Math. Française, **128**, (2000), pp. 69 – 85.
- [GDFGS] A. Giorgilli, A. Fontich, L. Galgani and C. Simó: *Effective stability for a Hamiltonian system near an elliptic equilibrium point, with an application to the restricted three body problem*, J. of Differential Equations, **77**, (1989), pp. 167–198.
- [Gr] A. Gray: *A fixed point theorem for small divisors problems*, J. Diff. Eq., **18**, (1975), pp. 346–365.
- [HW] G.H.Hardy and E.M.Wright: *An introduction to the theory of numbers*, 5<sup>th</sup> edition Oxford Univ. Press.
- [He] M.R. Herman: *Recent Results and Some Open Questions on Siegel’s Linearization Theorem of Germs of Complex Analytic Diffeomorphisms of  $\mathbb{C}^n$  near a Fixed Point*, Proc. VIII Int. Conf. Math. Phys. Mebkhout Seneor Eds. World Scientific, (1986), pp. 138 – 184.
- [Ko] G. Koenigs: *Recherches sur les équations fonctionnelles*, Ann. Sc. E.N.S. **1**, (1884), supplément, pp. 3 – 41.
- [MMY] S.Marmi, P.Moussa and J.-C.Yoccoz: *The Brjuno functions and their regularity properties*, Communications in Mathematical Physics **186**, (1997), pp. 265 – 293.
- [Ne] N. N. Nekhoroshev: *An exponential estimate of the time of stability of nearly integrable Hamiltonian systems*, Usp. Math. Nauk., **32**, (1977), pp. 5–66; Russian Math. Surveys, **32**, (1977), pp. 1–65.
- [PM1] R. Pérez-Marco : *Sur les dynamiques holomorphes non linéarisables et une conjecture de V.I. Arnold*, Ann. scient. Éc. Norm. Sup., 4<sup>e</sup> série, t. 26, 1993, pp. 565–644.
- [PM2] R. Pérez-Marco : *Sur la dynamique des germes de difféomorphismes de  $(\mathbb{C}, 0)$  et des difféomorphismes analytiques du cercle*, Thèse Université de Paris Sud, (1990).
- [Po] H. Poincaré: *Ouvres, tome I*, Gauthier–Villars, Paris, (1917).
- [Ra] J.-P. Ramis: *Séries divergentes et Théorie asymptotiques*, Publ. Journées X-UPS, 1991, pp. 1–67.
- [Si] C.L. Siegel: *Iteration of analytic functions*, Annals of Mathematics **43** (1942), pp. 807 – 812.
- [St] S. Sternberg: *Infinite Lie groups and the formal aspects of dynamical systems*, J. Math. Mech., **10**, (1961), pp. 451–474.
- [Yo] J.-C. Yoccoz: *Théorème de Siegel, polynômes quadratiques et nombres de Bruno*, Astérisque **231**, (1995), pp. 3 – 88.

(Timoteo Carletti) SCUOLA NORMALE SUPERIORE, PIAZZA DEI CAVALIERI 7, 56126 PISA, ITALY,  
AND ASTRONOMIE ET SYSTÈMES DYNAMIQUES, INSTITUT DE MÉCANIQUE CÉLESTE, 77 AV. DEN-  
FERT ROCHEREAU, 75014 PARIS, FRANCE

*E-mail address*, Timoteo Carletti: [t.carletti@sns.it](mailto:t.carletti@sns.it)