Connecting orbits of time dependent Lagrangian systems

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Résumé: On donne une généralisation à la dimension supérieure des résultats obtenus par Birkhoff et Mather sur l’existence d’orbites errant dans les zones d’instabilité des applications de l’anneau déviant la verticale. Notre généralisation s’inspire fortement de celle proposée par Mather dans [7]. Elle présente cependant l’avantage de contenir effectivement l’essentiel des résultats de Birkhoff et Mather sur les difféomorphismes de l’anneau.

Abstract: We generalize to higher dimension results of Birkhoff and Mather on the existence of orbits wandering in regions of instability of twist maps. This generalization is strongly inspired by the one proposed by Mather in [7]. However, its advantage is that it contains most of the results of Birkhoff and Mather on twist maps.

A very natural class of problems in dynamical systems is the existence of orbits connecting prescribed regions of phase space. There are several important open questions in this line, like the one posed by Arnold: Is a generic Hamiltonian system transitive on its energy shells?

Birkhoff’s theory of regions of instability of twists maps, recently extended by Mather using variational methods and by Le Calvez, provide very relevant results in that direction. In short, these works establish the existence, for a certain class of mappings of the annulus, of orbits visiting in turn prescribed regions of the annulus under the hypothesis that these regions are not separated by a rotational invariant circle.

John Mather has opened the way to a generalization in higher dimension of this celebrated theory by proposing what seems to be the appropriate setting i.e. time dependent positive definite Lagrangian systems. In this setting, he has obtained the existence of families of invariant sets generalizing the well known Aubry-Mather invariant sets of twist maps. Then he stated in 1993 a result on the existence of orbits visiting in turn neighborhoods of an arbitrary sequence of these invariant sets. However, the work of Mather is not a complete achievement since there are no relevant example in high dimension to which it can be applied, and since it is not completely optimal even in the case of Twist maps. There are examples where two Aubry-Mather sets of a twist map are not separated by a rotational invariant circle, hence can be connected by an orbit, but where this can’t be seen by the result of Mather.

In the present paper, we state a new result on the existence of connecting orbits in higher dimension, with a full self-contained proof. This result is very close to the one of Mather, and the main ideas of the proof are the ones he introduced. Our result has the advantage that it is optimal when applied to the twist map case, but it does not contain the result of Mather, which we were not able to prove.

It is still an open question whether these results may be applied to interesting example in higher dimension. On one hand, it is encouraging that this result is optimal when restricted

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1 As it is written in [9], the proof contains a gap which I am not able to fill.
2 Just before I finished this text, John Mather has announced that he had been able to prove a great result on Arnold diffusion, so the full achievement of the method may soon be reached.
to the case of twist maps, but on the other hand we will prove that the result is useless in the autonomous case. Additional work will be required both to weaken the abstract hypotheses needed to prove the existence of connections, and to understand when these hypotheses are satisfied.

0.1 Let $M$ be a smooth, compact, connected manifold, $TM \rightarrow M$ its tangent bundle. We choose once and for all a Riemannian metric $g$ on $M$. It is classical that there is a canonical way to associate to it a metric on $TM$. Let us fix a $C^2$ Lagrangian function $L : TM \times \mathbb{R} \rightarrow \mathbb{R}$. Given any compact interval $I$, we have an action functional defined on $C^1(I, M)$ by

$$A(\gamma) = \int_I L(d\gamma(t), t)dt.$$ 

Here and in the following, we note $d\gamma(t)$ for the curve $d\gamma(t) : I \rightarrow TM$. The extremals of $L$ on $I$ are the critical points of $A$ with fixed endpoints. We want to study the Lagrangian system associated with $L$, that is the extremal curves of $L$. We suppose that $L$ satisfies the following conditions introduced by Mather [8]:

**PERIODICITY**: The Lagrangian $L$ is 1-periodic in time i.e. $L(z, t) = L(z, t + 1)$ for all $z \in TM$ and all $t \in \mathbb{R}$.

**POSITIVE DEFINITENESS**: For each $x \in M$ and each $t \in \mathbb{R}$, the restriction of $L$ to $T_xM \times t$ is strictly convex with non degenerate Hessian.

**SUPERLINEAR GROWTH**: For each $t \in \mathbb{R}$,

$$L(z, t)/\|z\| \rightarrow \infty \text{ as } \|z\| \rightarrow \infty.$$

Under these hypotheses, there exists a continuous vector field $E_L$ on $TM \times S$, the Euler-Lagrange vector field, which has the property that a $C^1$ curve $\gamma$ is an extremal of $L$ if and only if the curve $(d\gamma(t), t \mod 1)$ is an integral curve of $E_L$. Although this vector field is only continuous, it has a flow $\phi_{t}$ on $TM \times S$ called the Euler-Lagrange flow. We assume:

**COMPLETENESS**: The flow $\phi_{t}$ is complete i.e. any trajectory $X : I \rightarrow TM \times S$ of the flow can be extended to a trajectory $X : \mathbb{R} \rightarrow TM \times S$.

0.2 Let $I = [a, b]$ be a compact interval of time. A curve $\gamma \in C^1(I, M)$ is called a minimizer or a minimal curve if it is minimizing the action among all curves $\xi \in C^1(I, M)$ which satisfy $\gamma(a) = \xi(a)$ and $\gamma(b) = \xi(b)$. If $J$ is a non compact interval, the curve $\gamma \in C^1(J, M)$ is called a minimizer if $\gamma|_I$ is minimal for any compact interval $I \subset J$. An orbit $X(t)$ of $\phi_{t}$ is called minimizing if the curve $\pi \circ X$ is minimizing, a point $(z, s) \in TM \times S$ is minimizing if its orbit $\phi_{t}((z, s))$ is minimizing. Let us call $\tilde{G}$ the set of minimizing points of $TM \times S$. We shall see that $\tilde{G}$ is a nonempty compact subset of $TM \times S$, invariant for the Euler-Lagrange flow.

0.3 Let $\eta$ be a 1-form of $M \times S$. We associate to this form a function on $TM \times \mathbb{R}$, still denoted $\eta$, and defined by

$$\eta(z, t) = \langle \eta, (z, t \mod 1) \rangle_{\langle \pi(z), t \mod 1 \rangle},$$

where $\langle \cdot, \cdot \rangle_{(x, s)}$ is the usual coupling between forms and vectors of $T_{(x,s)}(M \times S)$. If the form $\eta$ is closed, then the Euler-Lagrange vector field of $L - \eta$ is the Euler-Lagrange vector field of $L$, and $L - \eta$ satisfies all the hypotheses of 0.1 if $L$ does. Let us define the mapping $i_s : M \rightarrow M \times S$

$$x \mapsto (x, s).$$
For any 1-form $\eta$ on $M \times S$, let us define the form $\eta_s$ on $M$ by

$$\eta_s = i_s^*\eta.$$ 

If $\eta$ is a closed 1-form, we define its class $[\eta] = [\eta_s] \in H^1(M, \mathbb{R})$, which does not depend on $s$.

