

Arnold diffusion in Hamiltonian Systems

1: *a priori* Unstable Case

Chong-Qing CHENG¹² & Jun YAN³

ABSTRACT. By using variational method and under generic conditions we show that Arnold diffusion exists in *a priori* unstable and time-periodic Hamiltonian systems with multiple degrees of freedom.

1, Introduction

In this paper we consider *a priori* unstable and time-periodic Hamiltonian systems with arbitrary $n + 1$ degrees of freedom. The Hamiltonian has the form

$$H(u, v, t) = h_1(p) + h_2(x, y) + P(u, v, t) \quad (1.1)$$

where $u = (q, x)$, $v = (p, y)$, $(p, q) \in \mathbb{R} \times \mathbb{T}$, $(x, y) \in \mathbb{T}^n \times \mathbb{R}^n$, P is a time-1-periodic small perturbation. $H \in C^r$ ($r \geq 3$) is assumed to satisfy the following hypothesis:

H1, $h_1 + h_2$ is a convex function in v , i.e., Hessian matrix $\partial_{vv}^2(h_1 + h_2)$ is positive definite. It is finite everywhere and has superlinear growth in v , i.e., $(h_1 + h_2)/\|v\| \rightarrow \infty$ as $\|v\| \rightarrow \infty$.

H2, it is *a priori* unstable in the sense that the Hamiltonian flow $\Phi_{h_2}^t$ determined by h_2 has a non-degenerate hyperbolic fixed point $(x, y) = (0, 0)$, the function $h_2(x, 0) : \mathbb{T}^n \rightarrow \mathbb{R}$ attains its strict maximum at $x = 0 \pmod{2\pi}$. We set $h_2(0, 0) = 0$.

Here, we do not assume the condition that the hyperbolic fixed point $(x, y) = (0, 0)$ is connected to itself by its stable manifold and unstable manifold, i.e., $W^s(0, 0) \equiv W^u(0, 0)$. Such condition appears not natural when $n > 1$.

Let $\mathcal{B}_{\epsilon, K}$ denote a ball in the function space $C^r(\{(u, v, t) \in \mathbb{T}^{n+1} \times \mathbb{R}^{n+1} \times \mathbb{T} : \|v\| \leq K\} \rightarrow \mathbb{R})$, centered at the origin with radius of ϵ . Now we can state the our main result of this paper, which is a higher dimensional version of the theorem formulated by Arnold in [Ar1] where it was assumed that $n = 1$.

Theorem 1.1. *Let $A < B$ be two arbitrarily given numbers and assume H satisfies the above two conditions. There exist a small number $\epsilon > 0$, a large number $K > 0$ and a residual set in $\mathcal{S}_{\epsilon, K} \subset \mathcal{B}_{\epsilon, K}$ such that for each $P \in \mathcal{S}_{\epsilon, K}$ there exists an orbit of the Hamiltonian flow which connects the region with $p < A$ to the region with $p > B$.*

¹Department of Mathematics, Nanjing University, Nanjing 210093, China

²The Institute of Mathematical Sciences, The Chinese University of Hong Kong, China

³Institute of Mathematics, Fudan University, Shanghai 200433, China

In his celebrated paper [Ar1], Arnold constructed an example of nearly integrable Hamiltonian system with two and half degrees of freedom, in which there are some unstable orbits in the sense that the action along these orbits undergoes substantial variation. Such orbits are usually called diffusion orbits. Although this example does not have generic property, Arnold still asked whether there is such a phenomenon for a “typical” small perturbation (cf. [Ar2,Ar3]).

Variational method has its advantage in the study of Arnold diffusion problem, it needs less geometrical structure information of the system. The pioneer work of Mather in [Ma3,Ma4] provides a variational principle for time-periodically dependent positive definite Lagrangian systems. In our previous paper [CY], by using the variational method, we have shown that the diffusion orbits exist in generic *a priori* unstable Hamiltonian systems with two and half degrees of freedom. Mather has announced ([Ma5]) that, under so-called cusp residual condition, Arnold diffusion exists in *a priori* stable systems with two degrees of freedom in time-periodic case, or with three degrees of freedom in autonomous case. Some announcement was also made in [Xi] earlier. Using geometrical method, some demonstration was provided in [DLS] as well as in [Tr] to show that diffusion orbits exist in some types of *a priori* unstable and time-periodic Hamiltonian systems with two degrees of freedom.

In this paper we still use variational arguments to construct diffusion orbits. In order to use variational method, we put the problem of consideration into Lagrangian formalism. Using Legendre transformation $\mathcal{L}^* : H \rightarrow L$ we obtain the Lagrangian

$$L(u, \dot{u}, t) = \max_v \{ \langle v, \dot{u} \rangle - H(u, v, t) \}. \quad (1.2)$$

Here $\dot{u} = \dot{u}(u, v, t)$ is implicitly determined by $\dot{u} = \frac{\partial H}{\partial v}$. We denote by $\mathcal{L} : (u, v, t) \rightarrow (u, \dot{u}, t)$ the coordinate transformation determined by the Hamiltonian H .

Roughly speaking, we construct diffusion orbits by connecting different Mañé sets, along which the Lagrange action attains its local minimum. To construct local connecting orbits between different Mañé sets, we introduce so-called pseudo connecting orbit sets. These sets contain the minimal configurations of some modified Lagrangian which do not necessarily generate orbits determined by the Lagrangian L . Based on the upper semi-continuity of the set functions, from Lagrangian to Mañé set and to pseudo connecting orbit set, and on the understanding of these sets with respect to the configuration manifold and its finite covering, we show that each configuration in the pseudo connecting orbit set generates a real orbit of the Lagrangian L which connects some Mañé set to another Mañé set nearby if this Mañé set has some kind of topological triviality. Such construction does not need the manifold structure of the Mather sets, and is applicable to systems with arbitrary degrees of freedom. Thus, some global connecting orbits can be constructed if some so-called generalized transition chain is established. The definition of such a chain is introduced in this paper, and it does exist in the system we study in this paper.

In the Lagrangian formalism, the Hamiltonian equation (1.1) is equivalent to the

Lagrange equation

$$\frac{d}{dt} \left(\frac{\partial L}{\partial \dot{u}} \right) - \frac{\partial L}{\partial u} = 0. \quad (1.3)$$

This equation corresponds to the critical point of the functional

$$A_c(\gamma) = \int (L - \eta_c)(\gamma, \dot{\gamma}, t) dt,$$

where η_c is a closed 1-form whose de-Rham cohomology $[\eta_c] = c \in H^1(M, \mathbb{R})$. L and η_c can be thought as the function defined on $TM \times \mathbb{T}$.

To apply the Mather theory on positive definite Lagrangian systems we introduce a modified Lagrangian

$$\tilde{L} = L_0(\dot{u})\rho(\dot{u}) + (1 - \rho(\dot{u}))L(u, \dot{u}, t),$$

in which $L_0(\dot{u})$ is strictly convex in \dot{u} and has super-linear growth in $\|\dot{u}\|$; $\rho(\dot{u}) = 1$ when $\|\dot{u}\| \geq 2K$, $\rho(\dot{u}) = 0$ when $\|\dot{u}\| \leq K$. We choose sufficiently large K so that the diffusion orbits we search for remain in the region $\{\|\dot{u}\| \leq K\}$. Clearly, we can choose some $\rho(\dot{u})$ so that \tilde{L} is convex in \dot{u} also. This system is integrable near infinity, so each solution is defined for all $t \in \mathbb{R}$. Therefore we can assume that the Lagrangian L satisfies the conditions suggested by Mather [Ma3]:

Positive definiteness. For each $(u, t) \in M \times \mathbb{T}$, the Lagrangian function is strictly convex in velocity: the Hessian $L_{\dot{u}\dot{u}}$ is positive definite;

Super-linear growth. We suppose that L has fiber-wise super-linear growth: for each $(u, t) \in M \times \mathbb{T}$, we have $L/\|\dot{u}\| \rightarrow \infty$ as $\|\dot{u}\| \rightarrow \infty$.

Completeness. All solutions of the Lagrangian equations are well defined for all $t \in \mathbb{R}$.

Let $I = [a, b]$ be a compact interval of time. A curve $\gamma \in C^1(I, M)$ is called a c -minimizer or a c -minimal curve if it minimizes the action among all curves $\xi \in C^1(I, M)$ which satisfy the same boundary conditions:

$$A_c(\gamma) = \min_{\substack{\xi(a)=\gamma(a) \\ \xi(b)=\gamma(b)}} \int_a^b (L - \eta_c)(d\xi(t), t) dt.$$

If J is a non compact interval, the curve $\gamma \in C^1(J, M)$ is said a c -minimizer if $\gamma|_I$ is c -minimal for any compact interval $I \subset J$. An orbit $x(t)$ of Φ^t is called c -minimizing if the curve $\pi \circ X$ is c -minimizing, where the operator π is the standard projection from tangent bundle to the underling manifold along the fibers, a point $(z, s) \in TM \times \mathbb{R}$ is c -minimizing if its orbit $\phi^t(z, s)$ is c -minimizing. We use $\tilde{\mathcal{G}}_L(c) \subset TM \times \mathbb{R}$ to denote the set of minimal orbits of $L - \eta_c$ (the c -minimal orbits of L). We shall drop the subscript L when it is clear which Lagrangian is under consideration. It is not necessary to assume the periodicity of L in t for the definition of $\tilde{\mathcal{G}}$. When it is periodic in t , $\tilde{\mathcal{G}}(c) \subset TM \times \mathbb{R}$ is a nonempty compact subset of $TM \times \mathbb{T}$, invariant for the Euler-Lagrange flow ϕ_L^t .

The definition of action along a C^1 -curve can be extended to the action on a probability measure. Let \mathfrak{M} be the set of Borel probability measures on $TM \times \mathbb{T}$. For each $\nu \in \mathfrak{M}$, the action $A_c(\nu)$ is defined as the following:

$$A_c(\nu) = \int (L - \eta_c) d\nu.$$

Mather has proved [Ma3] that for each first de Rham cohomology class c there is a probability measure μ which minimizes the actions over \mathfrak{M}

$$A_c(\mu) = \inf_{\nu \in \mathfrak{M}} \int (L - \eta_c) d\nu.$$

This μ is invariant to the Euler-Lagrange flow. We use $\tilde{\mathcal{M}}(c)$ to denote the support of the measure and call it Mather set. We use $-\alpha(c) = A_c(\mu)$ to denote the minimum c -action, it defines a function $\alpha: H^1(M, \mathbb{R}) \rightarrow \mathbb{R}$, usually called α -function. Its Legendre transformation $\beta: H_1(M, \mathbb{R}) \rightarrow \mathbb{R}$ is usually called β -function. Both functions are convex, finite everywhere and have super-linear growth [Ma3].

To define Aubry set and Mañé set we let

$$h_c((m, t), (m', t')) = \min_{\substack{\gamma \in C^1([t, t'], M) \\ \gamma(t)=m, \gamma(t')=m'}} \int_t^{t'} (L - \eta_c)(d\gamma(s), s) ds + (t' - t)\alpha(c),$$

$$F_c((m, s), (m', s')) = \inf_{\substack{t=s \pmod{1} \\ t'=s' \pmod{1} \\ t'-t \geq 1}} h_c((m, t), (m', t'))$$

$$h_c^\infty((m, s), (m', s')) = \liminf_{\substack{s=t \pmod{2\pi} \\ s'=t' \pmod{2\pi} \\ t'-t \rightarrow \infty}} h_c((m, t), (m', t')),$$

$$h_c^k(m, m') = h_c((m, 0), (m', k)),$$

$$h_c^\infty(m, m') = h_c^\infty((m, 0), (m', 0)),$$

$$F_c(m, m') = F_c((m, s), (m', s'))$$

$$d_c(m, m') = h_c^\infty(m, m') + h_c^\infty(m', m).$$

It was showed in [Ma4] that d_c is a pseudo-metric on the set $\{x \in M : h_c^\infty(x, x) = 0\}$. A curve $\gamma \in C^1(\mathbb{R}, M)$ is called c -semi-static if

$$A_c(\gamma|_{[a, b]}) + \alpha(c)(b - a) = F_c(\gamma(a), \gamma(b), a \pmod{1}, b \pmod{1})$$

for each $[a, b] \subset \mathbb{R}$. A curve $\gamma \in C^1(\mathbb{R}, M)$ is called c -static if, in addition

$$A_c(\gamma|_{[a, b]}) + \alpha(c)(b - a) = -F_c(\gamma(b), \gamma(a), b \pmod{1}, a \pmod{1})$$

for each $[a, b] \subset \mathbb{R}$. An orbit $X(t) = (d\gamma(t), t \pmod{1})$ is called c -static (semi-static) if γ is c -static (semi-static). We call the Mañé set $\tilde{\mathcal{N}}(c)$ the union of global c -semi-static orbits, the set $\tilde{\mathcal{A}}(c)$ is defined as the union of global c -static orbits, we call it Aubry set. We can also define corresponding Aubry sets and Mañé sets for some covering manifold \tilde{M} respectively. Obviously, the c -static (semi-static) orbits for \tilde{M} is not necessarily c -static (semi-static) for M .

We use $\mathcal{M}(c)$, $\mathcal{A}(c)$, $\mathcal{N}(c)$ and $\mathcal{G}(c)$ to denote the standard projection of $\tilde{\mathcal{M}}(c)$, $\tilde{\mathcal{A}}(c)$, $\tilde{\mathcal{N}}(c)$ and $\tilde{\mathcal{G}}(c)$ from $TM \times \mathbb{T}$ to $M \times \mathbb{T}$ respectively. We have the following inclusions ([Be])

$$\tilde{\mathcal{M}}(c) \subseteq \tilde{\mathcal{A}}(c) \subseteq \tilde{\mathcal{N}}(c) \subseteq \tilde{\mathcal{G}}(c).$$

It was showed in [Ma4] that the inverse of the projection is Lipschitz when it is restricted to $\mathcal{A}(c)$ and $\mathcal{M}(c)$.

In the following we use the symbol $\tilde{\mathcal{N}}_s(c) = \tilde{\mathcal{N}}(c)|_{t=s}$ to denote the time section of a Mañé set, and so on. We use Φ_H^t , Φ_H to denote the Hamiltonian flow generated by H and its time-1-map, and ϕ_L^t , ϕ_L to denote the Lagrangian flow generated by L and its time-1-map respectively.

This paper is organized as follows. In the section 2 we introduce so-called pseudo connecting orbit set and establish the upper semi-continuity of these sets. Such property shall be used to show the existence of local minimal orbits connecting some Mañé set to another Mañé set nearby. In the section 3, we investigate the topological structure of the Mañé sets and the pseudo connecting orbit sets, they correspond to those cohomology classes through which the diffusion orbits shall be constructed. The Mañé set becomes larger if we consider a finite covering of the manifold. In the section 4, by making use of the upper semi-continuity of Mañé sets, the existence of local connecting orbits is established if the Mañé set has some kind of triviality. The section 5 is devoted to the construction of diffusion orbits if there is a so-called generalized transition chain along the corresponding path in the first de-Rham cohomology space. To show the generic condition we establish some Hölder continuity of the barrier functions in the section 6, with which the generic property is proved in the last section.

In this paper, the only assumption on h_2 is the existence of a non-degenerate minimal fixed point with respect to the Lagrangian flow $\mathcal{L}(\Phi_{h_2}^t)$. Thus, the main result and the method developed in this paper can be applied to study the diffusion in *a priori* stable Hamiltonian systems with arbitrary n degrees of freedom. We shall present it in our next paper.

2, Upper semi-continuity

The construction of diffusion orbits depends on the upper semi-continuity of some set functions.

Lemma 2.1. *We assume $L \in C^r(TM \times \mathbb{R}, \mathbb{R})$ ($r \geq 2$) satisfies the positive definite, superlinear-growth and completeness conditions, where M is a compact, connected Riemannian manifold. Considered as the function of t , L is assumed periodic for $t \in (-\infty, 0]$ and for $t \in [1, \infty)$. Then the map $L \rightarrow \tilde{\mathcal{G}}_L \subset TM \times \mathbb{R}$ is upper semi-continuous. As an immediate consequence, the map $c \rightarrow \tilde{\mathcal{G}}(c)$ is upper semi-continuous if L is periodic in t .*

The proof of this lemma was provided in [Be2,CY]. We can consider t is defined on $(\mathbb{T} \vee [0, 1] \vee \mathbb{T}) / \sim$, where \sim is defined by identifying $\{0\} \in [0, 1]$ with some point

on one circle and identifying $\{1\} \in [0, 1]$ with some point on another circle. Let $U_k = \{(\zeta, q, t) : (q, t) \in M \times (\mathbb{T} \vee [0, 1] \vee \mathbb{T}) / \sim, \|\zeta\| \leq k, \}$, $\cup_{k=1}^{\infty} U_k = TM \times \mathbb{R}$. Let $L_i \in C^r(TM \times \mathbb{T}, \mathbb{R})$. We say L_i converges to L if for each $\epsilon > 0$ and each U_k there exists i_0 such that $\|L - L_i\|_{U_k} \leq \epsilon$ if $i \geq i_0$.

In the application, the set $\tilde{\mathcal{G}}(c)$ seems too big to be used for the construction of connecting orbits in interesting problems. Mañé sets seem to be good candidates. In the time-periodic case, Mañé set can be a proper subset of $\tilde{\mathcal{G}}(c)$, $\tilde{\mathcal{N}}(c) \subsetneq \tilde{\mathcal{G}}(c)$. It is closely related to the problem whether the Lax-Oleinik semi-group converges or not, some example can be found in [FM]. To establish some connection between two Mañé sets we consider a modified Lagrangian

$$L_{\eta, \mu, \psi} = L - \eta - \mu - \psi$$

where η is a closed 1-form on M such that $[\eta] = c$, μ is a 1-form depending on t in the way that the restriction of μ on $\{t \leq 0\}$ is 0, the restriction on $\{t \geq 1\}$ is a closed 1-form $\bar{\mu}$ on M with $[\bar{\mu}] = c' - c$. ψ is a function on $M \times \mathbb{R}$ and $\psi = 0$ in $(-\infty, 0] \cup [1, \infty)$. Let $m, m' \in M$, we define

$$h_{\eta, \mu, \psi}^{T_0, T_1}(m, m') = \inf_{\substack{\gamma(-T_0)=m \\ \gamma(T_1)=m'}} \int_{-T_0}^{T_1} L_{\eta, \mu, \psi}(d\gamma(t), t) dt + T_0 \alpha(c) + T_1 \alpha(c').$$

Clearly $\exists m^* \in M$ and some constants $C_{\eta, \mu}$, $C_{\eta, \mu, \psi}$, independent of T_0, T_1 , such that

$$\begin{aligned} h_{\eta, \mu, \psi}^{T_0, T_1}(m, m') &\leq h_c^{T_0}(m, m^*) + h_{c'}^{T_2}(m^*, m') + C_{\eta, \mu} \\ &\leq C_{\eta, \mu, \psi}. \end{aligned}$$

Thus its limit infimum is bounded

$$h_{\eta, \mu, \psi}^{\infty}(m, m') = \liminf_{T_0, T_1 \rightarrow \infty} h_{\eta, \mu, \psi}^{T_0, T_1}(m, m') \leq C_{\eta, \mu, \psi}.$$

Let $\{T_0^i\}_{i \in \mathbb{Z}_+}$ and $\{T_1^i\}_{i \in \mathbb{Z}_+}$ be the sequence of positive integers such that $T_j^i \rightarrow \infty$ ($j = 0, 1$) as $i \rightarrow \infty$ and the following limit exists

$$\lim_{i \rightarrow \infty} h_{\eta, \mu, \psi}^{T_0^i, T_1^i}(m, m') = h_{\eta, \mu, \psi}^{\infty}(m, m').$$

Let $\gamma_i(t, m, m') : [-T_0^i, T_1^i] \rightarrow M$ be a minimizer connecting m and m'

$$h_{\eta, \mu, \psi}^{T_0^i, T_1^i}(m, m') = \int_{-T_0^i}^{T_1^i} L_{\eta, \mu, \psi}(d\gamma_i(t), t) dt + T_0^i \alpha(c) + T_1^i \alpha(c').$$

It is not difficult to see that for any compact interval $[a, b]$ there is some $I \in \mathbb{Z}_+$ such that the set $\{\gamma_i\}_{i \geq I}$ is pre-compact in $C^1([a, b], M)$.

Lemma 2.2. Let $\gamma: \mathbb{R} \rightarrow M$ be an accumulation point of $\{\gamma_i\}$. If $s \geq 1$ then

$$A_{L_{\eta,\mu,\psi}}(\gamma|[s, \tau]) = \inf_{\substack{\tau_1 - \tau \in \mathbb{Z}, \tau_1 > s \\ \gamma^*(s) = \gamma(s) \\ \gamma^*(\tau_1) = \gamma(\tau)}} \int_s^{\tau_1} L_{\eta,\mu,\psi}(d\gamma^*(t), t) dt + (\tau_1 - \tau)\alpha(c'); \quad (2.1a)$$

if $\tau \leq 0$ then

$$A_{L_{\eta,\mu,\psi}}(\gamma|[s, \tau]) = \inf_{\substack{s_1 - s \in \mathbb{Z}, s_1 < \tau \\ \gamma^*(s_1) = \gamma(s) \\ \gamma^*(\tau) = \gamma(\tau)}} \int_{s_1}^{\tau} L_{\eta,\mu,\psi}(d\gamma^*(t), t) dt - (s_1 - s)\alpha(c); \quad (2.1b)$$

if $s \leq 0$ and $\tau \geq 1$ then

$$A_{L_{\eta,\mu,\psi}}(\gamma|[s, \tau]) = \inf_{\substack{s_1 - s \in \mathbb{Z}, \tau_1 - \tau \in \mathbb{Z} \\ s_1 \leq 0, \tau_1 \geq 1 \\ \gamma^*(s_1) = \gamma(s) \\ \gamma^*(\tau_1) = \gamma(\tau)}} \int_{s_1}^{\tau_1} L_{\eta,\mu,\psi}(d\gamma^*(t), t) dt - (s_1 - s)\alpha(c) - (\tau_1 - \tau)\alpha(c'). \quad (2.1c)$$

Proof: To show that let us suppose the contrary, for instance, (2.15b) does not hold. Thus there would exist $\Delta > 0$, $s < \tau \leq 0$, $s_1 < \tau \leq 0$, $s_1 - s \in \mathbb{Z}$ and a curve $\gamma^*: [s_1, \tau] \rightarrow M$ with $\gamma^*(s_1) = \gamma(s)$, $\gamma^*(\tau) = \gamma(\tau)$ such that

$$A_{L_{\eta,\mu,\psi}}(\gamma|[s, \tau]) \geq \int_{s_1}^{\tau} L_{\eta,\mu,\psi}(d\gamma^*(t), t) dt - (s_1 - s)\alpha(c) + \Delta.$$

Let $\epsilon = \frac{1}{4}\Delta$. By the definition of limit infimum there exist $T_0^{i_0} > 0$ and $T_1^{i_0} > 0$ such that

$$h_{\eta,\mu,\psi}^{T_0, T_1}(m_0, m_1) \geq h_{\eta,\mu,\psi}^{\infty}(m_0, m_1) - \epsilon, \quad \forall T_0 \geq T_0^{i_0}, T_1 \geq T_1^{i_0}, \quad (2.2)$$

there exist subsequences $T_j^{i_k}$ ($j = 0, 1, k = 0, 1, 2, \dots$) such that for all $k > 0$

$$T_0^{i_k} - T_0^{i_0} \geq s - s_1, \quad (2.3)$$

$$|h_{\eta,\mu,\psi}^{T_0^{i_k}, T_1^{i_k}}(m_0, m_1) - h_{\eta,\mu,\psi}^{\infty}(m_0, m_1)| < \epsilon. \quad (2.4)$$

By taking a further subsequence we can assume $\gamma_{i_k} \rightarrow \gamma$. In this case, we can choose sufficiently large k such that $\gamma_{i_k}(s)$ and $\gamma_{i_k}(\tau)$ are so close to $\gamma(s)$ and $\gamma(\tau)$ respectively that we can construct a curve $\gamma_{i_k}^*: [s_1, \tau] \rightarrow M$ which has the same endpoints as γ_{i_k} : $\gamma_{i_k}^*(s_1) = \gamma_{i_k}(s)$, $\gamma_{i_k}^*(\tau) = \gamma_{i_k}(\tau)$ and satisfies the following

$$A_{L_{\eta,\mu,\psi}}(\gamma_{i_k}|[s, \tau]) \geq \int_{s_1}^{\tau} L_{\eta,\mu,\psi}(d\gamma_{i_k}^*(t), t) dt - (s_1 - s)\alpha(c) + \frac{3}{4}\Delta. \quad (2.5)$$

Let $T'_0 = T_0^{i_k} + (s - s_1)$, if we extend $\gamma_{i_k}^*$ to $\mathbb{R} \rightarrow M$ such that

$$\gamma_{i_k}^* = \begin{cases} \gamma_{i_k}(t - s_1 + s), & t \leq s_1, \\ \gamma_{i_k}^*(t), & s_1 \leq t \leq \tau, \\ \gamma_{i_k}(t), & t \geq \tau, \end{cases}$$

then we obtain from (2.4) and (2.5) that

$$\begin{aligned} h_{\eta, \mu, \psi}^{T'_0, T_1^{i_k}}(m_0, m_1) &\leq A_{L_{\eta, \mu, \psi}}(\gamma_{i_k}^*|[-T'_0, T_1^{i_k}]) - T_1^{i_k} \alpha(c') - T'_0 \alpha(c) \\ &\leq A_{L_{\eta, \mu, \psi}}(\gamma_{i_k}|[-T_0^{i_k}, T_1^{i_k}]) - T_1^{i_k} \alpha(c') - T_0^{i_k} \alpha(c) - \frac{3}{4} \Delta \\ &\leq h_{\eta, \mu, \psi}^\infty(m_0, m_1) - 2\epsilon. \end{aligned}$$

but this contradicts (2.2) since $T'_0 \geq T_0^{i_0}$ and $T_1^{i_k} \geq T_1^{i_0}$, guaranteed by (2.3). (2.1a) and (2.1c) can be proved in the same way. \square

With this lemma it is natural to define

$$\tilde{\mathcal{C}}_{\eta, \mu, \psi} = \{d\gamma \in \tilde{\mathcal{G}}_{L_{\eta, \mu, \psi}} : (2.1a) (2.1b) \text{ and } (2.1c) \text{ hold}\}.$$

Although the elements in this set are not necessarily the orbits of the Lagrangian flow determined by L , the α -limit set of each element in this set is contained in $\tilde{\mathcal{N}}(c)$, the ω -limit set is contained in $\tilde{\mathcal{N}}(c')$. Due to this reason, we call it pseudo connecting orbit set. Obviously $\tilde{\mathcal{C}}_{\eta, 0, 0} = \tilde{\mathcal{N}}(c)$. For convenience we may drop the subscript ψ in the symbol when it is equal to zero, i.e. $\tilde{\mathcal{C}}_{\eta, \mu} := \tilde{\mathcal{C}}_{\eta, \mu, 0}$.

Lemma 2.3. *The map $(\eta, \mu, \psi) \rightarrow \tilde{\mathcal{C}}_{\eta, \mu, \psi}$ is upper semi-continuous. $\tilde{\mathcal{C}}_{\eta, 0, 0} = \tilde{\mathcal{N}}(c)$ if $[\eta] = c$. Consequently, the map $c \rightarrow \tilde{\mathcal{N}}(c)$ is upper semi-continuous.*

Proof: Let $\eta_i \rightarrow \eta$, $\mu_i \rightarrow \mu$ and $\psi_i \rightarrow \psi$ let $\gamma_i \in \tilde{\mathcal{C}}_{\eta_i, \mu_i, \psi_i}$ and let γ be an accumulation point of the set $\{\gamma_i \in \tilde{\mathcal{C}}_{\eta_i, \mu_i, \psi_i}\}_{i \in \mathbb{Z}^+}$. Clearly, $\gamma \in \tilde{\mathcal{C}}_{\eta, \mu, \psi}$. If $\gamma \notin \tilde{\mathcal{C}}_{\eta, \mu, \psi}$ there would be two point $\gamma(s), \gamma(\tau) \in M$ such that one of the following three possible cases takes place. Either $\gamma(s)$ and $\gamma(\tau) \in M$ can be connected by another curve γ^* : $[s + n, \tau] \rightarrow M$ with smaller action

$$A_{L_{\eta, \mu, \psi}}(\gamma|[s, \tau]) < A_{L_{\eta, \mu, \psi}}(\gamma^*|[s + n, \tau]) - n\alpha(c)$$

in the case $\tau < 0$; or there would a curve γ^* : $[s, \tau + n] \rightarrow M$ such that

$$A_{L_{\eta, \mu, \psi}}(\gamma|[s, \tau]) < A_{L_{\eta, \mu, \psi}}(\gamma^*|[s, \tau + n]) - n\alpha(c')$$

in the case $s \geq 1$, or when $s \leq 0$ and $\tau \geq 1$ there would be a curve γ^* : $[s + n_1, \tau + n_2] \rightarrow M$ such that

$$A_{L_{\eta, \mu, \psi}}(\gamma|[s, \tau]) < A_{L_{\eta, \mu, \psi}}(\gamma^*|[s + n_1, \tau + n_2]) - n_1\alpha(c) - n_2\alpha(c')$$

where $s + n_1 \leq 0$, $\tau + n_2 \geq 1$. Since γ is an accumulation point of γ_i , for any small $\epsilon > 0$, there would be sufficiently large i such that $\|\gamma - \gamma_i\|_{C^1[s, \tau]} < \epsilon$, it follows that $\gamma_i \notin \tilde{\mathcal{C}}_{\eta_i, \mu_i, \psi_i}$ but that is absurd.

Let us consider the case that $\mu = 0$ and $\psi = 0$. In this case, $L - \eta$ is periodic in t . If some orbit $\gamma \in \tilde{\mathcal{C}}_{\eta,0,0}: \mathbb{R} \rightarrow M$ is not semi-static, then there exist $s < \tau \in \mathbb{R}$, $n \in \mathbb{Z}$, $\Delta > 0$ and a curve $\gamma^*: [s, \tau + n] \rightarrow M$ such that $\gamma^*(s) = \gamma(s)$, $\gamma^*(\tau + n) = \gamma(\tau)$ and

$$A_{L_{\eta,0,0}}(\gamma|[s, \tau]) \geq A_{L_{\eta,0,0}}(\gamma^*|[s, \tau + n]) - n\alpha(c) + \Delta.$$

We can extend γ^* to $[s_1, \tau_1 + n] \rightarrow M$ such that $s_1 \leq \min\{s, 0\}$, $\min\{\tau_1, \tau_1 + n\} \geq 1$, $\tau_1 \geq \tau$ and

$$\gamma^* = \begin{cases} \gamma(t), & s_1 \leq t \leq s, \\ \gamma^*(t), & s \leq t \leq \tau + n, \\ \gamma(t - n), & \tau + n \leq t \leq \tau_1 + n. \end{cases}$$

Since $L - \eta$ is periodic in t , we would have

$$A_{L_{\eta,0,0}}(\gamma|[s_1, \tau_1]) \geq A_{L_{\eta,0,0}}(\tau^* \gamma|[s_1, \tau_1 + n]) - n\alpha(c) + \Delta.$$

but this contradicts to (2.1c). \square

The upper semi-continuity of the map $(\eta, \mu, \psi) \rightarrow \tilde{\mathcal{C}}_{\eta,\mu,\psi}$ will be fully exploited to construct connecting orbits between two different Mañé sets if they are closed to each other.

3, Structure of some $\tilde{\mathcal{N}}(c)$ and $\tilde{\mathcal{C}}_{\eta,\mu,\psi}$

It is natural to study the topological structure of the relevant Mañé sets if we want to construct the connecting orbits between them.

Let L be the Lagrangian obtained from H in (1.1) by the Legendre transformation, it has the form as follows:

$$L(u, \dot{u}, t) = \ell_1(\dot{q}) + \ell_2(x, \dot{x}) + L_1(u, \dot{u}, t), \quad (3.1)$$

here $\ell_i = \mathcal{L}^*(h_i)$ for $i = 1, 2$, L_1 is a small perturbation. The perturbation term of the Lagrangian L_1 and the perturbation term of the Hamiltonian P is related by an operator $\Delta\mathcal{L}^*$ induced by the Legendre transformation $L_1 = \Delta\mathcal{L}^*(P) = \mathcal{L}^*(h_1 + h_2 + P) - \mathcal{L}^*(h_1 + h_2)$. We also denote by $\mathcal{B}_{\epsilon, K}$ the ball in $C^r(\{(u, \dot{u}, t) \in \mathbb{T}^{k+n} \times \mathbb{R}^{k+n} \times \mathbb{T} : \|\dot{u}\| \leq K\} \rightarrow \mathbb{R})$, centered at the origin with radius of ϵ . Obviously, when $\epsilon \leq 1$, there exists $\varrho > 0$ such that

$$\Delta\mathcal{L}^*(\mathcal{B}_{\epsilon, 2K}) \subset \mathcal{B}_{\varrho\epsilon, K}.$$

Let $c = (c_q, c_x)$ denote a cohomology class in $H^1(\mathbb{T}^{k+n}, \mathbb{R})$ where $c_q \in \mathbb{R}^k$ and $c_x \in \mathbb{R}^n$. To obtain the result of this paper we choose $k = 1$, but the demonstration in the following 3, 4 and 5 sections applies for arbitrary k .

Lemma 3.1. *Given some large number $K > 0$ and a small number $\delta > 0$. There exists a small number $\epsilon = \epsilon(\delta) > 0$, if $c_q \in \{\max_{1 \leq i \leq k} |c_{q_i}| \leq K\}$ and if $P \in \mathcal{B}_{\epsilon, 2K}$, then there exists an n -dimensional convex set $\mathcal{D}(c_q)$ which contains $\{c_q = \text{constant}, \|c_x\| < C_x\}$ with small $C_x > 0$ such that*

- 1, for each $c \in \{\|c_x\| < C_x\}$, the Mañé set $\tilde{\mathcal{N}}(c) \subset \{\|x\| < \delta\}$;
- 2, for each $c \in \text{int}(\mathcal{D}(c_q))$, the Mather set $\tilde{\mathcal{M}}(c) \subset \{\|x\| < \delta\}$, for each $c \in \{c_q = \text{constant}\} \setminus \overline{\mathcal{D}(c_q)}$ and each c -minimal measure μ , $\rho_x(\mu) \neq 0$;
- 3, if $\mathcal{M}(c)$ is uniquely ergodic for each $c \in \text{int}(\mathcal{D}(c_q))$, then $\mathcal{N}(c) \subset \{\|x\| < \delta\}$ for each $c \in \text{int}(\mathcal{D}(c_q))$.

The interior of $\mathcal{D}(c_q)$ is in the sense that we think $\mathcal{D}(c_q)$ as a set in \mathbb{R}^n . We denote the rotation vector of μ by $\rho(\mu) = (\rho_q(\mu), \rho_x(\mu))$.

Proof: Let $\gamma: \mathbb{R} \rightarrow \mathbb{T}^{k+n}$ be a c -minimal curve of the Lagrangian L . As the first step, we claim the following: for suitably small $\delta > 0$, there exist $\epsilon > 0$, $C_x > 0$ and $\lambda \in (0, 1]$ such that if $\|c_x\| \leq C_x$ and $P \in \mathcal{B}_{\epsilon, 2K}$, and if $\gamma(t^*) \notin \{\|x\| \leq \delta\}$ for some $t^* \in \mathbb{R}$, then there exist $t_0 < t^* < t_1$ such that $\gamma(t_i) \in \{\|x\| \leq \lambda\delta\}$ ($i = 0, 1$). Let us suppose the contrary. It means that for any large number $T > 0$, there are $t_1, t_2 \in \mathbb{R}$ such that $t_2 \geq t_1 + T$ and $\gamma(t) \notin \{\|x\| \leq \lambda\delta\}$ for all $t \in [t_1, t_2]$. To show the absurdity, let us consider the Lagrangian ℓ_2 first.