Let $\eta$ and $\mu$ be two closed forms such that $[\eta] = [\mu]$. It is clear that the minimizing curves of $L - \eta$ and $L - \mu$ are the same. Let us call $\mathcal{G}(c)$ the set of minimizing points associated to the Lagrangian $L - \eta$, where $\eta$ is any closed one-form such that $[\eta] = c$. Let us also define, for each $s \in S$, the set $\mathcal{G}_s(c) \subset TM$ of points $z \in TM$ such that $(z, s) \in \mathcal{G}(c)$. We will also call $\mathcal{G}(c)$ and $\mathcal{G}_s(c)$ the projections of $\mathcal{G}(c)$ and $\mathcal{G}_s(c)$ on $M \times S$ and $M$.

**0.4** Let $\tilde{\omega}(c)$ be the union of $\omega$-limit points of minimizing trajectories $X : [0, \infty) \to TM \times S$.

Let $\tilde{\alpha}(c)$ be the union of $\alpha$-limit points of minimizing trajectories $X : (-\infty, 0] \to TM \times S$.

In both definitions above, minimization is considered with Lagrangians $L - \eta$, where $\eta$ is any closed one-form on $M \times \mathbb{R}$ satisfying $[\eta] = c$. We will consider the invariant set

$$\tilde{\mathcal{L}}(c) = \tilde{\omega}(c) \cup \tilde{\alpha}(c).$$

We will see that $\tilde{\mathcal{L}}(c) \subset \mathcal{G}(c)$. In addition, $\tilde{\mathcal{L}}$ is contained in the classical Aubry set $\mathcal{A}(c)$, and satisfies the Lipschitz graph property, see section 3 for more details.

**0.5** We associate to any subset $A$ of $M$ the subspace

$$V(A) = \bigcap \{ i_{U*}H_1(U, \mathbb{R}) : U \text{ is an open neighborhood of } A \} \subset H_1(M, \mathbb{R}),$$

where $i_{U*} : H_1(U, \mathbb{R}) \to H_1(M, \mathbb{R})$ is the mapping induced by the inclusion. There exists an open neighborhood $U$ of $A$ such that $V(A) = i_{U*}H_1(U)$. We can now define, for each $c \in H^1(M, \mathbb{R})$ the following subspace of $H^1(M, \mathbb{R})$:

$$R'(c) = \sum_{i \in S} \left( V\left( \mathcal{G}_i(c) \right) \right)^\perp.$$ 

Our improvement compared with [9] is that $R'(c)$ may be bigger than $V(\mathcal{G}_0(c))^\perp$, which was considered there. In fact, the minimizing curves used in Mather’s work satisfy stronger conditions than belonging to $\mathcal{G}$, and their union is a smaller set called the Mañe set $\mathcal{N}$. As a consequence, our result does not contain the result stated in [9]. However, the proof is only sketched in Mather’s paper, and it is not clear to me how it should be completed.

**0.6** We say that a continuous curve $c : \mathbb{R} \to H^1(M, \mathbb{R})$ is admissible if for each $t_0 \in \mathbb{R}$, there exists $\delta > 0$ such that $c(t) - c(t_0) \in R'(c(t_0))$ for all $t \in [t_0 - \delta, t_0 + \delta]$. We say $c_0, c_1 \in H^1(M, \mathbb{R})$ are C-equivalent if there exists an admissible continuous curve $c : [0, 1] \to H^1(M, \mathbb{R})$ such that $c(0) = c_0$ and $c(1) = c_1$. This is precisely the definition of Mather except that our $R'(c)$ is different from Mather’s one. We are now in a position to state our main result:

**THEOREM:** Let us fix a C-equivalence class $C$ in $H^1(M, \mathbb{R})$. Let $(c_i)_{i \in \mathbb{Z}}$ be a bi-infinite sequence of elements of $C$ and $(\epsilon_i)_{i \in \mathbb{Z}}$ be a bi-infinite sequence of positive numbers. There exist a trajectory $X(t)$ of the Euler-Lagrange flow and a bi-infinite increasing sequence $t_i$ of times such that

$$d(X(t_i), \tilde{\mathcal{L}}(c_i)) \leq \epsilon_i.$$
If in addition there exists a class $c_\infty$ such that $c_i = c_\infty$ for large $i$, or a class $c_{-\infty}$ such that $c_i = c_{-\infty}$ for small $i$, then the trajectory $X$ is $\omega$-asymptotic to $\tilde{L}(c_\infty)$ or $\alpha$-asymptotic to $\tilde{L}(c_{-\infty})$.

We shall state and prove in section 2 a slightly refined theorem, which implies the following corollaries:

**Corollary 1:** Let $c_0$ and $c_1$ be two $C$-equivalent classes. There exists a trajectory of the Euler Lagrange flow the $\alpha$-limit of which lies in $\tilde{L}(c_0)$ and the $\omega$-limit of which lies in $\tilde{L}(c_1)$.

**Corollary 2:** If there exist two $C$-equivalent classes $c_0$ and $c_1$ such that $\tilde{L}(c_0)$ and $\tilde{L}(c_1)$ are disjoint, then the time one map of the Euler-Lagrange flow has positive topological entropy.

### 0.7
Let us insist on the relations between our theorem and the theorem of Mather in [9]. The only difference between these two results lies in the definition of $C$-equivalence, and more precisely in the definition of $R'(c)$. We replaced

$$V(N_0(c))^\perp$$

as the subspace of allowed directions in [9], §12, by

$$R'(c) = \sum_{t \in S} (V(G_t(c)))^\perp,$$

where $N$ is the set of semi-static curves, see section 3. The bigger the subspace of allowed directions is, the stronger the result. Our result do not contain the result of Mather because we had to replace the set $N$ of semi-static orbits (see section 3) by the larger set $G$ of minimizing orbits in order to fill the proof. On the other hand our subspace is bigger in certain cases for example in the twist map case. An important consequence is that our result is optimal in the case $M = S$ while the result of Mather was not. In this case, two cohomology classes $c$ and $c'$ are $C$-equivalent in our sense if and only if the associated sets $G(c)$ belong to the same region of instability, that is if they are not separated by an invariant graph. See section 3 for the details. Our result is equivalent to the result of Mather in the autonomous case, however, as we shall explain in section 3 it is of no interest in this case.

### 0.8
In order to apply the theorem, it is necessary to be able to describe the $C$-equivalence classes. This is not an easy task even in the case $M = S$. It requires a good understanding of the set $G(c)$ of minimizing curves. A lot of literature is devoted to the study of globally minimizing orbits. We give a review in section 3. We give most of the proofs because most of them have been written only in the autonomous case. These results provide a good description of a smaller set, the Mañe set. In section 3, we see that the difference between the Mañe set and the set $G$ is linked with the asymptotic behavior of the so called Lax-Oleinik semi-group. We exploit this remark to obtain some results on the shape of the set $G$. In section 3, we apply these results to the case of twist maps, and obtain that our theorem is optimal in this case. Unfortunately, there is no hope to apply our result in the autonomous case, as is explained in section 3.
It is useful to work in a slightly more general setting. In this section, we will consider a Lagrangian \( L : TM \times \mathbb{R} \rightarrow \mathbb{R} \), not necessarily time-periodic, satisfying positive definiteness and superlinearity, but not completeness.