To each absolutely continuous curve $\gamma_x: [t_0, t_1] \rightarrow \mathbb{T}^n$ we associate a number $|\llbracket \gamma_x \rrbracket_{[t_0, t_1]}| = \frac{1}{2\pi} \sum_{i=1}^n |\tilde{\gamma}_{x_i}(t_1) - \tilde{\gamma}_{x_i}(t_0)|$ where $\tilde{\gamma}_x$ denotes the lift of γ_x to the universal covering \mathbb{R}^n . If $\gamma_x(t) \notin \{\|x\| < \lambda\delta\}$ for all $t \in (t_0, t_1)$ and if there is some $t^* \in (t_0, t_1)$ such that $\gamma_x(t^*) \notin \{\|x\| < \delta\}$, then there exist $E_1, E_2 > 0$ such that

$$\int_{t_1}^{t_2} \ell_2(d\gamma_x(t)) dt \geq E_1 \lambda^2 \delta^2 (t_1 - t_0) + E_2 (\delta^2 + |\llbracket \gamma_x \rrbracket_{[t_0, t_1]}|). \quad (3.2)$$

Here, we have made use of the super-linear growth in \dot{x} and the hypothesis **(H2)**. Let $\xi_x: [t_0, t_1] \rightarrow \mathbb{T}^n$ ($t_1 - t_0 \geq 1$) be a minimal curve of ℓ_2 joining two points in $\{\|x\| \leq \lambda\delta\}$. Since $\{x = \dot{x} = 0\}$ is hyperbolic, we see that $|\xi_{x_i}(t_1) - \bar{\xi}_{x_i}(t_0)| \leq 2\lambda\delta$ for $1 \leq i \leq n$, and there exists $E_3 > 0$ such that

$$\int_{t_1}^{t_2} \ell_2(d\xi_x(t)) dt \leq E_3 \lambda^2 \delta^2. \quad (3.3)$$

Choose any two points m_1 and m_2 on the boundary of $\{\|x\| \leq \lambda\delta\}$ and let $\xi_{0x}: [t_0 - 1, t_0] \rightarrow \mathbb{T}^n$ and $\xi_{1x}: [t_1, t_1 + 1] \rightarrow \mathbb{T}^n$ be the minimal curve of ℓ_2 such that $\xi_{0x}(t_0 - 1) = \gamma_x(t_0 - 1)$, $\xi_{0x}(t_0) = m_0$, $\xi_{1x}(t_1) = m_1$ and $\xi_{1x}(t_1 + 1) = \gamma_x(t_1 + 1)$. Clearly, the action of ℓ_2 along these two curves and along $\gamma_x|_{[t_0-1, t_0] \cup [t_1, t_1+1]}$ are bounded

$$\begin{aligned} \int_{t_0-1}^{t_0} \ell_2(d\xi_{0x}(t)) dt &\leq E_4, & \int_{t_1}^{t_1+1} \ell_2(d\xi_{1x}(t)) dt &\leq E_4, \\ \int_{t_0-1}^{t_0} \ell_2(d\gamma_x(t)) dt &\leq E_4, & \int_{t_1}^{t_1+1} \ell_2(d\gamma_x(t)) dt &\leq E_4. \end{aligned}$$

There also exists $\Theta > 0$ such that

$$|\bar{\xi}_{0x}(t_0) - \bar{\xi}_{0x}(t_0 - 1)| \leq \Theta, \quad |\bar{\xi}_{1x}(t_1 + 1) - \bar{\xi}_{1x}(t_1)| \leq \Theta.$$

We construct a curve $\xi = (\xi_q, \xi_x) : \mathbb{R} \rightarrow \mathbb{T}^k \times \mathbb{T}^n$ such that $\xi_q(t) = \gamma_q(t)$,

$$\xi_x(t) = \begin{cases} \gamma_x(t) & t \leq t_0 - 1, \\ \xi_{0x}(t) & t_0 - 1 \leq t \leq t_0, \\ \xi_x(t) & t_0 \leq t \leq t_1, \\ \xi_{1x}(t) & t_1 \leq t \leq t_1 + 1, \\ \gamma_x(t) & t \geq t_1 + 1, \end{cases}$$

and compare the action of L along the curve γ with the action along ξ ,

$$\begin{aligned} & \int_{t_0-1}^{t_1+1} \left(L(d\gamma(t), t) - L(d\xi(t), t) - \langle c, \dot{\gamma}(t) - \dot{\xi}(t) \rangle \right) dt \\ & \geq \int_{t_0}^{t_1} \left(\ell_2(d\gamma_x(t)) - \ell_2(d\xi_x(t)) \right) dt \\ & \quad - 2\pi C_x |[\gamma_x|_{[t_0-1, t_1+1]}]| - 2\rho\epsilon(t_1 - t_0) - 4E_4 - 2\Theta \\ & \geq \frac{1}{2} (E_1 \lambda^2 \delta^2 (t_1 - t_0) + E_2) \delta^2 - 4E_4 - 2\Theta > 0, \end{aligned}$$

if we set

$$\lambda \leq \sqrt{\frac{E_2}{2E_3}}, \quad C_x \leq \frac{E_2}{2\pi} \quad \epsilon \leq \frac{E_1 \lambda^2 \delta^2}{4\rho}, \quad (3.4)$$

and let $t_1 - t_0$ be sufficiently large. This contradiction verifies our claim. Therefore, each c -minimal orbit $d\gamma$ must enter the region $\{\|x\| \leq \lambda\delta\}$ for infinitely many times if (3.4) is satisfied.

Now we assume $\gamma = (\gamma_q, \gamma_x) : \mathbb{R} \rightarrow \mathbb{T}^k \times \mathbb{T}^n$ is a c -semi static curve for L such that $\gamma(t_0), \gamma(t_1) \in \{\|x\| = \lambda\delta\}$, $\gamma(t^*) \notin \{\|x\| \leq \delta\}$ for some $t^* \in (t_0, t_1)$. In this case, we construct a curve $\xi = (\xi_q, \xi_x) : \mathbb{R} \rightarrow \mathbb{T}^k \times \mathbb{T}^n$ such that $\xi_q(t) = \gamma_q(t)$,

$$\xi_x(t) = \begin{cases} \gamma_x(t) & t \leq t_0, \\ \xi_x(t) & t_0 \leq t \leq t_1, \\ \gamma_x(t) & t \geq t_1. \end{cases}$$

In this case we obtain from (3.2), (3.3) and (3.4) that

$$\begin{aligned} & \int_{t_0}^{t_1} \left(L(d\gamma(t), t) - L(d\xi(t), t) - \langle c, \dot{\gamma}(t) - \dot{\xi}(t) \rangle \right) dt \\ & \geq \int_{t_0}^{t_1} \left(\ell_2(d\gamma_x(t)) - \ell_2(d\xi_x(t)) \right) dt - 2\pi C_x |[\gamma_x]| - 2\epsilon(t_1 - t_0) \\ & \geq \frac{1}{2} (E_1 \lambda^2 \delta^2 (t_1 - t_0) + E_2 \delta^2) > 0, \end{aligned}$$

but this contradicts again the fact that γ is c -semi static. This proves the first part of the lemma.

To continue the proof, we define

$$\mathcal{D}(c_q) = \left\{ c \in H^1(\mathbb{T}^k \times \mathbb{T}^n, \mathbb{R}) : c_q = \text{constant}, \right. \\ \left. \exists c\text{-minimal measure } \mu \text{ such that } \rho_x(\mu) = 0 \right\}.$$

Obviously, it is an n -dimensional convex disk and contains $\{c_q = \text{constant}, \|c_x\| \leq C_x\}$. In fact, if μ is a c -minimal measure for some $c \in \text{int}(\mathcal{D}(c_q))$ then it is also a $(c_q, 0)$ -minimal measure. To see it, let us note a fact:

Proposition 3.2. *Let $c', c^* \in H^1(M, \mathbb{R})$, μ' and μ^* be the corresponding minimal measures respectively. If $\langle c' - c^*, \rho(\mu') \rangle = \langle c' - c^*, \rho(\mu^*) \rangle = 0$, then $\alpha(c') = \alpha(c^*)$.*

Proof: By the definition of the α -function we find that

$$\begin{aligned} -\alpha(c') &= \int (L - \eta_{c'}) d\mu' \\ &= \int (L - \eta_{c^*}) d\mu^* + \langle c^* - c', \rho(\mu) \rangle \\ &\geq -\alpha(c^*). \end{aligned}$$

In the same way, we have $-\alpha(c^*) \geq -\alpha(c')$. \square

It follows from this proposition that $\alpha(c) = \text{constant}$ for all $c \in \mathcal{D}(c_q)$. For each $c \in \text{int}(\mathcal{D}(c_q))$ if there was a c -minimal measure μ_1 such that $\rho_x(\mu_1) \neq 0$, then $\exists c' = (c_q, c'_x) \in \text{int}(\mathcal{D}(c_q))$ such that $\langle c_x - c'_x, \rho_x(\mu_1) \rangle < 0$. Thus

$$\begin{aligned} -\alpha(c^*) &= A_{c^*}(\mu_1) \\ &= A_{c'}(\mu_1) + \langle c_x - c'_x, \rho(\mu_1) \rangle \\ &> -\alpha(c'). \end{aligned}$$

On the other hand, from the definition of $\mathcal{D}(c_q)$ and from the proposition 3.2 we obtain that $\alpha(c') = \alpha(c^*)$. The contradiction implies that $\rho_x(\mu) = 0$ for each c -minimal measure when $c \in \text{int}(\mathcal{D}(c_q))$. Consequently, for each c -minimal measure μ

$$\int (L - \eta_c) d\mu = \int (L - \eta_{c_q}) d\mu,$$

here, $\eta_c = (\eta_{c_q}, \eta_{c_x})$ is any closed 1-form such that $[\eta_c] = (c_q, c_x) \in H^1(\mathbb{T}^{k+n}, \mathbb{R})$. Therefore, $\text{supp}(\mu) \subset \{\|x\| \leq \delta\}$. This proves the second part of the lemma.

Finally, let us consider the case that the c -minimal measure μ_c is always uniquely ergodic for each $c \in \text{int}(\mathcal{D}(c_q))$. It is easy to see that $\exists \mu$ such that $\mu = \mu_c$ for all $c \in \text{int}(\mathcal{D}(c_q))$. Let $d\gamma \in \tilde{\mathcal{N}}(c)$. Note $\tilde{\mathcal{N}}(c) = \tilde{\mathcal{A}}(c)$ in this case. For each $\xi \in \mathcal{M}_0(c)$, if $k_{ij} \rightarrow \infty$ ($i = 1, 2$) as $j \rightarrow \infty$ are the two sequences such that $d\gamma(-k_{1j}), d\gamma(k_{2j}) \rightarrow \pi^{-1}(\xi)$, then we claim that

$$\lim_{j \rightarrow \infty} \int_{-k_{1j}}^{k_{2j}} \dot{\gamma}_{x_i}(t) dt = 0, \quad \forall 1 \leq i \leq n. \quad (3.5)$$

In fact, for any $\xi \in \mathcal{M}_0(c)$ there exist two sequences $k_{ij} \rightarrow \infty$ as $j \rightarrow \infty$ ($i = 1, 2$) such that $d\gamma(-k_{1j}) \rightarrow \pi^{-1}(\xi)$ and $d\gamma(k_{2j}) \rightarrow \pi^{-1}(\xi)$ as $j \rightarrow \infty$. Since γ is c -static, it follows that

$$h_c^{k_{1j}}(\gamma(-k_{1j}), \gamma(0)) + h_c^{k_{2j}}(\gamma(0), \gamma(k_{2j})) \rightarrow 0.$$

If (3.5) does not hold, by choosing a subsequence again (we use the same symbol) there would be some $1 \leq i \leq n$ such that

$$\left| \lim_{j \rightarrow \infty} \int_{-k_{1j}}^{k_{2j}} \dot{\gamma}_{x_i}(t) dt \right| \geq 2\pi > 0.$$

In this case, let us consider the barrier function $B_{c'}^*$ where all other components of $c' \in \mathbb{R}^{k+n}$ are the same as those of c except for the component for x_j . Since $c - c' = (0, \dots, 0, c_{x_i} - c'_{x_i}, 0, \dots, 0)$, we obtain from the proposition 3.2 that $\alpha(c') = \alpha(c)$, so

$$\begin{aligned} B_{c'}(\gamma(0)) &\leq \liminf_{j \rightarrow \infty} \int_{-k_{1j}}^{k_{2j}} (L(d\gamma(t), t) - \langle c', \dot{\gamma}(t) \rangle + \alpha(c')) dt \\ &\leq \liminf_{j \rightarrow \infty} \int_{-k_{1j}}^{k_{2j}} (L(d\gamma(t), t) - \langle c, \dot{\gamma}(t) \rangle + \alpha(c)) dt \\ &\quad + (c_{x_i} - c'_{x_i}) \lim_{j \rightarrow \infty} \int_{-k_{1j}}^{k_{2j}} \dot{\gamma}_{x_i}(t) dt \\ &\leq -2|c_{x_i} - c'_{x_i}| \pi < 0 \end{aligned}$$

as we can choose $c_{x_i} > c'_{x_i}$ or $c_{x_i} < c'_{x_i}$ accordingly. But this is absurd since barrier function is non-negative.

Let us derive from (3.5) that there is no c -semi-static orbit that is not contained in $\{\|x\| \leq \delta\}$. In fact, we find that $d\gamma \in \tilde{\mathcal{N}}((c_q, 0))$. To see that, we obtain from (3.5) that the term $\langle c_x, \dot{\gamma}_x \rangle$ has no contribution to the action along the curve $\gamma|_{[-k_{1j}, k_{2j}]}$:

$$\int_{-k_{1j}}^{k_{2j}} (L - \langle c_q, \dot{\gamma}_q \rangle - \langle c_x, \dot{\gamma}_x \rangle) dt \rightarrow \int_{-k_{1j}}^{k_{2j}} (L - \langle c_q, \dot{\gamma}_q \rangle) dt, \quad (3.6)$$

as $j \rightarrow \infty$. Note $k_{ij} \rightarrow \infty$ as $j \rightarrow \infty$ ($i = 1, 2$). If $d\gamma \notin \tilde{\mathcal{N}}((c_1, 0))$, there would exist $j' \in \mathbb{Z}^+$, $k' \in \mathbb{Z}$, $E > 0$ and a curve $\zeta: [-k_{1j'}, k_{2j'} + k'] \rightarrow M$ such that $\zeta(-k_{1j'}) = \gamma(-k_{1j'})$, $\zeta(k_{2j'} + k') = \gamma(k_{2j'})$

$$\begin{aligned} &\int_{-k_{1j'}}^{k_{2j'}} (L(d\gamma(t), t) - \langle c_q, \dot{\gamma}_q \rangle + \alpha(c)) dt \\ &\geq \int_{-k_{1j'}}^{k_{2j'} + k'} (L(d\zeta(t), t) - \langle c_q, \dot{\zeta}_q \rangle + \alpha(c)) dt + E \\ &\geq F_{(c_q, 0)}(\gamma(-k_{1j'}), \gamma(k_{2j'})) + E \end{aligned} \quad (3.7)$$

and

$$\left| \int_{-k_{1j'}}^{k_{2j'}+k'} \dot{\zeta}_{x_i} dt \right| \rightarrow 0, \quad \forall 1 \leq i \leq n. \quad (3.8)$$

The second condition (3.8) follows from the facts that $\tilde{\mathcal{N}}((c_q, 0)) \subset \tilde{\Sigma}$ and $\gamma(-k_{ij}) \rightarrow \xi \in \mathcal{M}_0((c_q, 0)) = \mathcal{M}_0(c)$. Let $j - j'$ be sufficiently large, we construct a curve $\zeta': [-k_{1j}, k_{2j} + k'] \rightarrow M$ such that

$$\zeta'(t) = \begin{cases} \gamma(t), & t \in [-k_{1j}, -k_{1j'}]; \\ \zeta(t), & t \in [-k_{1j'}, k_{2j'} + k']; \\ \gamma(t - k'), & t \in [k_{2j'} + k', k_{2j} + k']. \end{cases}$$

It follows from (3.5~8) that

$$\begin{aligned} \int_{-k_{1j}}^{k_{2j}+k'} (L(d\zeta'(t), t) - \langle c, \dot{\zeta}' \rangle) dt &< \int_{-k_{1j}}^{k_{2j}} (L(d\gamma(t) - \langle c_q, \dot{\gamma}_q \rangle) dt - E \\ &\leq \int_{-k_{1j}}^{k_{2j}} (L(d\gamma(t), t) - \langle c, \dot{\gamma} \rangle) dt - \frac{E}{2}, \end{aligned}$$

but this contradicts to the property that $d\gamma \in \tilde{\mathcal{N}}(c)$. \square

Remark: The first part of the lemma can be proved by using the upper-semi continuity of Mañé set on Lagrangian functions. But the dependence on ϵ is not so clear as here (cf (3.4)) if we prove it in that way.

From the proof of the first part of the lemma 3.1 we can see

Lemma 3.3. *Let $c \in \{\|c_x\| < C_x\}$ and $b - a \geq 1$. For small number $d > 0$ there exists $\epsilon > 0$ and $\delta > 0$, such that if $|L_1| \leq \epsilon$ and if $\gamma: [a, b] \rightarrow \mathbb{T}^{k+n}$ is a c -minimizer connecting points $\gamma(a), \gamma(b) \in \{\|x\| \leq \delta\}$, then $\|\gamma_x(t)\| < d$ for all $t \in [a, b]$.*

The structure of Mañé set and pseudo connecting orbit set depends on what configuration manifold we choose for our consideration. In the following, when necessary, we use $\tilde{\mathcal{N}}(c, M)$, $\tilde{\mathcal{C}}_{\eta, \mu, \psi}(M)$ to specify the manifold on which these sets are defined. We shall omit M in that symbol when it is clearly defined. We do not intend to consider the general case. Instead, let us consider some special case which is sufficient for the purpose of this paper. According to the lemma 3.1, for a cohomology class $c = (c_q, 0)$, the Mañé set $\tilde{\mathcal{N}}(c)$ is contained in $N_\delta = \{\|x\| \leq \delta\}$, a δ -neighborhood of the lower dimensional torus. To each curve $\gamma: (a, b) \rightarrow M$ such that $\gamma(a) \in N_\delta$ and $\gamma(b) \in N_\delta$ we can associate an element $[\gamma] = ([\gamma]_1, [\gamma]_2, \dots, [\gamma]_n) \in H_1(M, N_\delta, \mathbb{Z})$. Here, a can be a finite number or $-\infty$, b can be a finite number or ∞ . From the proof in [Be1] we can see that there exists a homoclinic orbit $d\gamma$ such that the first component of its relative homology is not zero: $[\gamma]_1 \neq 0$. The term ‘‘homoclinic’’ here means that both the α -limit set and the ω -limit set of the orbit are contained in the Mañé set: $\alpha(d\gamma) \subseteq \tilde{\mathcal{N}}(c)$, $\omega(d\gamma) \subseteq \tilde{\mathcal{N}}(c)$.

Lemma 3.4. *Let $c = (c_q, 0)$, $\tilde{M} = \mathbb{T}^k \times (2\mathbb{T}) \times \mathbb{T}^{n-1}$. If $d\gamma: \mathbb{R} \rightarrow TM$ is a homoclinic orbit such that*

$$\begin{aligned} & \liminf_{\substack{T_0 \rightarrow \infty \\ T_1 \rightarrow \infty}} \left\{ \int_{-T_0}^{T_1} (L - \eta_c)(d\gamma(t), t) dt + (T_0 + T_1)\alpha(c) \right\} \\ &= \liminf_{\substack{T_0 \rightarrow \infty \\ T_1 \rightarrow \infty}} \min_{\substack{\xi(-T_0) \in N_\delta \\ \xi(T_1) \in N_\delta \\ [\xi]_1 \neq 0}} \left\{ \int_{-T_0}^{T_1} (L - \eta_c)(d\xi(t), t) dt + (T_0 + T_1)\alpha(c) \right\}, \end{aligned}$$

then $\{d\gamma(t), t\} \subset \pi_1 \tilde{\mathcal{N}}(c, \tilde{M})$.

Here $\pi_1: \tilde{M} \rightarrow M$ denotes the standard projection.

Proof: If we think \tilde{M} as the configuration manifold, N_δ has two lifts denoted by N'_δ and N^*_δ . In this case, the minimal measure has at least two ergodic components, the support of one component is in N'_δ , another one is in N^*_δ . The lift of the homoclinic orbit founded in [Be1] is just an orbit joining the lift of the support of the minimal measure in N'_δ with another lift in N^*_δ . Recall the definition of the barrier function introduced by Mather in [Ma4]

$$B_c^*(m) = \min\{h_c^\infty(\xi, m) + h_c^\infty(m, \zeta) - h_c^\infty(\xi, \zeta) : \forall \xi, \zeta \in \mathcal{M}_0(c)\},$$

we obtain the result immediately. \square

Mañé announced in [Me] that all c -static classes should be transitive, there should be c -semi static orbits connecting different static classes, it has been partially proved in [CP].

We can also define the Mañé set $\tilde{\mathcal{N}}(c, \tilde{M})$ from another point of view. Let $c = (c_q, 0)$, $\xi \in N_\delta$, $\zeta \in N_\delta$, we define

$$\begin{aligned} h_{c,e_1}^k(\xi, \zeta) &= \inf_{\substack{\gamma(0)=\xi \\ \gamma(k)=\zeta \\ [\gamma]_1 \neq 0}} \int_0^k (L - \eta_c)(d\gamma(t), t) dt + k\alpha(c), \\ h_{c,e_1}^{k_1, k_2}(\xi, m, \zeta) &= \inf_{\substack{\gamma(-k_1)=\xi \\ \gamma(0)=m \\ \gamma(k_2)=\zeta \\ [\gamma]_1 \neq 0}} \int_{-k_1}^{k_2} (L - \eta_c)(d\gamma(t), t) dt + (k_1 + k_2)\alpha(c), \\ h_{c,e_1}^\infty(\xi, \zeta) &= \liminf_{k \rightarrow \infty} h_{c,e_1}^k(\xi, \zeta), \\ h_{c,e_1}^\infty(\xi, m, \zeta) &= \liminf_{k \rightarrow \infty} h_{c,e_1}^k(\xi, m, \zeta), \\ B_{c,e_1}^*(m) &= \inf\{h_{c,e_1}^\infty(\xi, m, \zeta) - h_{c,e_1}^\infty(\xi, \zeta) : \xi, \zeta \in \mathcal{M}_0(c)\}. \end{aligned}$$

Clearly, we have

Lemma 3.5. *Assume L has the form of (3.1), $c = (c_q, 0)$, then*

$$\pi_1 \mathcal{N}_0(c, \tilde{M}) = \{B_{c, e_1}^* = 0\} \cup \{B_c^* = 0\},$$

$$\pi_1 \mathcal{N}_0(c, \tilde{M}) \setminus \mathcal{N}_0(c, M) \neq \emptyset.$$

Recall we have introduced a modified Lagrangian $L_{\eta, \mu, \psi} = L - \eta - \mu - \psi$. Let $T_0 \in \mathbb{Z}_+$, $T_1 \in \mathbb{Z}_+$, we define

$$h_{\eta, \mu, \psi, e_1}^{T_0, T_1}(m_0, m_1) = \inf_{\substack{\xi(-T_0) = m_0 \\ \xi(T_1) = m_1 \\ [\xi]_1 \neq 0}} \int_{-T_0}^{T_1} L_{\eta, \mu, \psi}(d\xi(t), t) + T_0 \alpha(c) + T_1 \alpha(c').$$

Let us study $\tilde{\mathcal{C}}_{\eta, \mu, \psi}(\tilde{M})$:

Lemma 3.6. *Let $c = (c_q, 0)$, $c' = (c'_q, 0)$, $[\eta] = c$ and $[\bar{\mu}] = c' - c$. If ψ is suitably small, then*

$$\pi_1 \mathcal{C}_{\eta, \mu, \psi}(\tilde{M}) \setminus \mathcal{C}_{\eta, \mu, \psi}(M) \neq \emptyset.$$

Proof: For $m_0, m_1 \in N_\delta$, positive integers $T_0^i, T_1^i \in \mathbb{Z}_+$, we let $\gamma_i(t, m_0, m_1, e_1): [-T_0^i, T_1^i] \rightarrow M$ be a minimal curve joining m_0 and m_1 such that $[\gamma_i]_1 \neq 0$ and

$$h_{\eta, \mu, \psi, e_1}^{T_0^i, T_1^i}(m_0, m_1) = \int_{-T_0^i}^{T_1^i} L_{\eta, \mu, \psi}(d\gamma_i(t), t) dt + T_0^i \alpha(c) + T_1^i \alpha(c').$$

Let $\{T_0^i\}_{i \in \mathbb{Z}_+}$ and $\{T_1^i\}_{i \in \mathbb{Z}_+}$ be the sequence of positive integers such that $T_j^i \rightarrow \infty$ ($j = 0, 1$) as $i \rightarrow \infty$ and the following limit exists

$$\lim_{i \rightarrow \infty} h_{\eta, \mu, \psi, e_1}^{T_0^i, T_1^i}(m_0, m_1) = \liminf_{T_0, T_1 \rightarrow \infty} h_{\eta, \mu, \psi, e_1}^{T_0, T_1}(m_0, m_1) = h_{\eta, \mu, \psi, e_1}^\infty(m_0, m_1).$$

Let $\tilde{\gamma}_i$ be the lift of γ_i in the covering space \tilde{M} , it is a \tilde{M} -minimal curve. Clearly, the set of accumulation points of the set $\{\gamma_i\}$ contains a curve $\gamma: \mathbb{R} \rightarrow M$ with $[\gamma]_1 \neq 0$.

On the other hand, if $|\psi|$ is suitably small and $m_0, m_1 \in N_\delta$, the hyperbolic structure of ℓ_2 guarantees that

$$h_{\eta, \mu, \psi}^\infty(m_0, m_1) < h_{\eta, \mu, \psi, e_1}^\infty(m_0, m_1).$$

In other words, these \tilde{M} -minimal curves $\{\gamma_i\}$ are not M -minimal curve. Consequently, γ is not a M -minimal curve. This completes the proof. \square

4, Existence of local connecting orbits

To begin with, let us consider the construction of diffusion orbits in Arnold's example from the variational point of view. There, each Mañé set under consideration properly contains the corresponding Mather set if we study the problem in a covering manifold $\tilde{M} = \mathbb{T} \times 2\mathbb{T}$. Under the small perturbation the stable manifold of each invariant circle transversally intersects the unstable manifold of the same invariant circle. It implies that the set $\pi_1 \mathcal{N}_0(c, \tilde{M}) \setminus (\mathcal{M}_0(c, M) + \delta)$ is non-empty but topologically trivial for each c under consideration. The main goal of this section is to show that if a system has such a property for some c , then for all c' sufficiently close to c , $\tilde{\mathcal{N}}_{c'}$ can be connected with $\tilde{\mathcal{N}}_c$ by some local minimal orbits.

Definition 4.1. *Let $c = (c_q, 0)$, $c' = (c'_q, 0)$, $N_\delta = \{\|x\| \leq \delta\}$. We assume that $\tilde{\mathcal{N}}(c) \subset \text{int}(N_\delta)$ and $\tilde{\mathcal{N}}(c') \subset \text{int}(N_\delta)$. Let $\gamma: \mathbb{R} \rightarrow M$ be an absolutely continuous curve such that $\gamma(t) \in N_\delta$ when $|t| \geq T$, a sufficiently large number, and such that $[\gamma]_1 \neq 0$. We say $d\gamma$ is a local minimal orbit of L that connects $\tilde{\mathcal{N}}(c)$ and $\tilde{\mathcal{N}}(c')$ if*

1, $d\gamma(t)$ is the solution of the Euler-Lagrange equation (1.3), the α - and ω -limit sets of $d\gamma$ are in $\tilde{\mathcal{N}}(c)$ and $\tilde{\mathcal{N}}(c')$ respectively.

2, There exist two open and connected sets V_0 and V_1 such that $\bar{V}_0 \subset N_\delta \setminus \mathcal{M}_0(c)$, $\bar{V}_1 \subset N_\delta \setminus \mathcal{M}_0(c')$, $\gamma(-T_0)$ and $\gamma(T_1)$ are in the interior of V_0 and V_1 respectively, where $T_0 \in \mathbb{Z}_+$ and $T_1 \in \mathbb{Z}_+$. For any $(m_0, m_1) \in \partial(V_0 \times V_1)$, we have

$$\begin{aligned} & \min \left\{ h_{\eta, \mu, \psi, e_1}^{T_0, T_1}(m_0, m_1) + h_c^\infty(\xi, m_0) + h_{c'}^\infty(m_1, \zeta) : \right. \\ & \quad \left. \xi \in \mathcal{M}_0(c) \cap \pi(\alpha(d\gamma)|_{t=0}), \zeta \in \mathcal{M}_0(c') \cap \pi(\omega(d\gamma)|_{t=0}) \right\} \\ & - \liminf_{\substack{T'_0 \rightarrow \infty \\ T'_1 \rightarrow \infty}} \int_{-T'_0}^{T'_1} (L - \eta - \mu - \psi)(d\gamma(t), t) dt - T'_0 \alpha(c) - T'_1 \alpha(c') \\ & > 0, \end{aligned} \tag{4.1}$$

where ψ is a non-negative function $M \times \mathbb{R} \rightarrow \mathbb{R}^+$ such that $\psi = 0$ when $t \leq 0$ or when $t \geq 1$; μ is a 1-form on $M \times \mathbb{R}$ such that $\mu = 0$ when $t \leq 0$, $\mu = \bar{\mu}$ is closed when $t \geq 1$, $[\bar{\mu}] = c' - c$, η is a closed 1-form on M with $[\eta] = c$.

Since $\pi(\omega(d\gamma)) \subset \mathcal{N}(c') \subset N_\delta$ and $\pi(\alpha(d\gamma)) \subset \mathcal{N}(c) \subset N_\delta$, $[\gamma|_{T_1 \leq t < \infty}]$ and $[\gamma|_{-\infty < t \leq -T_0}]$ are well defined. Indeed, recall the lemma 3.3, we can see $[\gamma|_{T_1 \leq t < \infty}] = 0$ and $[\gamma|_{-\infty < t \leq -T_0}] = 0$. That is why we use $h_c^\infty(\xi, m_0)$ and $h_{c'}^\infty(m_1, \zeta)$ in this definition. We do not intend to discuss local minimal curves in the most general case, the above definition is introduced for the special purpose of this paper.

Obviously, (4.1) is equivalent to that

$$\begin{aligned} & h_{\eta, \mu, \psi, e_1}^{T_0, T_1}(m_0, m_1) + h_c^\infty(\xi, m_0) + h_{c'}^\infty(m_1, \zeta) \\ & - \int_{-T_0}^{T_1} (L - \eta - \mu - \psi)(d\gamma(t), t) dt - T'_0 \alpha(c) - T'_1 \alpha(c') \\ & - h_c^\infty(\xi, \gamma(-T_0)) - h_{c'}^\infty(\gamma(T_1), \zeta) \\ & > 0, \end{aligned} \tag{4.1'}$$

holds for each $\xi \in \mathcal{M}_0(c) \cap \pi(\alpha(d\gamma)|_{t=0})$ and each $\zeta \in \mathcal{M}_0(c') \cap \pi(\omega(d\gamma)|_{t=0})$.

Lemma 4.2. *We assume that $|L_1| \leq \epsilon$ so that Lemma 3.3 holds and $\pi_1\mathcal{N}_0(c, \tilde{M}) \setminus N_\delta$ is totally disconnected for some co-homology class $c = (c_q, 0)$. There exists $\epsilon_1 > 0$ such that if $\|c'_q - c_q\| \leq \epsilon_1$ for another co-homology class $c' = (c'_q, 0)$, then there exists an orbit $d\gamma$ of the Euler-Lagrange flow ϕ_L which connecting $\tilde{\mathcal{N}}_c$ with $\tilde{\mathcal{N}}_{c'}$. $\gamma: \mathbb{R} \rightarrow M$ is a local minimal curve for L in the sense of the definition 4.1.*

Proof: Since $\pi_1\mathcal{N}_0(c, \tilde{M}) \setminus N_\delta$ is totally disconnected, there is an open, connected and homotopically trivial set O and a small positive number $t_0 > 0$ such that

$$O \cap \pi_1\mathcal{N}(c, \tilde{M})|_{0 \leq t \leq t_0} \setminus N_\delta \neq \emptyset,$$

$$O \cap N_\delta = \emptyset, \quad \partial O \cap \pi_1\mathcal{N}(c, \tilde{M})|_{0 \leq t \leq t_0} = \emptyset.$$

Clearly, we can find a small $\delta_1 > 0$ and define a non-negative function $f \in C^r(M, \mathbb{R})$ such that

$$f(q, x) \begin{cases} = 0 & (q, x) \in N_\delta \cup (\pi_1\mathcal{N}(c, \tilde{M})|_{0 \leq t \leq t_0} \setminus (O + \delta_1)), \\ = 1 & (q, x) \in O, \\ < 1 & \text{elsewhere.} \end{cases}$$

We choose a C^r -function $\rho: \mathbb{R} \rightarrow [0, 1]$ such that $\rho = 0$ on $t \in (-\infty, 0] \cup [t_0, \infty)$, $0 < \rho \leq 1$ on $t \in (0, t_0)$. Let $\lambda \geq 0$ be a positive number,

$$\psi(q, x, t) = \lambda\rho(t)f(q, x),$$

By the upper semi-continuity of the set function $(\eta, \mu, \psi) \rightarrow \mathcal{C}_{\eta, \mu, \psi}(\tilde{M})$ we see that $\mathcal{C}_{\eta, 0, \psi}(\tilde{M})|_{0 \leq t \leq t_0} \cap \partial O = \emptyset$ if $\lambda > 0$ is suitably small. By the choice of ψ , we have $\tilde{\mathcal{C}}_{\eta, 0, \psi}(M) = \tilde{\mathcal{N}}(c, M)$. Consequently, we obtain from the lemma 3.6 that

$$\emptyset \neq \left\{ \pi_1\mathcal{C}_{\eta, 0, \psi}(\tilde{M}) \setminus \mathcal{C}_{\eta, 0, 0}(M) \right\}_{0 \leq t \leq t_0} \subset O.$$

Since O is homotopically trivial, there exists a closed 1-form $\bar{\mu}$ such that $[\bar{\mu}] = c' - c$ and $\text{supp}(\bar{\mu}) \cap O = \emptyset$. Let $\rho_1 \in C^r(\mathbb{R}, [0, 1])$ such that $\rho_1 = 0$ on $(-\infty, 0]$, $0 < \rho_1 < 1$ on $(0, t_0)$ and $\rho_1 = 1$ on $[t_0, \infty)$, let $\mu = \lambda_1\rho_1(t)\bar{\mu}$ and set

$$L_{\eta, \mu, \psi} = L - \eta - \mu - \psi.$$

By using the upper semi-continuity and the lemma 3.6 again we find that

$$\emptyset \neq \left\{ \pi_1\mathcal{C}_{\eta, \mu, \psi}(\tilde{M}) \setminus \mathcal{C}_{\eta, \mu, \psi}(M) \right\}_{0 \leq t \leq t_0} \subset O$$

if $\lambda_1 > 0$ is suitably small. Let $\gamma \in \pi_1\mathcal{C}_{\eta, \mu, \psi}(\tilde{M}) \setminus \mathcal{C}_{\eta, \mu, \psi}(M)$. Note that $f \equiv 1$ in O , $\text{supp}(\bar{\mu}) \cap O = \emptyset$, $d\gamma: TM \rightarrow \mathbb{R}$ is obviously a solution of the Euler-Lagrange equation, $\alpha(d\gamma) \subset \tilde{\mathcal{N}}(c)$ and $\omega(d\gamma) \subset \tilde{\mathcal{N}}(c')$.

Since we have assumed that $\pi_1\mathcal{C}_0(c, \tilde{M}) \setminus N_\delta$ is totally disconnected, by the upper semi-continuity, there obviously are two open and connected sets V_0 and V_1 such that $\bar{V}_0 \subset N_\delta \setminus \mathcal{M}_0(c)$, $\bar{V}_1 \subset N_\delta \setminus \mathcal{M}_0(c')$ and (4.1) holds. \square

Let us compare $\pi_1\mathcal{C}_{\eta,0,\psi}(\tilde{M}) \setminus \mathcal{C}_{\eta,0,\psi}(M)$ with $\pi_1\mathcal{N}(c, \tilde{M}) \setminus \mathcal{N}(c, M)$. If $\gamma(t)$ is a minimal curve in $\pi_1\mathcal{N}(c, \tilde{M}) \setminus \mathcal{N}(c, M)$, then its time k translation $\gamma(t+k)$ is also a minimal curve for each $k \in \mathbb{Z}$. By the choice of the open set O and the function ψ , we see that each orbit $d\gamma$ in $\pi_1\tilde{\mathcal{N}}(c, \tilde{M}) \setminus \tilde{\mathcal{N}}(c, M)$ might be an orbit of the Euler-Lagrange equation determined by $L - \psi$ still, but only those curves remain to be minimal if they pass through O when $t \in [0, t_0]$.

5, Construction of global connecting orbits

The goal of this section is to construct some orbits which connect $\tilde{\mathcal{N}}(c)$ with $\tilde{\mathcal{N}}(c')$ if c and c' are connected by a generalized transition chain in $H^1(\mathbb{T}^k \times \mathbb{T}^n, \mathbb{R})$.

Definition 5.1. *Let \tilde{M} be a finite covering of a compact manifold M and let c, c' be two cohomology classes in $H^1(M, \mathbb{R})$. We say that c is joined with c' by a generalized transition chain if there is a continuous curve $\Gamma: [0, 1] \rightarrow H^1(M, \mathbb{R})$ such that $\Gamma(0) = c$, $\Gamma(1) = c'$ and for each $\tau \in [0, 1]$ at least one of the following cases takes place:*

- (I), $\mathcal{N}_0(\Gamma(\tau), M)$ is topologically trivial; and
- (II), $\pi_1\mathcal{N}_0(\Gamma(\tau), \tilde{M}) \setminus (\mathcal{N}_0(\Gamma(\tau), M) + \delta)$ is totally disconnected.

In this paper, we do not intend to establish a theorem of the existence of connecting orbits between two cohomology classes in the most general case when they are joined by a generalized transition chain. Instead, we restrict ourselves to the special case:

Theorem 5.2. *Let $M = \mathbb{T}^k \times \mathbb{T}^n$, $\tilde{M} = \mathbb{T}^k \times 2\mathbb{T} \times \mathbb{T}^{n-1}$, the Lagrangian L be given by (3.1). We assume that two first cohomology classes $c = (c_q, 0)$ and $c' = (c'_q, 0)$ are joined by a generalized transition chain $\Gamma: [0, 1] \rightarrow H^1(M, \mathbb{R}) \cap \{c_x = 0\}$. Moreover, we assume $\mathcal{M}(\Gamma(\tau), M)$ is uniquely ergodic when $\mathcal{N}_0(\Gamma(\tau), M)$ is not topologically trivial. Then there exists an orbit of the Euler-Lagrange equation (1.3) $d\gamma: \mathbb{R} \rightarrow TM$ that has the property: $\alpha(d\gamma) \subset \tilde{\mathcal{N}}(c)$ and $\omega(d\gamma) \subset \tilde{\mathcal{N}}(c')$.*

Remark: We feel that the uniquely ergodic condition here is not necessary, but this condition is automatically satisfied if $k = 1$ as we shall see later.

Proof: Since the map $c \rightarrow \mathcal{N}(c, M)$ has upper semi-continuity, there are finite open intervals $\{I_i\}_{0 \leq i \leq k}$ such that

$$1, \cup I_i \supset [0, 1], I_i \cap I_{i+1} \neq \emptyset \text{ and } I_i \cap I_{i\pm 2} = \emptyset;$$

2, each I_i is defined in this way: if for all $\tau \in I_i$ the case (I) happens, then for all $\tau \in I_{i-1} \cup I_{i+1}$ the case (II) happens.

Since $[0, 1]$ can be covered by finitely many open intervals I_i , without of losing generality and for the simplification of notation, we study the case that $I_1 \cup I_2 \cup I_3 \supset [0, 1]$, the case (II) takes place for each $\tau \in I_1 \cup I_3$ while the case (I) takes place for each $\tau \in I_2$. The general case can be treated in the same way.