1.1 If the positive definiteness and superlinear growth are satisfied, there is a continuous flow \( \psi_t \) on \( TM \) such that the curve \( \gamma \) is a \( C^1 \) extremal of \( L \) if and only if the curve \( X(t) = d\gamma(t) \) is a trajectory of \( \psi_t \). We still call this flow the Euler-Lagrange flow. This flow is not assumed to be complete in the present section.

1.2 Let \( H \subset H_1(M, \mathbb{R}) \) be the image of the Hurewitz homomorphism, and \( K \subset \pi_1(M) \) its kernel. We shall consider the Abelian covering \( \bar{M} \xrightarrow{p} M \). It is the Galois Covering of \( M \) which has \( K \) as fundamental group. Its group of deck transformations is canonically isomorphic to \( H \), which is a lattice in \( H_1(M, \mathbb{R}) \). In the case \( M = \mathbb{T}^n \), \( \bar{M} \) is simply the universal cover \( \mathbb{R}^n \).

1.3 The variational study of \( L \) relies on some standard results proved in [8].

Lemma: Given a real number \( K \) and a compact interval \([a, b] \), the set of all absolutely continuous curves \( \gamma: [a, b] \rightarrow M \) for which \( A(\gamma) \leq K \) is compact for the topology of uniform convergence.

Tonelli’s theorem: Let \([a, b]\) be a compact interval, and let us fix two points \( x_a \) and \( x_b \) in \( \bar{M} \). The action takes a finite minimum over the set of absolutely continuous curves \( \gamma: [a, b] \rightarrow M \) which have a lifting \( \bar{\gamma} \) satisfying \( \bar{\gamma}(a) = x_a \) and \( \bar{\gamma}(b) = x_b \). If in addition the Euler-Lagrange flow is complete, then any curve \( \gamma \) realizing this minimum is \( C^1 \) and \( d\gamma(t) \) is a trajectory of the Euler-Lagrange flow.

Let \( I = [a, b] \) be a compact interval of time. A curve \( \gamma \in C^{ac}(I, M) \) is called a \( \bar{M} \)-minimizer if one (hence any) of its liftings \( \bar{\gamma} \) to the cover \( \bar{M} \) is minimizing the action among all curves \( \xi \in C^{ac}(I, \bar{M}) \) which satisfy \( \bar{\gamma}(a) = \xi(a) \) and \( \bar{\gamma}(b) = \xi(b) \). A curve \( \gamma \in C^{ac}(I, M) \) is called a minimizer or a minimal curve if it is minimizing the action among all curves \( \xi \in C^{ac}(I, M) \) which satisfy \( \gamma(a) = \xi(a) \) and \( \gamma(b) = \xi(b) \). Minimizers are \( \bar{M} \)-minimizers. A curve \( \gamma \in C^{ac}([\mathbb{R}, M) \) is called a minimizer if \( \gamma|_I \) is minimal for any compact interval \( I \). Let us notice that if the completeness is not assumed, the absolutely continuous minimizers need not be \( C^1 \), an example of this is given in [4].

1.4 Proposition: There exist absolutely continuous minimizers \( \gamma \in C^{ac}(\mathbb{R}, M) \). If the flow is complete, these minimizers are \( C^1 \) extremals and the curves \( d\gamma(t) \) are trajectories of the Euler-Lagrange flow.

This proposition follows from the following lemmas, which are stated in higher generality for later use.

1.5 Lemma: Let us fix a positive definite superlinear Lagrangian \( L \), a compact interval of time \([a, b]\) and a positive constant \( C \). There exists a constant \( K \) with the following property:
If $\tilde{L}$ is a positive definite superlinear Lagrangian such that
\[
|\tilde{L}(z, t) - L(z, t)| \leq C(1 + \|z\|)
\]
for all $z \in TM$ and all $t \in [a, b]$, and if $\gamma : [a, b] \to M$ is a minimizer of $\tilde{L}$, then
\[
\int_a^b \|d\gamma(t)\| \, dt \leq K \quad \text{and} \quad \int_a^b L(d\gamma(t), t) \, dt \leq K.
\]

**Proof:** There exists a constant $B$ depending on $L$, $C$ and $[a, b]$ such that all minimizer $\gamma$ of $\tilde{L}$ satisfies $A(\gamma) \leq B$, where $A$ is the action associated to $\tilde{L}$. Since $L$ is superlinear, there exists a constant $D$ such that
\[
L(z, t) \geq (C + 1)\|z\| - D
\]
for all $z \in TM$ and $t \in [a, b]$. It follows that $\tilde{L} \geq \|z\| - C - D$, and we get the first estimate
\[
\int \|d\gamma\| \leq B + (b - a)(C + D).
\]
We get the second estimate thanks to the inequality
\[
A(\gamma) \leq \tilde{A}(\gamma) + C \int \|d\gamma\| + C(b - a).
\]
This ends the proof of the lemma.

**1.6 Lemma:** Let $L$ be a positive definite superlinear Lagrangian, and let $[a, b]$ be a compact interval of time. Let $L_n$ be a sequence of positive definite superlinear Lagrangians, such that $|L_n(z, t) - L(z, t)| \leq \epsilon_n(1 + \|z\|)$ for all $z \in TM$ and all $t \in [a, b]$, where $\epsilon_n$ is a sequence converging to 0. If $\gamma_n : [a, b] \to M$ is a sequence of minimizers of $L_n$ converging uniformly to $\gamma : [a, b] \to M$, then
\[
A(\gamma) = \lim \int_a^b L_n(d\gamma_n(t), t) \, dt
\]
and $\gamma$ is a minimizer of $L$ on $[a, b]$.

**Proof:** In view of Lemma 1.3, the sequence $A(\gamma_n)$ is bounded and $A(\gamma_n) - A_n(\gamma_n) \to 0$. By Lemma 1.3, the curve $\gamma$ is absolutely continuous, and satisfies
\[
A(\gamma) \leq \lim \inf A(\gamma_n) = \lim \inf A_n(\gamma_n).
\]
In order to prove the lemma, it is thus sufficient to prove that if $x : [a, b] \to M$ is an absolutely continuous curve such that $\gamma(t) = x(t)$ in a neighborhood of $a$ and $b$, then $A(x) \geq \lim \sup A_n(\gamma_n)$. Let $x(t)$ be such a curve. Recall that $x$ is differentiable almost everywhere. Let us consider an interval $[a', b'] \subset [a, b]$ such that $x$ is differentiable at $a'$ and $b'$ and such that $\gamma(a') = x(a')$ and $\gamma(b') = x(b')$. There exist positive constants $\delta_0$ and $K$ such that, for all $\delta \in [0, \delta_0[$,
\[
d(x(a'), x(a' + \delta)) \leq K\delta \quad \text{and} \quad d(x(b' - \delta), x(b')) \leq K\delta.
\]
As a consequence, there exists an integer $N(\delta)$ such that
\[
d(\gamma_n(a'), x(a' + \delta)) \leq 2K\delta \quad \text{and} \quad d(x(b' - \delta), \gamma_n(b')) \leq 2K\delta
\]
for all \( n \geq N(\delta) \). Now let us consider the geodesic \( \xi : [a', a' + \delta] \rightarrow M \) connecting \( \gamma_n(a') \) and \( x(a' + \delta) \), and the geodesic \( \zeta : [b' - \delta, b'] \rightarrow M \) connecting \( x(b' - \delta) \) and \( \gamma_n(b') \). If \( \delta \leq \delta_0 \) and \( n \geq N(\delta) \), they satisfy \( \|d\xi\| \leq 2K \) and \( \|d\zeta\| \leq 2K \), hence there exists a constant \( B \) such that \( A_n(\xi) \leq B\delta \) and \( A_n(\zeta) \leq B\delta \). Since \( \gamma_n \) is minimizing on \([a', b']\), it follows that

\[
A_n(x|_{[a'+\delta,b'-\delta]}) + 2B\delta \geq A_n(\gamma_n|_{[a',b']}).
\]

Taking the limit, we obtain

\[
A(x|_{[a'+\delta,b'-\delta]}) + 2B\delta \geq \limsup A(\gamma_n|_{[a',b']}).
\]

since this holds for all \( \delta \leq \delta_0 \), we get that \( A(\gamma|_{[a',b']}) \geq \limsup A(x_n|_{[a',b']}) \). At the limit \( a' \longrightarrow a, b' \longrightarrow b \), we obtain that \( A(x) \geq \limsup A(\gamma_n) \).