By the assumptions, there exists a finite sequence $\{s_i\}_{0 \leq i \leq i_3}$ such that $s_i \in I_1$ for each integer $i \in [0, i_1]$, $s_i \in I_2$ for each integer $i \in [i_1, i_2]$ and $s_i \in I_3$ for each integer $i \in [i_2, i_3]$. For each integer $i \in [0, i_1] \cup [i_2, i_3]$:

1, there exists an orbit $d\gamma_i: \mathbb{R} \rightarrow TM$ of the Euler-Lagrange equation determined by L such that $\alpha(d\gamma) \subset \tilde{\mathcal{N}}(c_i)$ and $\omega(d\gamma) \subset \tilde{\mathcal{N}}(c_{i+1})$, where $c_i = \Gamma(s_i)$;

2, there is a non-negative function $\psi_i(q, x, t) \leq \lambda_i$, a small number, such that $\psi_i = 0$ when $t \leq 0$ or when $t \geq t_0$. For each fixed t , $\psi = \text{constant}$ when it is restricted in an open, connected and homotopically trivial set O_i which has the properties:

$$\begin{aligned} O_i \cap \mathcal{N}(c_i, \tilde{M})|_{0 \leq t \leq t_0} \setminus N_\delta &\neq \emptyset, & \partial O_i \cap \mathcal{N}(c_i, \tilde{M})|_{0 \leq t \leq t_0} &= \emptyset, \\ O_i \cap N_\delta &= \emptyset, & \gamma_i(t)|_{0 \leq t \leq t_0} &\in \text{int}(O_i); \end{aligned}$$

3, there exist a closed 1-forms η_i with $[\eta_i] = c_i$ and a 1-form μ_i depending on t in the way that the restriction of μ_i on $\{t \leq 0\}$ is 0, the restriction on $\{t \geq t_0\}$ is a closed 1-form $\bar{\mu}_i$ on M such that $[\bar{\mu}_i] = c_{i+1} - c_i$. The support of μ_i is disjoint with O_i . $\gamma_i: \mathbb{R} \rightarrow M$ is a local minimal curve of $L_{\eta, \mu, \psi} = L - \psi - \eta - \mu$ in the sense of the definition 4.1. Consequently, there exist two open $(k+n)$ -dimensional topological disks V_i^+ and V_{i+1}^- with $\bar{V}_i^+ \subset N_\delta \setminus \mathcal{M}_0(c_i)$, $\bar{V}_{i+1}^- \subset N_\delta \setminus \mathcal{M}_0(c_{i+1})$, two positive integers $\tilde{T}_i^0, \tilde{T}_i^1$ and a positive small number $\epsilon_i^* > 0$ such that

$$\begin{aligned} &\min \left\{ h_{c_i}^\infty(\xi, m_0) + h_{\eta_i, \mu_i, \psi_i, e_1}^{\tilde{T}_i^0, \tilde{T}_i^1}(m_0, m_1) + h_{c_{i+1}}^\infty(m_1, \zeta) : \right. \\ &\quad \left. (m_0, m_1) \in \partial(V_i^+ \times V_{i+1}^-) \right\} \\ &\geq \min \left\{ h_{c_i}^\infty(\xi, m_0) + h_{\eta_i, \mu_i, \psi_i, e_1}^{\tilde{T}_i^0, \tilde{T}_i^1}(m_0, m_1) + h_{c_{i+1}}^\infty(m_1, \zeta) : \right. \\ &\quad \left. (m_0, m_1) \in V_i^+ \times V_{i+1}^- \right\} + 5\epsilon_i^*, \end{aligned} \quad (5.1)$$

where $\xi \in \mathcal{M}_0(c_i), \zeta \in \mathcal{M}_0(c_{i+1})$. Note (5.1) is independent of the choice of ξ and ζ since ergodicity of $M(c_i)$ is assumed for each i .

For each integer $i \in [i_1, i_2]$, there exist two closed 1-forms $\eta_i, \bar{\mu}$ defined on M , a 1-form μ_i defined on $(u, t) \in M \times \mathbb{R}$ and an open set $U_i \subset M$ such that $[\eta_i] = c_i$, $[\bar{\mu}_i] = c_{i+1} - c_i$, $\mu_i = 0$ when $t \leq 0$, $\mu_i = \bar{\mu}_i$ when $t \geq t_0 > 0$, μ_i is closed on $U_i \times [0, t_0]$ and

$$\mathcal{C}_{\eta_i, \mu_i}(t) + \delta_i \subset U_i, \quad \text{when } t \in [0, t_0] \quad (5.2)$$

where $\delta_i > 0$ is a small number. The possibility of choosing μ_i and U_i in this way is the consequence of the following argument. By the assumption on I_2 , for each $\tau \in I_2$, there is an open neighborhood U_τ of $\mathcal{N}_0(\Gamma(\tau))$ in the configuration manifold M such that such that the inclusion map $H_1(U_\tau, \mathbb{Z}) \rightarrow H_1(M, \mathbb{Z})$ is the zero map, thus for each $c' \in H^1(M, \mathbb{R})$ there exists a closed 1-form $\bar{\mu}$ such that $[\bar{\mu}] = c' - \Gamma(\tau)$ and $\text{supp}(\bar{\mu}) \cap U_\tau = \emptyset$. Let $\rho \in C^r(\mathbb{R}, [0, 1])$ such that $\rho = 0$ on $(-\infty, 0]$, $0 < \rho < 1$ on $(0, t_0)$ and $\rho = 1$ on $[t_0, \infty)$, let $\mu = \lambda\rho(t)\bar{\mu}$. The upper semi-continuity of the map $(\eta, \mu) \rightarrow \tilde{\mathcal{C}}_{\eta, \mu}$ guarantees that $\mathcal{C}_{\eta, \mu}(t) \subset U_\tau$ if λ is sufficiently small.

By the compactness of the manifold M , for a small $\epsilon_i^* > 0$ there exists $(\check{T}_i^0, \check{T}_i^1) = (\check{T}_i^0, \check{T}_i^1)(\epsilon_i^*) \in (\mathbb{Z}^+, \mathbb{Z}^+)$ such that

$$h_{\eta_i, \mu_i}^{T_0, T_1}(m_0, m_1) \geq h_{\eta_i, \mu_i}^\infty(m_0, m_1) - \epsilon_i^*, \quad (5.3)$$

holds for all $T_0 \geq T_i^0$, $T_1 \geq T_i^1$ and for all $(m_0, m_1) \in M \times M$. Obviously, given (m_0, m_1) there are infinitely many $T_0 \geq T_i^0$ and $T_1 \geq T_i^1$ such that

$$|h_{\eta_i, \mu_i}^{T_0, T_1}(m_0, m_1) - h_{\eta_i, \mu_i}^\infty(m_0, m_1)| \leq \epsilon_i^*. \quad (5.4)$$

Let $\gamma_i(t, m_0, m_1, T_0, T_1) : [-T_0, T_1] \rightarrow M$ be the minimizer of $h_{\eta_i, \mu_i}^{T_0, T_1}(m_0, m_1)$, it follows from the lemma 2.2 that if $\epsilon_i^* > 0$ is sufficiently small, $T_0 > \check{T}_i^0$ and $T_1 > \check{T}_i^1$ are chosen sufficiently large so that (5.4) holds, then

$$d\gamma_i(t, m_0, m_1, T_0, T_1) \in \tilde{\mathcal{C}}_{\eta_i, \mu_i}(t) + \delta_i, \quad \forall 0 \leq t \leq 1. \quad (5.5)$$

From the Lipschitz property of $h_{\eta_i, \mu_i}^{T_0, T_1}(m_0, m_1)$ in (m_0, m_1) there exist $\hat{T}_j^0(\epsilon_i^*) > \check{T}_i^0(\epsilon_i^*)$ and $\hat{T}_j^1(\epsilon_i^*) > \check{T}_i^1(\epsilon_i^*)$ so that for each (m_0, m_1) there are $T_j = T_j(m_0, m_1)$ with $\check{T}_i^j(\epsilon_i^*) \leq T_j \leq \hat{T}_i^j(\epsilon_i^*)$ ($j = 0, 1$) such that (5.4) and (5.5) hold. Note that for different (m_0, m_1) we may need different $T_j \geq \check{T}_i^j$ ($j = 0, 1$).

Before we go back to consider those i with $0 \leq i < i_1$ or $i_2 \leq i < i_3$, let us observe some facts. We can define the set of forward and backward semi-static curves:

$$\tilde{\mathcal{N}}^+(c) = \{(z, s) \in TM \times \mathbb{T} : \pi \circ \phi_L^t(z, s)|_{[0, +\infty)} \text{ is } c\text{-semi-static}\},$$

$$\tilde{\mathcal{N}}^-(c) = \{(z, s) \in TM \times \mathbb{T} : \pi \circ \phi_L^t(z, s)|_{(-\infty, 0]} \text{ is } c\text{-semi-static}\}.$$

Proposition 5.3. *If $\mathcal{M}(c)$ is uniquely ergodic, $u \in \mathcal{A}_0(c)$, then there exists a unique $v \in T_u M$ such that $(u, v) \in \tilde{\mathcal{N}}_0^+(c)$ (or $\tilde{\mathcal{N}}_0^-(c)$). Moreover, $(u, v) \in \tilde{\mathcal{A}}_0(c)$.*

Proof: Let us suppose the contrary. Then there would exist $(u, v) \in \tilde{\mathcal{A}}_0(c)$ and a forward c -semi-static curve $\gamma_+(t)$ with $\gamma_+(0) = u$ and $\dot{\gamma}_+(0) \neq v$. In this case, for any $u_1 \in \mathcal{M}_0(c)$ there exist two sequences $k_i, k'_i \rightarrow \infty$ such that $\pi \circ \phi_L^{k_i}(u, v) \rightarrow u_1, \gamma_+(k'_i) \rightarrow u_1$ and

$$\begin{aligned} h_c^\infty(u, u_1) &= \lim_{k_i \rightarrow \infty} \int_0^{k_i} (L - \eta_c)(\phi_L^t(u, v), t) dt + k_i \alpha(c) \\ &= \lim_{k'_i \rightarrow \infty} \int_0^{k'_i} (L - \eta_c)(d\gamma_+(t), t) dt + k_i \alpha(c). \end{aligned}$$

Thus, we obtain that

$$\begin{aligned} &h_c^\infty(\pi \circ \phi_L^{-1}(u, v), u_1) \\ &= F_c(\pi \circ \phi_L^{-1}(u, v), u) + h_c^\infty(u, u_1) \\ &= F_c(\pi \circ \phi_L^{-1}(u, v), u) + \lim_{k'_i \rightarrow \infty} \int_0^{k'_i} (L - \eta_c)(d\gamma_+(t), t) dt \\ &> h_c^\infty(\pi \circ \phi_L^{-1}(u, v), u_1) \end{aligned}$$

where the last inequality follows from the facts that $\dot{\gamma}_+(0) \neq v$ and the minimizer must be a C^1 -curve. But this is absurd. \square

Proposition 5.4. *Assume $\mathcal{M}(c)$ is uniquely ergodic, then for all $\zeta \in \mathcal{M}(c)$ and all $m_0, m_1 \in M$, we have*

$$h_c^\infty(m_0, \zeta) + h_c^\infty(\zeta, m_1) = h_c^\infty(m_0, m_1).$$

Proof: By definition,

$$h_c^\infty(m_0, \zeta) + h_c^\infty(\zeta, m_1) \geq h_c^\infty(m_0, m_1).$$

for all $m_0, m_1, \zeta \in M$. Let $\gamma_T: [0, T] \rightarrow M$ be a c -minimal curve connecting m_0 with m_1 . As $\mathcal{M}(c)$ is uniquely ergodic, for any $\epsilon > 0$, there exists positive integer $T(\epsilon)$ such that for each integer $T \geq T(\epsilon)$ there is $T_1 < T$ with the property $\gamma_T(T_1) \in \mathcal{M}(c) + \epsilon$. Let $T_2 = T - T_1$. In this case, we have

$$h_c^T(m_0, m_1) = h_c^{T_1}(m_0, \gamma_T(T_1)) + h_c^{T_2}(\gamma_T(T_1), m_1)$$

We claim that $T_1 \rightarrow \infty$ and $T - T_1 \rightarrow \infty$ as $\epsilon \rightarrow 0$. Indeed, if T_1 is bounded by some finite number, then there would be a point $u \in \mathcal{M}_0(c)$ and a vector $v \in T_u M$ such that $\phi^t(u, v)$ is a forward c -semi-static orbit as $t \rightarrow \infty$ with $(u, v) \notin \tilde{\mathcal{A}}(c)$. But this contradicts to the proposition 5.3. Clearly, there exist $\zeta \in \mathcal{M}(c)$ and a subsequence $\{T_i\}$ such that $\gamma_{T_i}(T_1) \rightarrow \zeta$ as $T_i \rightarrow \infty$. It implies that

$$h_c^\infty(m_0, \zeta) + h_c^\infty(\zeta, m_1) \leq h_c^\infty(m_0, m_1).$$

As $\mathcal{M}(c)$ is uniquely ergodic, for any $\xi \in \mathcal{A}(c)|_{t=0}$

$$\begin{aligned} & h_c^\infty(m_0, \xi) + h_c^\infty(\xi, m_1) \\ &= h_c^\infty(m_0, \zeta) + h_c^\infty(\zeta, \xi) + h_c^\infty(\xi, \zeta) + h_c^\infty(\zeta, m_1) \\ &= h_c^\infty(m_0, \zeta) + h_c^\infty(\zeta, m_1). \end{aligned}$$

This completes the proof. \square

Let $m_0, m_1 \in M$, let $\gamma_T: [0, T] \rightarrow M$ be a c -minimizer connecting m_0 with m_1 . For each integer $i \in [0, i_1] \cup [i_2, i_3]$, by the similar reason to obtain (5.3) and (5.4), there exists $\check{T}_i(\epsilon_i^*) > 0$, independent of m_0 and m_1 , such that

$$h_{c_i}^T(m_0, m_1) \geq h_{c_i}^\infty(m_0, \zeta) + h_{c_i}^\infty(\zeta, m_1) - \epsilon_i^*, \quad \forall T \geq \check{T}_i(\epsilon_i^*), \quad \zeta \in \mathcal{M}(c) \quad (5.6)$$

there exists $\hat{T}_i(\epsilon_i^*) > \check{T}_i(\epsilon_i^*)$ such that for each (m_0, m_1) the following holds for some integer T such that $\check{T}_i(\epsilon_i^*) \leq T \leq \hat{T}_i(\epsilon_i^*)$ and

$$|h_{c_i}^T(m_0, m_1) - h_{c_i}^\infty(m_0, \zeta) - h_{c_i}^\infty(\zeta, m_1)| \leq \epsilon_i^*, \quad \forall \zeta \in \mathcal{M}(c). \quad (5.7)$$

We define τ_i inductively for $0 \leq i \leq i_3$. We let $\tau_0 = 0$, for $0 < i < i_1$ and for $i_2 < i < i_3$ we choose τ_i such that

$$\check{T}_i + \hat{T}_{i-1}^1 + \hat{T}_i^0 \leq \tau_i - \tau_{i-1} \leq \hat{T}_i + \hat{T}_{i-1}^1 + \hat{T}_i^0; \quad (5.8)$$

for $i_1 < i \leq i_2$ we choose those τ_i such that

$$\max\{\check{T}_i^0, \check{T}_{i-1}^1 + 1\} \leq \tau_i - \tau_{i-1} \leq \max\{\hat{T}_i^0, \hat{T}_{i-1}^1 + 1\}. \quad (5.9)$$

To consider the case that $i = i_1$ we note that both \hat{T}_{i_1} and $\hat{T}_{i_1}^0$ can be taken large enough such that for any $m_0, m_1 \in M$ there exist $T(m_0, m_1)$, $T_0(m_0, m_1)$ with $\max\{\check{T}_{i_1}, \check{T}_{i_1}^0\} \leq T(m_0, m_1)$, $T_0(m_0, m_1) \leq \max\{\hat{T}_{i_1}, \hat{T}_{i_1}^0\}$ such that (5.4) holds if we set $T_0 = T_0(m_0, m_1)$ there; (5.7) holds if we set $T = T(m_0, m_1)$ there; (5.3) holds for each $T_0 \geq T_0(m_0, m_1)$ and (5.6) holds for each $T \geq T(m_0, m_1)$. Thus, we choose

$$\check{T}_{i_1-1}^1 + \max\{\check{T}_{i_1}, \check{T}_{i_1}^0\} \leq \tau_{i_1} - \tau_{i_1-1} \leq \check{T}_{i_1-1}^1 + \max\{\hat{T}_{i_1}, \hat{T}_{i_1}^0\}. \quad (5.10)$$

For the same reason, we can choose large enough \hat{T}_{i_2} and $\hat{T}_{i_2}^1$ and set the range for τ_{i_2} :

$$\max\{\check{T}_{i_2-1}^1, \check{T}_{i_2}\} + \check{T}_{i_2}^0 \leq \tau_{i_2} - \tau_{i_2-1} \leq \max\{\hat{T}_{i_2-1}^1, \hat{T}_{i_2}\} + \check{T}_{i_2}^0 \quad (5.11)$$

We define an index set for $\vec{\tau} = (\tau_1, \tau_2, \dots, \tau_{i_3-2}, \tau_{i_3-1})$:

$$\Lambda = \left\{ \vec{\tau} \in \mathbb{Z}^{i_3-1} : (5.8 \sim 11) \text{ hold} \right\}.$$

Consider τ as the time translation $(q, x, t) \rightarrow (q, x, t + \tau)$ on $M \times \mathbb{R}$, let $\psi_i \equiv 0$ for $i_1 \leq i < i_2$, we define a modified Lagrangian

$$\tilde{L} = L - \eta_0 - \sum_{i=0}^{i_3-1} (-\tau_i)^* (\mu_i + \psi_i).$$

For $(m, m') \in M \times M$, $Z = (z_0^+, z_1^-, z_1^+, \dots, z_{i_1-1}^+, z_{i_1}^-, z_{i_2}^+, z_{i_2+1}^-, \dots, z_{i_3-1}^+, z_{i_3}^-) \in V_0^+ \times V_1^- \times \dots \times V_{i_1}^- \times V_{i_2}^+ \times \dots \times V_{i_3-1}^+ \times V_{i_3}^- = \mathbb{V}$ we let

$$\begin{aligned} h_{\tilde{L}}^{K, K'}(m, m', Z, \vec{\tau}) = & \inf_{\substack{\gamma(-K)=m \\ \gamma(K')=m' \\ \gamma(\tau_i - \hat{T}_i^0)=z_i^+ \\ \gamma(\tau_i + \hat{T}_i^1)=z_{i+1}^- \\ [\gamma|_{t \in J_i}]_1 \neq 0 \\ i \in \mathbb{I}}} \int_{-K}^{K' + \tau_{i_3-1} + \hat{T}_{i_3-1}^1 + \hat{T}_{i_3}} \tilde{L}(d\gamma(t), t) dt \\ & + \sum_{i=1}^{i_3-1} (\tau_i - \tau_{i-1}) \alpha(c_i) + K \alpha(c_0) + K' \alpha(c_{i_3}) \end{aligned}$$

where $J_i = [\tau_i - \hat{T}_i^0, \tau_i + \hat{T}_i^1]$ and $\mathbb{I} = \{1, 2, \dots, i_1 - 1, i_2 + 1, \dots, i_3 - 1\}$.