**1.7 Lemma:** Let \( I_n = [a_n, b_n] \) be a nondecreasing sequence of compact intervals and let \( J = \bigcup_n I_n \). Let \( L_n \) be a sequence of positive definite superlinear Lagrangians, such that

\[
|L_n(z, t) - L(z, t)| \leq \epsilon_n(1 + \|z\|)
\]

for all \( z \in TM \) and all \( t \in I_n \), where \( \epsilon_n \longrightarrow 0 \). If \( \gamma_n : I_n \rightarrow M \) is a sequence of minimizers of \( L_n \), then there is an absolutely continuous curve \( \gamma : J \rightarrow M \) which is minimizing for \( L \) on the interior of \( J \), and a subsequence of \( \gamma_n \) which converges uniformly on compact sets of \( J \) to \( \gamma \).

**Proof:** In view of Lemma 1.3, the sequence

\[
k \mapsto A(\gamma_k|_{I_n})
\]

is bounded for each \( n \). It follows from Lemma 1.3 that there is a subsequence of \( k \mapsto \gamma_k|_{I_n} \) converging uniformly. By diagonal extraction, we can build a subsequence of \( \gamma_n \) which converges uniformly on compact sets to an absolutely continuous limit \( \gamma : J \rightarrow M \). By Lemma 1.6, this limit is a minimizer of \( L \) on the interior of \( J \).

**1.8** We will have in the following to consider one-forms on \( M \times \mathbb{R} \) which are neither periodic nor closed. Let \( \mu \) be a 1-form of \( M \times \mathbb{R} \). We associate to this form a function on \( TM \times \mathbb{R} \), still denoted \( \mu \), and defined by

\[
\mu(z, t) = \langle \mu, (z, t, 1) \rangle_{(\pi(z), t)}.
\]

The new Lagrangian \( L - \mu \) is positive definite and superlinear if \( L \) is. If \( \mu \) is closed, then the Euler-Lagrange flows of \( L \) and \( L - \mu \) are the same. Let us define the mapping

\[
i_t : M \rightarrow M \times \mathbb{R}
\]

\[
x \mapsto (x, t),
\]

and the form \( \mu_t = i_t^* \mu \). If \( \mu \) is closed, we define its homology \( [\mu] = [\mu_t] \in H^1(M, \mathbb{R}) \). We will often identify a form \( \eta \) on \( M \times S \) with its periodic pull-back on \( M \times \mathbb{R} \).
2 Connecting orbits

In this section, we prove Theorem 1.6. In fact, we will prove a more precise result, Theorem 2.10, which clearly implies Theorem 0.6 and the corollaries. We suppose from now on that \( L \) satisfies all the hypotheses of 0.1.

2.1 Proposition: The set \( \tilde{G}(c) \) as defined in 0.3 is a non empty compact subset of \( TM \times S \). It is invariant under the Euler-Lagrange flow. The mapping \( c \mapsto -\rightarrow \tilde{G}(c) \) is upper semi-continuous.

Proof: That \( \tilde{G}(c) \) is not empty follows from Proposition 1.4. The other statements are consequences of the following lemma.

2.2 Lemma: Let us consider a sequence \( c_n \rightarrow c \) of cohomology classes, a sequence \( T_n \rightarrow \infty \) of times, and a sequence \( \gamma_n : [-T_n, T_n] \rightarrow M \) of curves minimizing \( L - c_n \). Then there exists a curve \( \gamma \in C^1(\mathbb{R}, M) \) minimizing \( L - c \) and a subsequence \( \gamma_k \) of \( \gamma_n \) such that the sequence \( d\gamma_k \) is converging uniformly on compact sets to \( d\gamma \).

Proof: This lemma is mainly a special case of Lemma 1.6. However, we have to prove that the convergence of \( \gamma_n \) to \( \gamma \) holds in \( C^1 \) topology. This is a direct consequence of the theorem of Ascoli and of the following lemma, proved in [8], on pages 182 and 185.

2.3 Lemma: For all \( K \geq 0 \), there exists \( K' \geq 0 \) such that, if \( \gamma : [a, b] \rightarrow M \) is a \( M \)-minimizer all coverings \( \tilde{\gamma} \) of which satisfy

\[
 d(\tilde{\gamma}(b), \tilde{\gamma}(a)) \leq K(b - a)
\]

then for each \( t \in [a, b] \),

\[
 \|d\gamma(t)\| \leq K'.
\]

Corollary: Let us consider a compact set \( Q \subset H^1(M, \mathbb{R}) \). There exists a constant \( K' > 0 \) such that, if \( b \geq a + 1 \), all curve \( \gamma : [a, b] \rightarrow M \) minimizing \( L + c \), with any \( c \in Q \) satisfy \( \|d\gamma(t)\| \leq K' \) for each \( t \).

2.4 The restriction of the Euler-Lagrange flow defines a continuous flow on the compact set \( \tilde{G}(c) \). By the Krylov Bogolioubov theorem, this flow has invariant probability measures. The Mather set \( \mathcal{M}(c) \) is the closure of the union of all the supports of these invariant probability measures. We have the following lemma, which is a straightforward result of topological dynamics:

Lemma: For all positive number \( \epsilon \), there exists a positive number \( T \) such that, if \( X : [0, T] \rightarrow \tilde{G}(c) \) is a trajectory of the Euler-Lagrange flow, there exists a time \( t \in [0, T] \) such that \( d(X(t), \mathcal{M}(c)) \leq \epsilon \).