Let $h_{\tilde{L}}^{K, K'}(m, m')$ be the minimizer of $h_{\tilde{L}}^{K, K'}(m, m', Z, \vec{\tau})$ over \mathbb{V} and Λ in z and $\vec{\tau}$ respectively:

$$h_{\tilde{L}}^{K, K'}(m, m') = \min_{\vec{\tau} \in \Lambda, z \in \mathbb{V}} h_{\tilde{L}}^{K, K'}(m, m', Z, \vec{\tau}),$$

let $K_j, K'_j \rightarrow \infty$ be the subsequence such that

$$\lim_{K_j, K'_j \rightarrow \infty} h_{\tilde{L}}^{K_j, K'_j}(m, m') = \liminf_{\substack{K \rightarrow \infty \\ K' \rightarrow \infty}} h_{\tilde{L}}^{K, K'}(m, m'),$$

and let $\gamma(t; K_j, K'_j, m, m')$ be the minimal curve, we claim that $d\gamma(t; K_j, K'_j, m, m')$ is a solution of the Euler-Lagrange equation determined by L if K_j and K'_j are sufficiently large. Indeed,

1, for each $i_1 \leq i < i_2$, we have

$$(-\tau_i)^* \gamma(t; K_j, K'_j) \in \mathcal{C}_{\eta_i, \mu_i}(t) + \delta_i \subset U_i, \quad \text{when } \tau_i \leq t \leq \tau_i + 1. \quad (5.12)$$

In fact, let us choose $m_i = \gamma(\tau_{i-1} + 1)$, $m'_i = \gamma(\tau_{i+1})$. Since $\gamma(t; K_j, K'_j, m, m')$ is the minimizer of $h_{\tilde{L}}^{K, K'}(m, m', Z, \vec{\tau})$ over Λ , thus

$$\begin{aligned} & A_{\tilde{L}}((-\tau_i)^* \gamma|_{\tau_{i-1}+1}^{\tau_i+1}) + (\tau_i - \tau_{i-1} + 1)\alpha(c_i) + (\tau_{i+1} - \tau_i)\alpha(c_{i+1}) \\ &= \inf_{\substack{\xi(-T_0)=m_i \\ \xi(T_1)=m'_i \\ \tilde{T}_i^0 \leq T_0 \leq \tilde{T}_i^0 \\ \tilde{T}_i^1 \leq T_1 \leq \tilde{T}_i^1}} \int_{-T_0}^{T_1} (L - \eta_i - \mu_i)(d\xi(t), t) dt + T_0\alpha(c_i) + T_1\alpha(c_{i+1}), \end{aligned}$$

from which and (5.2), (5.5) as well as (5.9) it follows that (5.12) holds. Consequently, $\gamma(t; K_j, K'_j)|_{\tau_i \leq t \leq \tau_i+1}$ falls into the region where $(-\tau_i)^* \mu_i$ is closed. Thus, $d\gamma(t; K_j, K'_j)$ is the solution of the Euler-Lagrange equation determined by L when $\tau_i \leq t \leq \tau_i + 1$;

2, for $0 \leq i < i_1$ and $i_2 \leq i < i_3$, there is a local minimal curve connecting $m_i \in V_i^+$ and $m_{i+1} \in V_{i+1}^-$ with the time $\tilde{T}_i^0 + \tilde{T}_i^1$, so, it is easy to see that

$$(-\tau_i)^* \gamma(t)|_{0 \leq t \leq \tau} \in \text{int}(O_i)$$

if both V_i^+ and V_{i+1}^- are chosen suitably small. That also implies that $d\gamma(t; K_j, K'_j)$ is the solution of the Euler-Lagrange equation determined by L when $\tau_i \leq t \leq \tau_i + 1$ for $0 \leq i < i_1$ and $i_2 \leq i < i_3$;

3, We claim that the curve γ does not touch the boundary of V_i^+ at the time $t = \tau_i - \tilde{T}_i^0$ and does not touch the boundary of V_{i+1}^- at the time $t = \tau_i + \tilde{T}_i^1$ for each $0 \leq i < i_1$ and for each $i_2 \leq i < i_3$. If $(\gamma(\tau_i - \tilde{T}_i^0), \gamma(\tau_i + \tilde{T}_i^1)) = (m_i, m'_i) \in \partial(V_i^+ \times V_{i+1}^-)$ for some i , let $m'_{i-1} = \gamma(\tau_{i-1} + \tilde{T}_{i-1}^1)$ and $m_{i+1} = \gamma(\tau_{i+1} - \tilde{T}_{i+1}^1)$, from (5.1) we can see that there exist $(\bar{m}_i, \bar{m}'_i) \in V_i^+ \times V_{i+1}^-$ such that for $\xi \in \mathcal{M}_0(c_i)$,

$\zeta \in \mathcal{M}_0(c_{i+1})$:

$$\begin{aligned}
& h_{c_i}^{T_i}(m'_{i-1}, m_i) + h_{\eta_i, \mu_i, \psi_i}^{\tilde{T}_i^0, \tilde{T}_i^1}(m_i, m'_i, e_1) + h_{c_{i+1}}^{T_{i+1}}(m'_i, m_{i+1}) \\
& \geq h_{c_i}^\infty(\xi, m_i) + h_{\eta_i, \mu_i, \psi_i}^{\tilde{T}_i^0, \tilde{T}_i^1}(m_i, m'_i, e_1) + h_{c_{i+1}}^\infty(m'_i, \zeta) \\
& \quad + h_{c_i}^\infty(m'_{i-1}, \xi) + h_{c_{i+1}}^\infty(\zeta, m_{i+1}) - 2\epsilon_i^* \\
& \geq h_{c_i}^\infty(\xi, \bar{m}_i) + h_{\eta_i, \mu_i, \psi_i}^{\tilde{T}_i^0, \tilde{T}_i^1}(\bar{m}_i, \bar{m}'_i, e_1) + h_{c_{i+1}}^\infty(\bar{m}'_i, \zeta) \\
& \quad + h_{c_i}^\infty(m'_{i-1}, \xi) + h_{c_{i+1}}^\infty(\zeta, m_{i+1}) + 3\epsilon_i^* \\
& \geq h_{c_i}^{T'_i}(m'_{i-1}, \bar{m}_i) + h_{\eta_i, \mu_i, \psi_i}^{\tilde{T}_i^0, \tilde{T}_i^1}(\bar{m}_i, \bar{m}'_i, e_1) + h_{c_{i+1}}^{T'_{i+1}}(\bar{m}'_i, m_{i+1}) + \epsilon_i^*
\end{aligned}$$

but this contradicts to the fact that γ is a minimal curve of \tilde{L} on \mathbb{V} and Λ . In above argument, (5.6) and (5.7) are used to obtain the first and the third inequality, (5.1) is used to obtain the second inequality.

Let $K_j, K'_j \rightarrow \infty$, let $\gamma_\infty: \mathbb{R} \rightarrow M$ be an accumulation point of $\{\gamma(t, K_j, K'_j)\}$. Obviously, $\alpha(d\gamma_\infty) \subset \tilde{\mathcal{N}}(c_i)$ and $\omega(d\gamma_\infty) \subset \tilde{\mathcal{N}}(c_{i+1})$.

6, Hölder continuity

The task in this section is to build up some Hölder continuous dependence of h_c^∞ on some parameters if we set $k = 1$. These properties will be used to show that there is a generic set for perturbation where the conditions for the theorem are satisfied.

Let Φ_H^t be the Hamiltonian flow determined by H , it is a small perturbation of $\Phi_{h_1+h_2}^t$. Let Φ_H and $\Phi_{h_1+h_2}$ be their time-1-maps. As the cylinder $\mathbb{T} \times \mathbb{R} \times \{(x, y) = (0, 0)\} = \Sigma_0$ is the normally hyperbolic invariant manifold for $\Phi_{h_1+h_2}$ and the *a priori* unstable condition is assumed, it follows from the fundamental theorem of normally hyperbolic invariant manifold (cf. [HPS]) that there is $\epsilon = \epsilon(A, B) > 0$ such that if $\|P\|_{C^r} \leq \epsilon$ on the region $\{\|(p, y)\| \leq \max(|A|, |B|) + 1\}$ the map Φ_H^{s+k} ($k \in \mathbb{Z}$) also has a C^{r-1} invariant manifold $\Sigma(s) \subset \mathbb{R}^{n+1} \times \mathbb{T}^{n+1}$, provided that $r \geq 2$. This manifold is a small deformation of the manifold $\Sigma_0|_{\{|p| \leq \max(|A|, |B|) + 1\}}$, and is also normally hyperbolic and time-1-periodic. Let $\Sigma = \Sigma(0)$, it can be considered as the image of a map $\psi: \Sigma_0 \rightarrow \mathbb{R}^n \times \mathbb{T}^n$, $\Sigma = \{p, q, x(p, q), y(p, q)\}$. This map induces a 2-form $\Psi^*\omega$ on Σ_0

$$\Psi^*\omega = \left(1 + \sum_{i=1}^n \frac{\partial(x_i, y_i)}{\partial(p, q)}\right) dp \wedge dq.$$

Since the second de Rham co-homology group of Σ_0 is trivial, by using Moser's argument on the isotopy of symplectic forms [Mo], we find that there exists a diffeomorphism Ψ_1 on $\Sigma_0|_{\{|p| \leq \max(|A|, |B|) + 1\}}$ such that

$$(\Psi \circ \Psi_1)^*\omega = dp \wedge dq.$$

Since Σ is invariant for Φ_H and $\Phi_H^*\omega = \omega$, we have

$$\left((\Psi \circ \Psi_1)^{-1} \circ \Phi_H \circ (\Psi \circ \Psi_1)\right)^* dp \wedge dq = dp \wedge dq$$

i.e. $(\Psi \circ \Psi_1)^{-1} \circ \Phi_H \circ (\Psi \circ \Psi_1)$ preserves the standard area. Clearly, it is exact and twist since it is a small perturbation of Φ_{h_1} . In this sense, we say that the restriction of Φ_H on Σ is obviously area-preserving and twist. If $r > 4$ there are many invariant homotopically non-trivial curves, including many KAM curves. All these curves are Lipschitz. Given $\rho \in \mathbb{R}$ there is an Aubry-Mather set with rotation number ρ , which is either an invariant circle, or a Denjoy set if $\rho \in \mathbb{R} \setminus \mathbb{Q}$, or periodic orbits if $\rho \in \mathbb{Q}$. Under the generic condition we can assume there is no homotopically non-trivial invariant curves with rational rotation number for $\Phi_H|_{\Sigma}$, there is only one minimal periodic orbit on Σ for each rational rotation number.

Let us consider the Legendre transformation \mathcal{L} . By abuse of terminology we continue to denote $\Sigma(s)$ and its image under the Legendre transformation by the same symbol. Let

$$\tilde{\Sigma} = \bigcup_{s \in \mathbb{T}} (\Sigma(s), s),$$

which has the normal hyperbolicity as well. Under the Legendre transformation those Aubry-Mather sets (invariant curves, Denjoy sets or minimal periodic orbits) on Σ correspond to the support of some c -minimal measures. Recall $H^1(M, \mathbb{R}) = \mathbb{R}^{n+1}$. So we have

Lemma 3.1 (k=1). *Given some large number $K > 0$ and a small number $\delta > 0$ there exists a small number $\epsilon = \epsilon(\delta)$, if $L_1 \in \mathcal{B}_{\epsilon, K}$ and if $|c_q| \leq K$ then there exists an n -dimensional convex set $\mathcal{D}(c_q)$ which contains a neighborhood of $(c_q, 0) \cap \mathbb{R}^n$ such that for each $c \in \text{int}(\mathcal{D}(c_q))$ the Mañé set $\tilde{\mathcal{N}}(c) \subset \tilde{\Sigma}$, the Mather set $\mathcal{M}_0(c)$ is the Aubry-Mather set for the twist map. If the rotation number is irrational, then $\mathcal{M}(c)$ is uniquely ergodic.*

Proof: We have shown that $\mathcal{M}(c) \subset N_\delta$. The normal hyperbolicity guarantees that the invariant set in N_δ must be in the invariant cylinder. The time 1 map restricted on the cylinder is then an area-preserving twist map. \square

Consider a cohomology class $c = (c_q, 0) \in H^1(M, \mathbb{R})$ such that it corresponds to an invariant circle Γ in Σ with irrational rotation number. In the Hamiltonian formalism, $\Gamma = \{(p, q, x, y) \in \mathbb{R}^{n+1} \times \mathbb{T}^{n+1} : (p, x, y) = (p, x, y)(q), q \in \mathbb{T}\}$. Based on each point on this circle, there is a C^{r-1} -stable fiber as well as a C^{r-1} -unstable fiber. These stable (unstable) fibers C^{r-2} -depends on the base point and make up the local stable (unstable) manifold of that circle which are the graph of a Lipschitz function in a small neighborhood of the circle, i.e.

$$W_{loc}^{u,s}(\Gamma) = \left\{ (q, x, (p, y)^{u,s}(q, x)) : (q, x) \in N_\delta \subset T^{n+1} \right\}$$

where $(p, y)(q, x)$ is a Lipschitz function of (q, x) .

Lemma 6.1. *There exists a $C^{1,1}$ function $S^{s,u}: \{\|x\| \leq \delta\} \rightarrow \mathbb{R}$ and a constant vector $c \in \mathbb{R}^{n+1}$ such that $W_{loc}^{s,u}(\Gamma) = \{(q, x), dS^{s,u}(q, x) + c : (q, x) \in N_\delta\}$.*

We use $C^{k,\alpha}$ to denote those functions whose k -th derivative is of α -Hölder.

Proof: Let us consider the stable manifold. By the condition there is a Lipschitz function $(p, y): N_\delta \rightarrow \mathbb{R}$ such that $W_{loc}^s(\Gamma) = \{(q, x, (p, y)^s(q, x)) : (q, x) \in N_\delta\}$. Let σ be an 2-dimensional disk in W_{loc}^s . Since σ is in the stable manifold, $\Phi_H^k(\partial\sigma)$ approaches uniformly to Γ , i.e. $\Phi_H^k(\partial\sigma)$ is such a closed curve going from a point to another point and returning back along almost the same path when k is sufficiently large. As Φ_H is a symplectic diffeomorphism we have

$$\begin{aligned} \iint_{\sigma} (dp \wedge dq + \sum_{i=1}^n dy_i \wedge dx_i) &= \oint_{\partial\sigma} (pdq + \sum_{i=1}^n y_i dx_i) \\ &= \oint_{\Phi_H^k(\partial\sigma)} (pdq + \sum_{i=1}^n y_i dx_i) \\ &= 0. \end{aligned}$$

Note the function $(p, y)^s(q, x)$ is Lipschitz, it is differentiable almost everywhere in N_δ . As σ is arbitrarily chosen, for almost $(q, x) \in N_\delta$ the following holds:

$$\frac{\partial p}{\partial x_i} = \frac{\partial y_i}{\partial q}, \quad \frac{\partial y_i}{\partial x_j} = \frac{\partial y_j}{\partial x_i}, \quad \forall 1 \leq i, j \leq n. \quad (6.1)$$

Consequently, there exists a $C^{1,1}$ -function S_c^s and $c = (c_q, 0) \in \mathbb{R}^{n+1}$ such that $(p, y)^s = dS_c^s + c$. In the same way, we obtain a $C^{1,1}$ -function S_c^u and $c' = (c'_q, 0) \in \mathbb{R}^{n+1}$ such that $(p, y)^u = dS_c^u + c'$. Since W_{loc}^s intersects W_{loc}^u on the whole Γ , $c' = c$. \square

Indeed, for almost all initial points $(q, x, (p, y)^s(q, x)) \in W^s$, $(p, y)^s$ is differentiable at all $\Phi_H^k(q, x, (p, y)^s(q, x))$ for all $k \in \mathbb{Z}^+$. To see that, let $O \subset N_\delta$ be an open set, for each k there is a full Lebesgue measure set $O_k \subset \pi(\Phi_H^k\{O, (p, y)^s(O)\})$ where $(p, y)^s$ is differentiable. Since Φ_H is a diffeomorphism, the set

$$O^* = \bigcap_{k=0}^{\infty} \pi\left(\Phi_H^{-k}\{O_k, (p, y)^s(O_k)\}\right)$$

is a full Lebesgue measure subset of O . For any point $(q, x) \in O^*$, $(p, y)^s$ is differentiable at the points $\pi(\Phi_H^k\{(q, x), (p, y)^s(q, x)\})$ for all $k \in \mathbb{Z}^+$.

Let us consider the Hamiltonian flow. The local stable (unstable) manifold is a graph of some function

$$\tilde{W}_{loc}^{s,u} = \{(q, x, t), (p, y)^{s,u}(q, x, t) : (q, x, t) \in N_\delta \times \mathbb{T}\}.$$

Obviously, we have $((p, y)^{s,u}, t)^* \Omega = 0$ in $M \times \mathbb{T}$, where $\Omega = \sum dx_i \wedge dy_i + dq \wedge dp - dH \wedge dt$. Thus, in the covering space \mathbb{R}^{n+2} there exists a $C^{1,1}$ -function $\tilde{S}_c^{s,u}(q, x, t)$ such that $d\tilde{S}_c^{s,u} = (p, y)^{s,u}(q, x, t) - H((p, y)^{s,u}(q, x, t), q, x, t)dt$. Consequently, there exists a function $S_c^{s,u}(q, x, t) \in C^{1,1}(N_\delta \times \mathbb{T}, \mathbb{R})$ and $c = (c_q, 0)$ such that

$$L^{s,u} = L - c_q(\dot{q} + \partial_q S_c^{s,u}) - \langle \partial_x S_c^{s,u}, \dot{x} \rangle - \partial_t S_c^{s,u}$$

attains its minimum at $\mathcal{L}W^{s,u}$ as the function of (\dot{q}, \dot{x}) . Note $L_{(\dot{q}, \dot{x})}^{s,u} - \partial_{(q,x)} S_c^{s,u}$ is Lipschitz, $dL_{(\dot{q}, \dot{x})}^{s,u}/dt$ and $L_{(q,x)}^{s,u}$ exist almost everywhere. Since $\mathcal{L}W^{s,u}$ is a manifold made up by the trajectories of the Euler-Lagrange flow, it follows from Euler-Lagrange equation $dL_{\dot{q}, \dot{x}}/dt = L_{q,x}$ and (6.1) that $L_{q,x}|_{\mathcal{L}W_{loc}^{s,u}} = 0$ almost everywhere. The absolute continuity of L implies that $L^{s,u}|_{\mathcal{L}W_{loc}^{s,u}}$ is a function of t alone. So, by adding some function of t to $S_c^{s,u}$, $L^{s,u}|_{\mathcal{L}W_{loc}^{s,u}} = -\alpha(c)$.

Lemma 6.2. *Let $c = (c_q, 0)$. If Γ is an invariant circle in the cylinder, the Aubry-Mather set is uniquely ergodic, then for each $\xi \in \pi(\Gamma)$ and each $m \in N_\delta$, we have*

$$h_c^\infty(\xi, m) = S_c^u(m) - S_c^u(\xi), \quad h_c^\infty(m, \xi) = S_c^s(\xi) - S_c^s(m). \quad (6.2)$$

Proof: Since there are the local stable manifold $W^s(\Gamma)$ and the unstable manifold $W^u(\Gamma)$ to the invariant circle Γ , for each point $m \in N_\delta$ there is a unique c -minimal orbit $\gamma^{s,u}(t)$ such that $\gamma^{s,u}(0) = m$ and $\gamma^{s,u}(k) \rightarrow \pi(\Gamma)$ as $\mathbb{Z} \ni k \rightarrow \pm\infty$. Let $\xi \in \mathcal{M}_0(c)$, there is an integer subsequence $k_i^{s,u} \rightarrow \pm\infty$ as $i \rightarrow \infty$ such that $\gamma^{s,u}(k_i^{s,u}) \rightarrow \xi$ as $i \rightarrow \infty$. It means that

$$\lim_{i \rightarrow \infty} h_c^{k_i^s}(m, \gamma^s(k_i^s)) = h_c^\infty(m, \xi), \quad \lim_{i \rightarrow \infty} h_c^{-k_i^u}(\gamma^u(k_i^u), m) = h_c^\infty(\xi, m).$$

Since $L^{s,u} + \alpha(c) = 0$ on $W^{s,u}$, we have

$$\begin{aligned} \int_{k_i^u}^0 \left(L(d\gamma_c^u(k_i^u)) - \langle c, \dot{\gamma}_c^u(k_i^u) \rangle + \alpha(c) \right) dt &= S^u(\gamma_c^u(0)) - S^u(\gamma_c^u(k_i^u)), \\ \int_0^{k_i^s} \left(L(d\gamma_c^s(k_i^s)) - \langle c, \dot{\gamma}_c^s(k_i^s) \rangle + \alpha(c) \right) dt &= S^s(\gamma_c^s(k_i^s)) - S^s(\gamma_c^s(0)). \end{aligned}$$

That implies that (6.2) holds for each $m \in N_\delta$ and each $\xi \in \mathcal{M}_0(c)$. To see that (6.2) holds for each $\xi \in \pi(\Gamma)$, let us recall that, for a twist map, the sufficient and necessary condition for the existence of an invariant circle is that the Peierl's barrier function is identically equal to zero. Consequently, passing each $\zeta \in \pi(\Gamma)$ there is a regular c -minimal configuration (\dots, m_i, \dots) such that $\zeta = m_0$. Since we have assumed the unique ergodicity of the minimal measure, $d_c(\zeta, \xi) = 0$ for each $\zeta \in \pi(\Gamma)$ and each $\xi \in \mathcal{M}_0(c)$. Thus, (6.2) holds for any $\xi \in \pi(\Gamma)$. \square

We now consider the local stable and unstable manifolds of all invariant circles. Different invariant circle determines different stable and unstable manifolds, i.e. we have a family of these local stable and unstable manifolds. We claim that this family of local stable (unstable) manifolds can be parameterized by some parameter σ so that both S_c^u and S_c^s have $\frac{1}{2}$ -Hölder continuity in σ . Indeed we choose one circle and denote it Γ_0 and parameterize another circle Γ_σ by the algebraic area between Γ_σ and Γ_0 ,

$$\sigma = \int_0^1 (\Gamma_\sigma(q) - \Gamma_0(q)) dq.$$

This integration is in the sense that we pull it back to the standard cylinder by $\Psi \circ \Psi_1 \in \text{diff}(\Sigma_0, \Sigma)$. In this way we obtain an one-parameter family curves $\Gamma: \mathbb{T} \times \mathbb{S} \rightarrow \Sigma$ in which $\mathbb{S} \subset [A', B']$ is a closed set. Usually, \mathbb{S} is a Cantor with positive Lebesgue measure. A' and B' correspond to the curves where the action $p \leq A$ and $p \geq B$ respectively. Clearly, for each $\sigma \in \mathbb{S}$, there is only one $c_q = c_q(\sigma)$ such that $\Gamma_\sigma = \tilde{\mathcal{M}}_0(c)$ for $c = (c_q, 0) \in H^1(M, \mathbb{R})$ when the rotation number is irrational. Clearly, c_q is continuous in σ on \mathbb{S} . We can think Γ_σ as a map to function space C^0 equipped with supremum norm $\Gamma: \mathbb{S} \rightarrow C^0(\mathbb{T}, \mathbb{R})$,

$$\|\Gamma_{\sigma_1} - \Gamma_{\sigma_2}\| = \max_{q \in \mathbb{T}} |\Gamma(q, \sigma_1) - \Gamma(q, \sigma_2)|.$$

Straight-forward calculation shows

$$|\sigma_1 - \sigma_2| \geq \frac{1}{2C_h} \left(\max_{q \in \mathbb{T}} |\Gamma(q, \sigma_1) - \Gamma(q, \sigma_2)| \right)^2,$$

where C_h is the Lipschitz constant for the twist map, it follows that

$$\|\Gamma_{\sigma_1} - \Gamma_{\sigma_2}\| \leq C_s |\sigma_1 - \sigma_2|^{\frac{1}{2}}$$

where $C_s = \sqrt{2C_h}$. Since the stable (unstable) fibers have C^{r-2} -smoothness on their base points on Σ , $r \geq 3$, $(p, y)_\sigma^{s,u}$ is also $\frac{1}{2}$ -Hölder continuous in σ . Let $S_\sigma^{s,u} = S_{c(\sigma)}^{s,u}$, we have

Lemma 6.3. *Restricted in N_δ the functions $S_\sigma^s(m)$, $S_\sigma^u(m)$ are $\frac{1}{2}$ -Hölder continuous in $\sigma \in \mathbb{S}$.*

Next, let us consider the dependence of the barrier function on σ and $c_q(\sigma)$ when $\sigma \in \mathbb{S}$. For each $c = (c_q, 0)$, each $m \in M \setminus N_\delta$ and each $\xi \in \mathcal{M}_0(c)$ there exist $m^+, m^- \in N_\delta$ and $k^+, k^- \in \mathbb{Z}^+$ such that

$$h_c^\infty(\xi, m) = h_c^\infty(\xi, m^+) + h_c^{k^+}(m^+, m), \quad h_c^\infty(m, \xi) = h_c^{k^-}(m, m^-) + h_c^\infty(m^-, \xi).$$

Clearly, there exists a uniform upper bound $K \in \mathbb{Z}$ such that for each $c = (c_q, 0)$, each $m \in M \setminus N_\delta$ and each $\xi \in \mathcal{M}(c)$ we have $k^+ \leq K$, $k^- \leq K$.

Fix $m \in M \setminus N_\delta$, different σ determines different $m^+, m^- \in N_\delta$. For each $\sigma \in \mathbb{S}$, each $m \in M \setminus N_\delta$ can be covered by both $\Phi_H^K(W_{loc}^u(\Gamma_\sigma))$ and $\Phi_H^{-K}(W_{loc}^s(\Gamma_\sigma))$ in the sense that $m \in \pi(\Phi_H^K(W_{loc}^u(\Gamma_\sigma)))$, $m \in \pi(\Phi_H^{-K}(W_{loc}^s(\Gamma_\sigma)))$. Let u be the coordinate of $m \in M$ and let $z = (u, v) \in TM$ be the initial value such that $\phi_L^t(z): [0, \infty) \rightarrow TM$ is a forward c -semi-static orbit, assuming $m \in M \setminus N_\delta$. Clearly, $z \in \mathcal{L}(\Phi_H^{-k}(W_{loc}^s(\Gamma_\sigma)))$. Consider another invariant circle $\Gamma_{\sigma'}$ close to Γ_σ . By the $\frac{1}{2}$ -Hölder continuity there exists a point $z' = (u', v') \in \mathcal{L}(\Phi_H^{-K}(W_{loc}^s(\Gamma_{\sigma'})))$ with $\|z' - z\| \leq C_1 \sqrt{|\sigma - \sigma'|}$. We claim that $\exists d_1 \geq 0$ such that if $C_1 \sqrt{|\sigma - \sigma'|} \leq d_1$ then

$$\|\phi_L^t(z') - \phi_L^t(z)\| \leq 2\|z' - z\|, \quad \forall t \in [0, k^+]. \quad (6.3)$$

To see that, we write the Lagrange equation into the form of first order ODE:

$$\begin{aligned} \dot{v} &= \left(\frac{\partial^2 L}{\partial \dot{u}^2} \right)^{-1} \left(-\frac{\partial^2 L}{\partial \dot{u} \partial u} v - \frac{\partial^2 L}{\partial \dot{u} \partial t} + \frac{\partial L}{\partial u} \right), \\ \dot{u} &= v. \end{aligned} \tag{6.4}$$

Since the convexity of L is assumed this equation is well-posed. If we write (6.4) in the form

$$\dot{z} = F(z, t)$$

its variational equation along an orbit $d\gamma_\sigma$ as follows

$$\Delta \dot{z} = DF(d\gamma_\sigma(t), t) \Delta z + f(d\gamma(t), t, \Delta z)$$

where $f(d\gamma(t), t, \Delta z) = O(\|\Delta z\|^2)$ as $\Delta z \rightarrow 0$. Let $E(t, \sigma)$ be the fundamental matrix solution of the linearized variational equation. Since the orbits $d\gamma: [0, \infty) \rightarrow TM$ concerned has the property that $\omega(d\gamma_\sigma) \subset \tilde{\mathcal{N}}(c)$ while we are only interested in those co-homology classes $\{c \in H^1(M, \mathbb{R}) : c = (c_q(\sigma), 0), |c_q| \leq \max\{|A|, |B|\} + 1\}$, there exists a large but bounded constant $C_2 = C_2(A, B)$ such that $C_2 \geq \max\{E_{ij}(t, \sigma), E_{ij}^{-1}(t, \sigma) : 1 \leq i, j \leq n, 0 \leq t \leq K, \sigma \in \mathbb{S}\}$ where E_{ij}, E_{ij}^{-1} denote the (i, j) -entry of E and its inverse respectively. Since f is the higher order term of Δz , there exists a small constant $d_1 > 0$ such that

$$\|f(d\gamma(t), t, \Delta z)\| \leq \frac{1}{n^2 K C_2^2} \|\Delta z\|, \quad \text{if } \|\Delta z\| \leq 2d_1.$$

Since Δz is the solution of the integral equation:

$$\Delta z(t) = \Delta z(0) + E(t) \int_0^t E^{-1}(s) f(d\gamma(s), s, \Delta z(s)) ds,$$

we have $\|\Delta z(t)\| \leq 2\|\Delta z(0)\|$ for all $t \in [0, K]$ if $\|\Delta z(0)\| \leq d_1$.

Let $z \in \mathcal{L}(\Phi_H^{-k}(W_{loc}^s(\Gamma_\sigma)))$ so that $\phi_L^t(z): [0, \infty) \rightarrow M$ is a forward c -semi-static orbit. Let $c' = (c_q(\sigma'), 0)$. By the $\frac{1}{2}$ -Hölder continuity of $W_{loc}^s(\Gamma_\sigma)$ in σ , there is a point $z' = (u', v') \in \mathcal{L}(\Phi_H^{-k}(W_{loc}^s(\Gamma_{\sigma'})))$ with the property that $u' = u(\sigma')$ $\frac{1}{2}$ -continuously depending on σ' , $\phi_L^t(z'): [0, \infty) \rightarrow M$ is a forward c' -semi static orbit and (6.3) holds. Since the stable manifold may multi-fold, there might be no $z' = (u, v')$ such that $\phi_L^t(z)$ is a c' -semi static orbit and $\|z' - z\| = O(\sqrt{\sigma - \sigma'})$. Let $u_{k^+} = \pi(\phi_L^{k^+}(z))$, $u'_{k^+} = \pi(\phi_L^{k^+}(z'))$, we can write

$$h_{c(\sigma')}^\infty(u, \xi) = E_1(\sigma') + E_2(\sigma') + E_3(\sigma) + c'_q E_4(\sigma') + E_5(c'_q(\sigma))$$

where

$$E_1(\sigma') = h_{c(\sigma')}^\infty(u, \xi) - h_{c(\sigma')}^\infty(u', \xi),$$

$$E_2(\sigma') = h_{c(\sigma')}^\infty(u'_{k^+}, \xi),$$

$$E_3(\sigma') = \int_0^{k^+} L(d\gamma'(t), t) dt,$$

$$E_4(\sigma') = \bar{\gamma}'_q(k^+) - \bar{\gamma}'_q(0),$$

$$E_5(\sigma') = k^+ \alpha(c'),$$

$\gamma'(t) = \pi(\phi_L^t(z'))$, $\bar{\gamma}'$ is the lift of γ' to the universal covering \mathbb{R}^{n+1} . By the Lipschitz property of $h_c^\infty(m, m')$ in m, m' and the choice of $u' = u(\sigma)$ we can see that E_i ($i = 1, 2, 3, 4$) has $\frac{1}{2}$ -Hölder continuity in σ' . Recall that the β function for a twist map has no flat piece, and is differentiable at irrational numbers, E_5 is Lipschitz in c . Thus, we can formally define a function $h_{c,\sigma}^\infty = E_1(\sigma) + E_2(\sigma) + E_3(\sigma) + c_q E_4(\sigma) + E_5(c_q)$ regardless of the dependence of c_q on σ . So we obtain

Lemma 6.4. *Assume that $m \in M \setminus N_\delta$, $|c_q| \leq \max\{|A|, |B|\} + 1$. Let $c = (c_q, 0)$ and $\xi \in \mathcal{M}_0(c)$, then we can extend the function $h_{c(\sigma)}^\infty$, defined on $\{A-1 \leq \sigma \leq B+1\}$, to a function $h_{c,\sigma}^\infty(u, \xi)$ defined in a neighborhood of the continuous curve $\{\sigma, c_q(\sigma)\} \subset \mathbb{R}^2$ such that $h_{c(\sigma)}^\infty = h_{c,\sigma}^\infty(u, \xi)|_{c_q=c_q(\sigma)}$ and*

$$\begin{aligned} |h_{c,\sigma}^\infty(\xi, m) - h_{c',\sigma'}^\infty(\xi, m)| &\leq C_3(\sqrt{|\sigma - \sigma'|} + |c_q(\sigma) - c_q(\sigma')|), \\ |h_{c,\sigma}^\infty(m, \xi) - h_{c',\sigma'}^\infty(m, \xi)| &\leq C_3(\sqrt{|\sigma - \sigma'|} + |c_q(\sigma) - c_q(\sigma')|). \end{aligned}$$

Remark: We do not know whether the function $\sigma \rightarrow c_q(\sigma)$ has some Hölder continuity in σ .

7, Generic property

In this section we also assume that $k = 1$. The task in this section is to show that there is a residual set in $\mathcal{B}_{\epsilon, K}$ such that if P is in this set then there is a generalized transition chain $\{c \in H^1(M, \mathbb{R}) : c_x = 0, A \leq c_q \leq B\}$.

Let us consider this issue from the Hamiltonian dynamics point of view. Since the system is positive definite in action variable $v = (p, y)$, it has a generating function $G(u, u')$ ($u = (q, x)$)

$$G(u, u') = \inf_{\substack{\gamma \in C^1([0,1], \tilde{M}) \\ \gamma(0)=u, \gamma(1)=u'}} \int_0^1 L(\gamma(s), \dot{\gamma}(s), s) ds,$$

where (u, u') is in the universal covering space $\tilde{M} \times \tilde{M} = \mathbb{R}^{n+1} \times \mathbb{R}^{n+1}$. Clearly, $G(u + 2k\pi, u' + 2k\pi) = G(u, u')$ for each $k \in \mathbb{Z}^{n+1}$. The map $\Phi_H: (u, v) \rightarrow (u', v')$ is given by

$$v' = \partial_{u'} G(u, u'), \quad v = -\partial_u G(u, u').$$

Let π_2 be the standard projection from $\mathbb{R}^{n+1} \rightarrow \mathbb{T}^{n+1}$, let $c \in \mathbb{R}^{n+1}$ and

$$G_c(u, u') = G(u, u') - \langle c, u' - u \rangle$$

then

$$h_c(m, m') = \min_{\substack{\pi_2(u)=m \\ \pi_2(u')=m'}} G_c(u, u') + \alpha(c).$$

We consider the change of the function h_c^∞ when the generating function is subject to a small perturbation $G \rightarrow G + G_1$. Let $m \in M \setminus N_\delta$, $\xi \in \mathcal{M}_0(c)$, $c = (c_q, 0)$. Let $\{k_i\}$ be a subsequence such that

$$\lim_{i \rightarrow \infty} h_c^{k_i}(\xi, m) = \liminf_{k \rightarrow \infty} h_c^k(\xi, m).$$

Let $\{u_1, u_2, \dots, u_{k_i} = m\}$ be the minimal configuration, we claim that there exists $b > 0$ such that $u_i \notin \mathcal{B}_b(m)$, the ball centered at m with radius b , for each $1 \leq i \leq k_i - 1$. In fact, $h_c^k(m, m) \geq 2A > 0$ for each $c = (c_q, 0) \in H^1(M, \mathbb{R})$ and for each $k \in \mathbb{Z}^+$. If not, there exists a subsequence k_j such that

$$\lim_{k_j \rightarrow \infty} h_c^{k_j}(m, m) = 0.$$

It implies that $m \in \mathcal{A}_0(c)$, which contradicts the lemma 3.1. Since $h_c^k(m, m')$ is Lipschitz in m, m' , there exists $b > 0$ such that if $m' \in \mathcal{B}_b(m)$ then $h_c^k(m, m) \geq A$ for each $k \in \mathbb{Z}^+$. If there is $u_i \in \mathcal{B}_b(m)$ for some $i \in \{k_i\}$, let m' be an accumulation point of $\{u_i\}$ then there exists some $k \in \mathbb{Z}^+$ such that

$$h_c^\infty(\xi, m) = h_c^\infty(\xi, m') + h_c^k(m', m).$$

Consequently,

$$h_c^\infty(\xi, m') \leq h_c^\infty(\xi, m) - A.$$

On the other hand, from the Lipschitz property we obtain that

$$h_c^\infty(\xi, m') \geq h_c^\infty(\xi, m) - C_L \|m - m'\|.$$

It leads a contradiction if m' is sufficiently close to m . The contradiction verifies our claim. Consequently, if the generating function subjects to a small perturbation $G(u, u') \rightarrow G(u, u') + G_1(u')$, where $\text{supp}(G_1) \subseteq \mathcal{B}_b(m)$, h_c^∞ will also undergo the small perturbation:

$$h_c^\infty(\xi, m') \rightarrow h_c^\infty(\xi, m') + G_1(m'), \quad \forall m' \in \mathcal{B}_b(m), \xi \in \mathcal{M}_0(c);$$

while $h_c^\infty(m', \xi)$ remains the unchanged.