2.5 Let \( U \) be an open subset of \( M \times S \). We also note \( U \) the open subset in \( M \times \mathbb{R} \) of points \( (x, t) \) such that \( (x, t \mod 1) \in U \). The one from \( \mu \) of \( M \times \mathbb{R} \) is called a \( U \)-step form if there exist a closed form \( \tilde{\mu} \) on \( M \times S \), also considered as a periodic one-form on \( M \times \mathbb{R} \), such that the restriction of \( \mu \) to \( t \leq 0 \) is \( 0 \), the restriction of \( \mu \) to \( t \geq 1 \) is \( \tilde{\mu} \), and such that the restriction of \( \mu \) to the set \( U \cup \{t \leq 0\} \cup \{t \geq 1\} \) is closed.
2.6 We define the subset $R(c)$ of $H^1(M,\mathbb{R})$ as follows: A class $d$ belongs to $R(c)$ if and only if there exist an open neighborhood $U$ of $G(c)$ and a $U$-step form $\mu$ such that $[\bar{\mu}] = d$. Since $H^1(M,\mathbb{R})$ is finite dimensional, there exists an open neighborhood $U$ of $G(c)$ such that, for each $d \in R(c)$, there exists an $U$-step form satisfying $[\bar{\mu}] = d$. Such a neighborhood $U$ will be called an adapted neighborhood. Recalling that $R'(c)$ has been defined in 2.3, we have the inclusion:

$$R'(c) \subset R(c).$$

**Proof:** It is enough to prove that for each $t$, $V(G_t(\cdot))^\perp \subset R(c)$. Let us fix a time $t \in [0,1]$. There exist an open neighborhood $\Omega$ of $G_t(c)$ and a $\delta > 0$ such that $V(\Omega) = V(G_t(\cdot))$ and such that $G_s(c) \subset \Omega$ for all $s \in [t-\delta, t+\delta]$. Given any class $d \in V(\Omega)^\perp$, we take a closed 1-form $\bar{\mu}$ on $M$ the support of which is disjoint from $\Omega$ and such that $[\bar{\mu}] = d$. We can consider this one-form on $\overline{M}$ as a form on $\overline{M} \times S$. Let $f : \mathbb{R} \to \mathbb{R}$ be a smooth function such that $f = 0$ on $(-\infty, t-\delta]$ and $f = 1$ on $[t+\delta, \infty)$. It is not hard to see that the form

$$\mu = f(t)\bar{\mu}$$

is an $U$-step form satisfying $[\bar{\mu}] = d$, where $U$ is the open set $M \times [0, t-\delta[ \cup \Omega \times S \cup M \times [t+\delta, 1]$.  

2.7 **Proposition:** Let us fix a cohomology class $c$ in $H^1(M,\mathbb{R})$, and let $U$ be an adapted neighborhood of $G(c)$. There exists a positive numbers $\delta$ and an integer $T_0$ with the following property: If $\eta_0$ is a closed one-form of $M \times \mathbb{R}$ satisfying $[\eta_0] = c$ and if $d \in R(c)$ satisfies $|d| \leq \delta$, then there exists an $U$-step form $\mu$ satisfying $[\bar{\mu}] = d$ and such that all the minimizers $\gamma : [-T_0, T_0 + 1] \to M$ of $L - \mu - \eta_0$ are $C^1$ extrema of $L$.  

**Proof** The minimizers of $L - \eta_0 - \mu$ do not depend on the choice of the form $\eta_0$ satisfying $[\eta_0] = c$. As a consequence, it is enough to prove the proposition for a fixed form $\eta_0$. Since $H^1(M,\mathbb{R})$ is finite dimensional, it is possible to take a finite dimensional subspace $E$ of the space of all $U$-steps forms on $M \times S$ such that the restriction to $E$ of the linear map $\mu \mapsto [\bar{\mu}]$ is onto. We shall prove by contradiction that, if $\mu \in E$ is sufficiently small, there exists a minimizer $\gamma : [-T_0, T_0 + 1] \to M$ of $L - \eta_0 - \mu$ such that $(\gamma(t), t) \in U$ for all $t \in [0,1]$. Else, there would exist a sequence $\mu_n$ of elements of $E$ such that $\mu_n \to 0$ (this is meaningful in the finite dimensional vector space $E$) and a sequence $\gamma_n : [-T_n, T_n + 1] \to M$, with $T_n \to \infty$, of absolutely continuous curves minimizing $L - \eta_0 - \mu_n$, such that $(\gamma_n(t_n), t_n) \notin U$ for some $t_n \in [0,1]$. There exists a sequence $\epsilon_n$ of positive numbers such that $\epsilon_n \to 0$ and

$$|\mu_n(z,t)| \leq \epsilon_n \|z\|$$

for all $(z,t) \in TM \times \mathbb{R}$. By Lemma 2.7, there exist a curve $\gamma \in C^1(\mathbb{R}, M)$ minimizing for $L - \eta_0$ and a subsequence of $\gamma_n$ converging uniformly on compact sets to $\gamma$. This implies that $(\gamma_n(t), t \mod 1) \in U$ for all $t \in [0,1]$ when $n$ is large enough, which is a contradiction. This ends the proof of the existence of a minimizer $\gamma : [-T_0, T_0 + 1] \to M$ of $L - \eta_0 - \mu$ such that $(\gamma(t), t) \in U$ for all $t \in [0,1]$. The form $\eta_0 + \mu$ is closed in a neighborhood of the set \{$(\gamma(t), t)\}_{t \in \mathbb{R}} \subset M \times \mathbb{R}$, hence $\gamma$ is a $C^1$ extremal of $L$.  

2.8 We say that a continuous curve $c : \mathbb{R} \to H^1(M,\mathbb{R})$ is admissible if for each $t_0 \in \mathbb{R}$, there exists $\delta > 0$ such that $c(t) - c(t_0) \in R(c(t_0))$ for all $t \in [t_0 - \delta, t_0 + \delta]$. We say $c_0, c_1 \in H^1(M,\mathbb{R})$ are C-equivalent if there exists an admissible continuous curve $c : \mathbb{R} \to H^1(M,\mathbb{R})$ such that $c(t) = c_0$ for all $t \leq 0$ and $c(t) = c_1$ for all $t \geq 1$. This is precisely the definition of Mather 3.
Lemma: Let \( c_0 \) and \( c_1 \) be two C-equivalent classes. There exist an integer \( T(c_0, c_1) \) and a form \( \mu \) on \( M \times \mathbb{R} \) such that:

1. The restriction of \( \mu \) to \( \{ t \leq 0 \} \) is 0 and the restriction of \( \mu \) to \( \{ t \geq T(c_0, c_1) \} \) is a closed periodic one form \( \mu' = c_1 - c_0 \).

2. If \( \eta_0 \) is a closed periodic one form such that \( [\eta_0] = c_0 \), then any absolutely continuous curve \( \gamma : [0, T(c_0, c_1)] \to M \) minimizing for \( L - \eta_0 - \mu \) is an extremal of \( L \).

Proof: Let \( c(t) : \mathbb{R} \to H^1(M, \mathbb{R}) \) be an admissible curve such that \( c(t) = c_0 \) for all \( t \leq 0 \) and \( c(t) = c_1 \) for all \( t \geq 1 \). Let us fix, for each \( t \in [0, 1] \), an adapted neighborhood \( U(t) \) of \( G(c(t)) \), and let \( \delta(t) \) be the numbers given by applying Proposition 2.7 to \( c(t) \) and \( U(t) \). For each \( t \), there is a positive number \( \delta(t) \) such that \( c(s) - c(t) \in R(c(t)) \) and \( |c(s) - c(t)| \leq \delta(t) \) for all \( s \in ]t - 10\delta(t), t + 10\delta(t)[ \). There is a finite increasing sequence \( (t_i)_{0 < i \leq N} \) of times such that the intervals \( ]t_i - \delta(t_i), t_i + \delta(t_i)[ \) cover \([0, 1]\). We require in addition that \( t_0 = 0 \) and \( t_N = 1 \). To sum up, we have constructed a finite increasing sequence \( (t_i)_{0 < i \leq N} \) such that

\[
 c(t_{i+1}) - c(t_i) \in R(c(t_i)) \text{ and } |c(t_{i+1}) - c(t_i)| \leq \delta(t_i).
\]

Let us call \( \mu_i \) the step form given by Proposition 2.7 applied with \( d = c(t_{i+1}) - c(t_i) \) for \( 0 < i < N \). Let us set \( T_i = 1 + \max \{ T_0(t_i), T_0(t_{i-1}) \} \), \( 0 \leq i \leq N - 1 \) and \( T_0 = T_0(t_0) + 1 \) and define the integers \( (\tau_i)_{-1 < i < N} \) by \( \tau_0 = 0 \) and \( \tau_{i+1} = \tau_i + T_i + 1 \). We also consider \( \tau_i \) as the time translation \( (q, t) \mapsto (q, t + \tau_i) \) on \( M \times \mathbb{R} \). Let us define the one form

\[
 \mu = \sum_{i=0}^{N-1} (-\tau_i)^* \mu_i.
\]

If \( \gamma : \mathbb{R} \to M \) is a minimizer of \( L - \eta_0 - \mu \), then \( \gamma \) is an extremum of \( L \). To check this let us consider, for each \( 1 \leq i \leq N - 1 \), the curve

\[
 \gamma(t + \tau_i) : [\tau_{i-1} - \tau_i + 1, \tau_{i+1} - \tau_i] \to M,
\]

which is a minimizer of

\[
 L - \eta_0 - \sum_{j=0}^{i-1} (\tau_i - \tau_j)^* \mu_j - \mu_i,
\]

where \( \eta_0 + \sum_{j=0}^{i-1} (\tau_i - \tau_j)^* \mu_j \) is a closed form satisfying

\[
 \left[ \eta_0 + \sum_{j=0}^{i-1} (\tau_i - \tau_j)^* \mu_j \right] = c(t_i).
\]

Since \( \tau_{i-1} - \tau_i = -T_{i-1} \leq -T_0(t_i) \) and since \( \tau_{i+1} - \tau_i = T_i + 1 \geq T_0(t_i) \), we are in a position to apply Proposition 2.7 and obtain that \( \gamma \) is an extremum of \( L \) on \([\tau_{i-1} + 1, \tau_{i+1}] \) for each \( i \) satisfying \( 1 \leq i \leq N - 1 \). It follows that \( L \) is an extremum of \( L \) on \([-T_0, \tau_N] \). Since \( \eta \) is a closed periodic one-form on each of the intervals \((\infty, 0)\) and \([\tau_N - T_{N-1}, \infty) \), \( \gamma \) is clearly an extremum of \( L \) on these intervals, hence on the whole of \( \mathbb{R} \).
2.9 Lemma: For each cohomology class $c$ and each positive number $\epsilon$, there exists a positive number $T_c(c)$ with the following property: If $X : [0, T_c(c)] \to TM \times S$ is a trajectory of the Euler-Lagrange flow minimizing $L - c$, then there exists a time $t$ in $[0, T_c(c)]$ such that

$$d(X(t), \tilde{M}(c)) \leq \epsilon.$$ 

Proof: Let us fix $\epsilon > 0$, and consider a sequence $X_i : [0, 2i] \to TM \times S$ of trajectories minimizing $L + c$. By Lemma 2.2, there exists a minimizing trajectory $X \in C(\mathbb{R}, TM \times S)$ such that the curves $Y_k(t) = X_k(t + k)$ are converging uniformly on compact sets to $X(t)$. On the other hand, by Lemma 2.4, there exists a time $t$ such that

$$d(X(t), \tilde{M}(c)) \leq \epsilon/2.$$ 

It follows that

$$d(X_k(t + k), \tilde{M}(c)) \leq \epsilon$$

when $k$ is large enough.

2.10 Theorem: Let us fix a C-equivalence class $C$ in $H^1(M, \mathbb{R})$. Let $(c_i)_{i \in \mathbb{Z}}$ be a bi-infinite sequence of elements of $C$ and $(\epsilon_i)_{i \in \mathbb{Z}}$ be a bi-infinite sequence of positive numbers. If $t_i'$ and $t_i''$ are bi-infinite sequences of real numbers such that $t_i'' - t_i' \geq T(c_i, c_{i+1})$, then there exist a trajectory $X(t)$ of the Euler-Lagrange flow and a bi-infinite sequence $t_i \in [t_i', t_i'']$ such that

$$d(X(t_i), \tilde{M}(c_i)) \leq \epsilon_i.$$ 

If in addition there exists a class $c_{\infty}$ such that $c_i = c_{\infty}$ for large $i$, or a class $c_{-\infty}$ such that $c_i = c_{-\infty}$ for small $i$, then the trajectory $X$ is $\omega$-asymptotic to $\tilde{L}(c_{\infty})$ or $\alpha$-asymptotic to $\tilde{L}(c_{-\infty})$. Recall that the sets $\tilde{L}$ have been defined in 1.4.

Corollary: If there exist two C-equivalent classes $c_0$ and $c_1$ such that $\tilde{M}(c_0)$ and $\tilde{M}(c_1)$ are disjoint, then the time one map of the Euler Lagrange flow has positive topological entropy.

Proof: The proof will be quite similar to the proof of Lemma 2.8. Using this lemma, one can build a 1-form $\eta$ on $M \times \mathbb{R}$ such that the minimizers of $L - \eta$ are extremals of $L$, and such that, for each $i$, the form $\eta|_{[t_i', t_i'']}$ is closed and periodic and satisfies

$$[\eta|_{[t_i', t_i'']} = c_i.$$ 

Let us consider a minimizer $\gamma(t)$ of $L - \eta$, and the associated trajectory of the Euler-Lagrange flow $X(t) = (d\gamma(t), t \mod 1)$. By Lemma 2.3, there exists a sequence $t_i \in [t_i', t_i'']$ of times such that

$$d(X(t_i), \tilde{M}(c_i)) \leq \epsilon_i.$$ 

If the cohomology classes $c_i$ are equal to a fixed one $c_{\infty}$ for $i \geq i_0$, then one can take $\eta$ such that $\eta|_{[t_{i_0}', t_{i_0}'']} = c_{\infty}$ is closed and periodic. The trajectory $X|_{[t_{i_0}', t_{i_0}'']} = \gamma$ is then a minimizer of $L - c_{\infty}$, hence it is asymptotic to $\tilde{L}(c_{\infty})$ by definition. The same holds for $\alpha$-limits.
3 Globally minimizing orbits

We have achieved our main goal, proving Theorem 0.6. However, the hypothesis of this theorem is rather abstract, and some additional work is required in order to understand this hypothesis. In the present section, we will describe the various sets of globally minimizing orbits which have been defined in the literature. Since most of the proofs have been written only in the autonomous case, we prove most of the results we state, except the graph properties, mostly due to Mather, and for which we send the reader to [8] and [4].

3.1 The Lagrangian \( L \) is called critical if the infimum of the actions of all periodic curves of all periods is 0. It is equivalent to require that the minimum of the actions of all invariant probability measures is 0. Any Lagrangian satisfying the hypotheses of 0.1 can be made critical by the addition of a real constant. See 3.11 below for more details.