Choose $\xi, \zeta \in \mathcal{M}_0(c)$, $m \in M \setminus N_\delta$. The change of $h_{c, e_1}^\infty(\xi, m, \zeta)$ is a little bit complicated when the generating function undergoes the same small perturbation as above. Let $\{k_i\}$ be a subsequence such that

$$\lim_{i \rightarrow \infty} h_{c, e_1}^{k_i}(\xi, m, \zeta) = \liminf_{k \rightarrow \infty} h_{c, e_1}^k(\xi, m, \zeta).$$

Let $\{u_0 = \xi, u_1, \dots, u_{l_i} = m, \dots, u_{k_i} = \zeta\}$ be the minimal configuration that realizes the minimal action $h_{c, e_1}^{k_i}(\xi, m, \zeta)$, denote by $\gamma_i: [0, k_i] \rightarrow M$ the corresponding minimal curve. We claim that there exists $b > 0$ such that there is at most one $u_{j_i} \in \mathcal{B}_b(m)$ for some $1 \leq j_i < k_i$, $j_i \neq l_i$ when k_i is sufficiently large. To a curve $\gamma: [0, k] \rightarrow M$ with $\gamma(0), \gamma(k) \in \mathcal{B}_b(m)$ we can associate an element $[\gamma] \in H_1(M, \mathcal{B}_b(m), \mathbb{Z})$. If there were two other points $u_{j_i}, u_{j'_i} \in \mathcal{B}_b(m)$ (without losing of generality we assume $j_i < j'_i < l_i$), then we would have two alternatives:

1, either $[\gamma|_{[j_i, j'_i]}]_{x_1} = 0$, or $[\gamma|_{[j'_i, l_i]}]_{x_1} = 0$, or both;

2, both $[\gamma|_{[j_i, j'_i]}]_{x_1} \neq 0$ and $[\gamma|_{[j'_i, l_i]}]_{x_1} \neq 0$.

In the first case, we can cut off a piece $\gamma|_{[j_i, j'_i]}$ from the minimal curve and define a curve $\gamma': [0, k_i - j'_i + j_i] \rightarrow M$ such that

$$\gamma'(t) = \begin{cases} \gamma(t) & t \in [0, j_i], \\ \eta(t) & t \in [j_i, j_i + 1], \\ \gamma(t - j'_i + j_i + 1) & t \in [j_i + 1, k_i - j'_i + j_i], \end{cases}$$

where $\eta: [j_i, j_i + 1] \rightarrow M$ is a minimal curve joining $\gamma(j_i)$ with $\gamma(j'_i + 1)$. Clearly, $[\gamma']_{x_1} \neq 0$. Since $\gamma(j_i)$ is close to $\gamma(j'_i)$, by the Lipschitz property of $h_c(m, m')$ in m, m' , we have

$$\int_0^{k_i - j'_i + j_i} L(d\gamma'(t), t) dt + (k_i - j'_i + j_i)\alpha(c) \leq h_{c, e_1}^{k_i}(\xi, m, \zeta) - A. \quad (7.1)$$

To see the absurdity of (7.1), let us observe a simple fact: if some $u_j \in \mathcal{B}_b(m)$, then $k_i - j \rightarrow \infty$, $j \rightarrow \infty$ as $i \rightarrow \infty$. It implies that $k_i - j'_i + j_i \rightarrow \infty$. So (7.1) contradicts the definition of h_c^∞ if we choose $k_i \rightarrow \infty$ being such a subsequence that $\lim_{k_i \rightarrow \infty} h_{c, e_1}^{k_i}(\xi, m, \zeta) = h_{c, e_1}^\infty(\xi, m, \zeta)$. For the second alternative, by cutting off one piece $\gamma|_{[j_i, j'_i]}$ or both $\gamma|_{[j_i, j'_i]}$ and $\gamma|_{[j'_i, l_i]}$ we can construct a curve γ' such that $[\gamma']_{x_1} \neq 0$. In the same way we can show this is also impossible. Thus, we have

Lemma 7.1. *Assume that generating function is subject to a small perturbation $G(u, u') \rightarrow G(u, u') + G_1(u')$, where $\text{supp}(G_1) \subseteq \mathcal{B}_b(m)$, $m \in M \setminus N_\delta$. There exists $b > 0$ such that for each $c = (c_q, 0)$ with $|c_q| \leq \max\{|A|, |B|\} + 1$, the barrier function undergoes a small perturbation:*

$$B_{c, e_1}^*(u) \rightarrow B_{c, e_1}^*(u) + jG_1(u) + \text{a small constant} \quad j = 1, \text{ or } 2.$$

The next step is to show that the density of the set $\{P \in C^r : \{u \in M \setminus N_\delta : B_c^*(u, e_1) = \min_u B_c^*(u, e_1)\} \text{ is totally disconnected}\}$. Let $R_d = \{u \in M : |q - q^*| \leq d, |x_i - x_i^*| \leq d, \forall 1 \leq i \leq n\} \subset \mathcal{B}_b(u^*)$, $S_{c, \sigma} = B_{c(\sigma)}^* + G_1$, we define

$$Z(\sigma) = \{u \in R_d : S_{c, \sigma} = \min_{u \in R_d} S_{c, \sigma}\}.$$

We say a connected set V is non-trivial for R_d if either $\Pi_q(V \cap R_d) = \{q^* - d \leq q \leq q^* + d\}$ or $\Pi_i(V \cap R_d) = \{x_i^* - d \leq x_i \leq x_i^* + d\}$ for some $1 \leq i \leq n$. Here Π_i is the standard projection from \mathbb{T}^{n+1} to its i -th component. Let $M_{d, u^*} = \{u : S(u) = \min_{u \in R_d(u^*)} S\}$, we define a set in the function space $\mathfrak{F}(d, u^*) = C^0(R_d(u^*), \mathbb{R})$,

$$\mathfrak{3}(d, u^*) = \left\{ S \in \mathfrak{F}(d, u^*) : M_{d, u^*}(S) \text{ contains a set non-trivial for } R_d(u^*) \right\}.$$

For convenience of notation, we set $x_0 = q$ and define \mathfrak{Z}_i ($i = 0, 1, \dots, n$):

$$\begin{aligned}\mathfrak{Z}_0 &= \left\{ S \in \mathfrak{Z}(d, u^*) : \Pi_q(M_{d, u^*}(S)) = \{q^* - d \leq q \leq q^* + d\} \right\}, \\ \mathfrak{Z}_i &= \left\{ S \in \mathfrak{Z}(d, u^*) : \Pi_i(M_{d, u^*}(S)) = \{x_i^* - d \leq x_i \leq x_i^* + d\} \right\}.\end{aligned}$$

Clearly:

$$\mathfrak{Z}(d, u^*) = \bigcup_{i=0}^n \mathfrak{Z}_i.$$

Our first task is to show for each generating function $G \in C^r(M \times M, \mathbb{R})$ and each $\epsilon > 0$, there is an open and dense set $\mathfrak{H}(d, u^*)$ of $\mathcal{B}_\epsilon(0) \subset C^r(R_d(u^*), \mathbb{R})$, for each $G_1 \in \mathfrak{H}(d, u^*)$, the image of S_σ from $[A', B']$ to \mathfrak{F} has no intersection with the set \mathfrak{Z}_i .

Obviously, the set \mathfrak{Z}_i is a closed set and has infinite co-dimension in the following sense, there exists \mathfrak{N} , an infinite dimensional subspace of \mathfrak{F} , such that $(S + F) \notin \mathfrak{Z}_i$ for all $S \in \mathfrak{Z}_i$ and $F \in \mathfrak{N} \setminus \{0\}$. In fact, for each non constant function $F(x_i) \in C^0([x_i^* - d, x_i^* + d], \mathbb{R})$ with $F(x_i^*) = 0$ and each $S + F \notin \mathfrak{Z}_i$. Thus, we can choose $\mathfrak{N} = C^0([x_i^* - d, x_i^* + d], \mathbb{R})/\mathbb{R}$, which we think as the subspace of $C^0(R_d(u^*), \mathbb{R})$ consisting of those continuous functions independent of other coordinate components x_j ($j \neq i$).

On the other hand, since $S_{c, \sigma}: [A, B] \times [A', B'] \rightarrow \mathfrak{F}$ has $\frac{1}{2}$ -Hölder continuity, the image of the continuous curve $\{\sigma, c(\sigma)\} \subset [A, B] \times [A', B']$ is compact and its box dimension is not bigger than 4,

$$D_B(\mathfrak{F}_\sigma) \leq 4,$$

where $\mathfrak{F}_\sigma = \{S_{c(\sigma), \sigma} : \sigma \in [A', B']\}$. Clearly, this set is determined by the generating function G .

Lemma 7.2. *There is an open and dense set $\mathfrak{N}^* \subset \mathfrak{N}$ such that for all $F \in \mathfrak{N}^*$*

$$(\mathfrak{F}_\sigma + F) \cap \mathfrak{Z} = \emptyset. \quad (7.2)$$

Proof: The open property is obvious. If there was no density property, for any $k \in \mathbb{Z}$, there would be a k -dimensional ϵ -ball $\mathcal{B}_\epsilon \subset \mathfrak{N}$ for some $\epsilon > 0$, for each $F \in \mathcal{B}_\epsilon$, there would exist $S \in \mathfrak{F}_\sigma$ such that $F + S \in \mathfrak{Z}_i$. For each $S \in \mathfrak{F}_\sigma$ there is only one $F \in \mathcal{B}_\epsilon$ such that $S + F \in \mathfrak{Z}_i$, otherwise, there would be $F' \neq F$ such that $S + F' \in \mathfrak{Z}_i$. Since we can write $F' + S = F' - F + F + S$ where $S + F \in \mathfrak{Z}_i$ and $F' - F \in \mathfrak{N} \setminus \{0\}$, this contradicts to the definition of \mathfrak{N} . Given $F \in \mathcal{B}_\epsilon$, there might be more than one element in $\mathfrak{S}_F = \{S \in \mathfrak{F}_\sigma : S + F \in \mathfrak{Z}_i\}$. Given any two $F_1, F_2 \in \mathcal{B}_\epsilon$, for any

$S_1 \in \mathfrak{S}_{F_1}$ and any $S_2 \in \mathfrak{S}_{F_2}$ we have

$$\begin{aligned}
d(S_1, S_2) &= \max_{u \in R_d(u^*)} |S_1(u) - S_2(u)| \\
&\geq \max_{|x_i - x_i^*| \leq d} \left| \min_{\substack{|x_j - x_j^*| \leq d \\ j \neq i}} S_1(u) - \min_{\substack{|x_j - x_j^*| \leq d \\ j \neq i}} S_2(u) \right| \\
&= \max_{|x_i - x_i^*| \leq d} |F_1(x_i) - F_2(x_i)| \\
&= d(F_1, F_2)
\end{aligned} \tag{7.3}$$

where $d(\cdot, \cdot)$ denotes the C^0 -metric. It follows from (7.3) and the definition of box dimension that

$$D_B(\mathfrak{F}_\sigma) \geq D_B(\mathcal{B}_\epsilon) = k,$$

but this is absurd if we choose $k > 4$. \square

We use symbol $2\mathfrak{N} = \{F : \frac{1}{2}F \in \mathfrak{N}\}$. $(2\mathfrak{N}) \cap \mathfrak{N}$ is clearly open and dense. As C^r is dense in C^0 , an open and dense set $\mathfrak{H}(d, u^*) \subset C^r(R_d(u^*), \mathbb{R})$ clearly exists such that for each perturbation of generating function $G_1 \in \mathfrak{H}(d, u^*)$, we have

$$\mathfrak{F}_\sigma \cap \mathfrak{Z}(d, u^*) = \emptyset, \quad \forall \sigma \in \mathbb{S},$$

where by abuse of terminology we continue to denote S_σ and its restriction to $R_d(u^*)$ by the same symbol.

Let $U = \overline{M \setminus N_\delta}$, $M_U(S) = \{u : S(u) = \min_{u \in U} S\}$ and

$$\mathfrak{Z} = \left\{ S \in C^0(U, \mathbb{R}) : M_U(S) \text{ is totally disconnected} \right\}.$$

Given $d_i > 0$, there are finitely many u_{ij} such that $\cup_j R_{d_i}(u_{ij}) \supseteq U$. Thus there exists a sequence $d_i \rightarrow 0$ and a countable set $\{u_{ij}\}$ such that

$$\left(\bigcap_{i,j=1}^{\infty} \mathfrak{H}(d_i, u_{ij}) \right) \cap \mathfrak{Z} = \emptyset.$$

Recall the lemma 3.5, we have the following

Lemma 7.3. *There exists a residual set $\mathcal{S}_\epsilon \subset \mathcal{B}_\epsilon \subset C^r(U, \mathbb{R})$, for each $G_1 \in \mathcal{S}_\epsilon$*

$$\pi_1 \mathcal{N}_0(c(\sigma), \tilde{M}) \setminus (\mathcal{N}_0(c(\sigma), M) + \delta) = \{\text{is totally disconnected}\}.$$

Note we can write $G_1 = \sum_k G_{1k}$ so that each G_{1k} has simply connected support.

The perturbation to the generating function G can be achieved by perturbing the Hamiltonian function $H \rightarrow H' = H + \delta H$. To do that, let us introduce a differentiable function $\kappa: M \rightarrow \mathbb{R}$ such that $0 \leq \kappa(u - u') \leq 1$, $\kappa(u - u') = 1$ if $|u - u'| \leq K$ and $\kappa(u - u') = 0$ if $|u - u'| \geq K + 1$. We choose sufficiently large K so that $\{|v| \leq \max(|A|, |B|) + 1\}$ is contained in the set where $|u - u'| \leq K$. Let Φ' be the map determined by the generating function $G + \kappa G_1$, the symplectic diffeomorphism $\Psi = \Phi' \circ \Phi^{-1}$ is closed to identity. We choose a smooth function $\rho(s)$ with $\rho(0) = 0$ and $\rho(1) = 1$, let Φ'_s be the symplectic map determined by $G + \rho(s)\kappa G_1$, let $\Psi_s = \Phi'_s \circ \Phi^{-1}$. Clearly, Ψ_s defines a symplectic isotopy between identity map and Ψ . Thus, there is a unique family of symplectic vector field $X_s: T^*M \rightarrow TT^*M$ such that

$$\frac{d}{ds} \Psi_s = X_s \circ \Psi_s.$$

By the choice of perturbation, there is a simply connected and compact domain D_K such that $\Psi_s|_{T^*M \setminus D_K} = id$. It follows that there is a hamiltonian $H_1(u, v, s)$ such that $dH_1(Y) = dv \wedge du(X_s, Y)$ holds for any vector field Y . Re-parameterizing s by t we can make H_1 smoothly and periodically depend on t . To see that dH_1 is also small, let us mention a theorem of Weinstein [W]. A neighborhood of the identity map in the symplectic diffeomorphism group of a compact symplectic manifold \mathbf{M} can be identified with a neighborhood of the zero in the vector space of closed 1-forms on \mathbf{M} . Since Hamiltonian diffeomorphism is a subgroup of symplectic diffeomorphism, there is a function H' , sufficiently close to H , such that $\Phi_{H_1} \circ \Phi_H = \Phi_{H'}^t|_{t=1}$.

The perturbation made to H does not change the dynamics around the cylinder, it means that the set of invariant circles remains unchanged if H is subject to the perturbation constructed this way.

In the case of twist map, each co-homology class corresponds to a unique rotation number. Obviously, for each rotation number $p/q \in \mathbb{Q}$, there is an open and dense set in the space of area-preserving twist maps such that there is only one minimal (p, q) -periodic orbit without homoclinic loop. Take the intersection of countably open dense sets it is a generic property that there is only one minimal (p, q) -periodic orbit without homoclinic loop for all $p, q \in \mathbb{Z}$. Recall that the minimal measure is always uniquely ergodic when the rotation number is irrational, there is a residual set in $\mathcal{B}_{\epsilon, K}$, if L_1 is in this set, then there is a generalized transition chain $\Gamma: [0, 1] \rightarrow H^1(M, \mathbb{R}) \cap \{c_x = 0\}$ which connects $\{c_q \leq A\}$ with $\{c_q \geq B\}$. For each c in a transition piece, $\mathcal{M}(c)$ is uniquely ergodic, thus the conditions of the theorem 5.2 are satisfied.

Therefore, the proof of the theorem 1.1 is completed.

Remark: Since the time for each orbit drifts from $\{p \leq A\}$ to $\{p \geq B\}$ is finite, the smooth dependence of solutions of ODE's on parameters implies that the theorem still holds if the generic condition is replaced by the open and dense condition for perturbation.

Acknowledgement This work was partially done when the first author visited the Institute of Mathematical Sciences, The Chinese University of Hong Kong for its

hospitality. We also thank Professor John Mather for interesting discussions. This work is under the support of the state basic research project of China “Nonlinear Sciences” (G2000077303), also partially supported by IMS, The Chinese University of Hong Kong.

References

- [Ar1]. Arnold V.I., *Instability of dynamical systems with several degrees of freedom*, Soviet Math. Dokl. **5** (1964), 581-585.
- [Ar2]. Arnold V.I., *Small denominators and problems of stability of motion in classical and celestial mechanics*, Russ. Math. Survey **18** (1963), 85-192.
- [Ar3]. Arnold V.I., *Dynamical Systems III*. Encyclopaedia of Mathematical Sciences **3** (1988), Springer-Verlag Berlin Heidelberg.
- [Be1]. Bernard P., *Homoclinic orbits to invariant sets of quasi-integrable exact maps*, Ergod. Theor. Dynam. Syst. **20** (2000), 1583-1601.
- [Be2]. Bernard P., *Connecting orbits of time dependent Lagrangian systems*, Ann. Inst. Fourier **52** (2002), 1533-1568.
- [CY]. Cheng C.-Q. & Yan J., *Existence of diffusion orbits in a priori unstable Hamiltonian systems*, J. Differential Geometry, to appear.
- [CP]. Contreras G. & Paternain G. P., *Connecting orbits between static classes for generic Lagrangian systems*, Topology **41** (2002), 645-666.
- [DLS]. Delshama A. de la Llave R. and Seara T.M., *Geometric mechanism for diffusion in Hamiltonian systems overcoming the large gap problem: heuristic and rigorous verification of a model*, preprint (2003).
- [FM]. Fathi A. & Mather J., *Failure of convergence of the Lax-Oleinik semi-group in the time-periodic case*, Bull. Soc. Math. France **128** (2000), 473-483.
- [HPS]. Hirsch M.W. Pugh C.C. & Shub M., *Invariant Manifolds*, Lect. Notes Math. **583** (1977).
- [Me]. Mañé R., *Lagrangian flows: the dynamics of globally minimizing orbits*, in Proceedings Int. Congress in Dynamical Systems (Montevideo 1995), Pitman Research Notes in Math. **362** (1996), 120-131.
- [Ma1]. Mather J., *Existence of quasiperiodic orbits for twist homeomorphisms of annulus*, Topology **21** (1982), 457-467.
- [Ma2]. Mather J., *Differentiability of the minimal average action as a function of the rotation number*, Bol. Soc. Bras. Mat. **21** (1990), 59-70.
- [Ma3]. Mather J., *Action minimizing invariant measures for positive definite Lagrangian systems*, Math. Z. **207** (1991), 169-207.
- [Ma4]. Mather J., *Variational construction of connecting orbits*, Ann. Inst. Fourier, **43** (1993), 1349-1386.
- [Ma5]. Mather J., *Arnold diffusion, I: Announcement of results*, preprint (2002).
- [Mo]. Moser J.K., *On the volume elements on manifold*, Trans. AMS **120** (1966), 280-296.
- [Tr]. Treschev D.V., *Evolution of slow variables in a priori unstable Hamiltonian systems*, preprint (2003).

- [W]. Weinstein A., *Symplectic manifolds and their Lagrangian submanifolds*, Advances in Math. **6** (1971), 329-346.
- [Xi]. Xia Z., *Arnold diffusion: a variational construction.*, Doc Math. J. DMV Extra Volume ICM **II** (1998), 867-877.