3.2 Let \( L \) be a critical Lagrangian. For all \( t' \geq t \) we define the function

\[
F_{t,t'} : M \times M \to \mathbb{R}
\]

\[
(x, x') \mapsto \min_{\gamma \in \Gamma} \int_{t}^{t'} L(d\gamma(u), u) \, du
\]

where the minimum is taken on the set \( \Gamma \) of curves \( \gamma \in C^1([t, t'], M) \) satisfying \( \gamma(t) = x \) and \( \gamma(t') = x' \). We also define, for each \( (s, s') \in S^2 \) the function

\[
\Phi_{s,s'} : M \times M \to \mathbb{R}
\]

\[
(x, x') \mapsto \inf_{(t, t') \in \mathbb{R}^2} F_{t,t'}(x, x')
\]

where the infimum is taken on the set \( (t, t') \in \mathbb{R}^2 \) such that \( s = t \mod 1 \), \( s' = t' \mod 1 \), and \( t' \geq t + 1 \). Following Mather, we introduce one more function

\[
h_{s,s'} : M \times M \to \mathbb{R}
\]

\[
(x, x') \mapsto \liminf_{t' \to t+1} F_{t,t'}(x, x')
\]

where the liminf is restricted to the set \( (t, t') \in \mathbb{R}^2 \) such that \( s = t \mod 1 \) and \( s' = t' \mod 1 \). These functions have symmetric counterparts

\[
d_{s,s'}(x, x') = h_{s,s'}(x, x') + h_{s',s}(x', x)
\]

and

\[
\tilde{d}_{s,s'}(x, x') = \Phi_{s,s'}(x, x') + \Phi_{s',s}(x', x)
\]

It is not hard to see, if \( L \) is critical, that \( d \geq \tilde{d} \geq 0 \).

3.3 Lemma : The set of function \( F_{t,t'} \) with \( t' \geq t + 1 \) is equilipschitz and equibounded.

Proof : Let us fix a number \( \Delta \geq 1 \) greater than the diameter of \( M \). In views of Lemma 1.5 and 2.3, there exists a constant \( K \) such that, if \( t' \geq t + 1 \) and if \( \gamma \in C^1([t, t'], M) \) is a minimizer, then \( \|d\gamma\| \leq K \). Let us set

\[
B = \max_{(z,t) \in TM \times \mathbb{R}, \|z\| \leq K + 3\Delta} |L(z, t)|.
\]

Consider \( t' \geq t + 1 \) and four points \( x_0, x'_0, x_1, x'_1 \) in \( M \). There is a minimizing curve \( \gamma \in C^1([t, t'], M) \) such that \( A(\gamma) = F_{t,t'}(x_0, x'_0) \). Let us set

\[
\delta = \min\{1/3, d(x_0, x_1)\}
\]

and

\[
\delta' = \min\{1/3, d(x'_0, x'_1)\}.
\]
The geodesic $x \in C^1([t, t + \delta], M)$ between $x_1$ and $\gamma(t + \delta)$ satisfies
\[
\|dx\| \leq d(x_1, \gamma(t + \delta))/\delta \leq \left( d(x_0, \gamma(t + \delta)) + d(x_0, x_1) \right)/\delta \leq K + d(x_0, x_1)/\delta \leq K + 3\Delta,
\]
hence $A(x) \leq B\delta$. The same estimate is true with the geodesic $x' \in C^1([t' - \delta', t'], M)$ connecting $\gamma(t' - \delta')$ and $x'_1$. We have
\[
F_{t,t'}(x_1, x'_1) \leq F_{t,t+\delta}(x_1, \gamma(t + \delta)) + F_{t+\delta,t'-\delta'}(\gamma(t + \delta), \gamma(t' + \delta')) + F_{t'-\delta',t'}(\gamma(t' - \delta'), x'_1)
\]
\[
\leq F_{t+\delta,t'-\delta'}(\gamma(t + \delta), \gamma(t' + \delta')) + B\delta + B\delta'
\]
\[
\leq F_{t,t'}(x_0, x'_0) - A(\gamma|_{[t,t+\delta]}) - A(\gamma|_{[t'-\delta,t']}) + B\delta + B\delta'.
\]
\[
\leq F_{t,t'}(x_0, x'_0) + 2B\delta + 2B\delta'.
\]
\[
\leq F_{t,t'}(x_0, x'_0) + 2Bd(x_0, x_1) + 2Bd(x'_0, x'_1).
\]
This proves that $2B$ is a Lipschitz constant for all the functions $F_{t,t'}$ with $t' \geq t + 1$. We need to introduce some definition before we prove that these functions are equibounded. The proof will be given in \ref{3.3}.

\section*{3.4}
We have defined in \ref{1.3} two classes of orbits, $\bar{M}$-minimizers and minimizers. It is useful to define distinguished classes of minimizers. Recall that $L$ is a critical Lagrangian. A curve $\gamma \in C^1(I, M)$ is called semi-static if
\[
A(\gamma|_{[a,b]}) = \Phi_a \mod 1, b \mod 1(\gamma(a), \gamma(b))
\]
for all $[a, b] \subset I$. An orbit $X(t) = (d\gamma(t), t \mod 1)$ is called semi-static if $\gamma$ is a semi-static curve. It is clear that semi-static orbits are minimizing. A curve $\gamma \in C^1(I, M)$ is called static if
\[
A(\gamma|_{[a,b]}) = -\Phi_b \mod 1, a \mod 1(\gamma(b), \gamma(a))
\]
for all $[a, b] \subset I$. If $\gamma$ is not semi-static, then there exists $[a, b]$ such that
\[
A(\gamma|_{[a,b]}) > \Phi_a \mod 1, b \mod 1(\gamma(a), \gamma(b))
\]
hence
\[
A(\gamma|_{[a,b]}) + \Phi_b \mod 1, a \mod 1(\gamma(b), \gamma(a)) > \tilde{d}_a \mod 1, b \mod 1(\gamma(a), \gamma(b)) \geq 0
\]
hence $\gamma$ is not static. It follows that static curves are semi-static. We call $\tilde{N}$ the union in $TM \times S$ of the images of global semi-static orbits (semi-static orbits with $I = \mathbb{R}$) and $\tilde{A}$ the union of global static orbits. Clearly,
\[
\tilde{A} \subset \tilde{N} \subset \tilde{G}.
\]
It has became usual to call $\tilde{A}$ the Aubry set, and $\tilde{N}$ the Mañe set.

\section*{3.5}
\textbf{Lemma :} We have the equivalence
\[
d_{s,s}(x, x) = 0 \iff \tilde{d}_{s,s}(x, x) = 0 \iff x \in A_s,
\]
and the set $\tilde{A}$ is a non empty compact invariant set.

\textbf{Proof :} Since $d \geq \tilde{d} \geq 0$, it is enough to prove that $d_{s,s}(x, x) = 0$ if $\tilde{d}_{s,s}(x, x) = 0$ to prove
As a consequence, both We have curves since we just proved the existence of static curves. Let us choose \( \gamma \) hence the curve \( \gamma \) is over. If it is reached, there is a curve \( \gamma : [t, t'] \to M \) such that \( \gamma(t) = \gamma(t') = x \) and \( t \mod 1 = s = t' \mod 1 \), satisfying \( A(\gamma) = 0 \). In this case, we can paste \( \gamma \) with itself several times and build a curve \( \gamma_k : [t, t + k(t' - t)] \) such that \( \gamma_k(t) = \gamma_k(t + k(t' - t)) = x \) and such that \( A(\gamma_k) = 0 \). It follows that \( d_{s, s}(x, x) = 0 \), hence \( d_{s, s}(x, x) = 0 \). This ends the proof of the first equivalence.

Let us suppose that \( d_{s, s}(x, x) = 0 \), and prove that \( x \in A_s \). There is a sequence \( \gamma_k \in C^1([t_k, t'_k], M) \) of minimizing curves such that \( A(\gamma_k) \to 0 \), \( \gamma_k(t_k) = x \), \( \gamma_k(t'_k) = x \) and such that \( t_k \mod 1 = s = t'_k \mod 1 \) and \( t'_k - t_k \to \infty \). By Lemma \ref{lem:static} we can suppose, taking a subsequence, that the curves \( x_{k}(t) = \gamma_k(t + [t_k]) \) and \( y_{k}(t) = \gamma_k(t + [t'_k]) \) are converging uniformly on compact sets to minimizers \( \gamma^+ \in C^1([s, \infty), M) \) and \( \gamma^- \in C^1((-\infty, s], M) \). In the above expressions, \( [t] \) is the integer part of the real number \( t \), and \( s \) also denotes the real number in \( [0, 1] \) such that \( s \mod 1 = s \). Let \( \gamma \) be the curve that coincides with \( \gamma^- \) and \( \gamma^+ \) on \(( -\infty, s \) and \( [s, \infty) \). Clearly, \( \gamma(s) = x \). If \( t \leq s \leq s + 1 \leq t' \), then

\[
A(\gamma|_{[t, t']}) + \Phi_{t'} \mod 1, t \mod 1 (\gamma(t'), \gamma(t))
\]

\[
= \ A(\gamma|_{[t, s]}) + A(\gamma|_{[s, t']}) + \Phi_{t'} \mod 1, t \mod 1 (\gamma(t'), \gamma(t))
\]

\[
= \lim \left( A(\gamma_k|_{[t + [t_k], t'_k], s}) + A(\gamma_k|_{[t + [t_k], t + [t'_k]]}) \right)
\]

\[
+ \Phi_{t'} \mod 1, t \mod 1 (\gamma_k([t_k] + [t'_k], t + [t'_k] + [t_k]))
\]

\[
\leq \lim \left( A(\gamma_k|_{[t + [t_k], t'_k]}) + A(\gamma_k|_{[t + [t_k], t + [t'_k] + [t_k]]}) \right) + A(\gamma_{k} ) = 0.
\]

hence the curve \( \gamma \) is static and \( x \in A_s \). In order to prove the last implication, let us consider a static curve \( \gamma \). For each \( t \), we have

\[
\Phi_{t} \mod 1, t \mod 1 (\gamma(t), \gamma(t)) \leq A(\gamma|_{[t - 1, t + 1]}) + \Phi_{t} \mod 1, t \mod 1 (\gamma(t + 1), \gamma(t - 1)) = 0.
\]

As a consequence,

\[
d_{t} \mod 1, t \mod 1 (\gamma(t), \gamma(t)) = 0.
\]

Finally, the set \( A \) is not empty because it is clear that the minimum of the function \( x \mapsto d_{s, s}(x, x) \) has to be 0 for each \( s \) if \( L \) is critical.

### 3.6

We are now in a position to prove that the functions \( F_{t, t'} \), \( t' \geq t + 1 \) are equi bounded. Let

\[
A = \sup_{t, x, x'} F_{t, t+1/3}(x, x') \quad \text{and} \quad B = \sup_{s, s', x, x'} \Phi_{s, s'}(x, x'),
\]

both \( A \) and \( B \) are finite. Let \( \gamma \in C^1(\mathbb{R}, M) \) be a semi-static curve. There exist semi-static curves since we just proved the existence of static curves. Let us chose \( t' \geq t+1 \) and \( x, x' \in M \). We have

\[
F_{t, t'}(x, x') \leq F_{t, t+1/3}(x, \gamma(t + 1/3)) + F_{t+1/3, t+1/3}(\gamma(t + 1/3), \gamma(t' - 1/3)) + F_{t' - 1/3, t'}(\gamma(t' - 1/3), x') \leq A + B + A,
\]
where we have used that, since $\gamma$ is semi-static,

$$F_{t+1/3,t'-1/3}(\gamma(t + 1/3), \gamma(t' - 1/3)) = \Phi_{(t+1/3) \mod 1,(t'-1/3) \mod 1}(\gamma(t + 1/3), \gamma(t' - 1/3)).$$

Recalling that the functions $F_{t,t'}$ are equilipschitz, we obtain the existence of a constant $C$ such that

$$F_{t,t'}(x,x') \leq C$$

for all $t' \geq t + 1$ and all $(x,x') \in M^2$. In order to end the proof, notice that, when $k$ is large enough,

$$F_{t,t'}(x,x') + F_{t',t+k}(x',x) \geq 0,$$

hence $F_{t,t'} \geq -C$.

3.7 Lemma: We have the inclusions

$$\hat{\mathcal{M}} \subset \hat{\mathcal{L}} \subset \hat{\mathcal{A}} \subset \hat{\mathcal{N}} \subset \hat{\mathcal{G}}.$$

Proof: It is enough to prove that $\hat{\mathcal{L}} \subset \hat{\mathcal{A}}$. Let $X : [0, \infty) \rightarrow TM \times S$ be a minimizing orbit and let $\hat{\omega} \in T_0 \hat{M} \times \hat{S}$ be an omega-limit point. Let $t_k \rightarrow \infty$ be a sequence of times such that $X(t_k) \rightarrow \hat{\omega}$, and assume that $s = t_k \mod 1$ does not depend on $k$, and that $t_{k+1} - t_k \rightarrow \infty$. Let $\gamma = \pi \circ X$. Let us set $X_k(t) = X(t + [t_k])$. Taking a subsequence if necessary, we can suppose that the curves $X_k$ are converging uniformly on compact sets to a curve $\hat{Y}(t) = (dx(t), t \mod 1)$. In order to prove that $x$ is a static curve, we write, for $t' \geq t + 1$,

$$A(x|\tau|t^{'},t) + \Phi_{t^{'},t}(x(t'), x(t)) = \lim A(\gamma|\tau|t+\tau_k, t+\tau_k) + \Phi_{t^{'},t}(x(t'), x(t)) = \lim \left(A(\gamma|\tau|t+\tau_k, t+\tau_k) - A(\gamma|\tau+\tau_k, t+\tau_k) - A(\gamma|\tau+\tau_k, t+\tau_k)\right) + \Phi_{t^{'},t}(x(t'), x(t)) \leq \lim \inf \left(A(\gamma|\tau|t+\tau_k, t+\tau_k) - A(\gamma|\tau+\tau_k, t+\tau_k)\right) \leq 0.$$

In this calculations, we have used Lemma \[16\] between the first line and the second, and we have used Lemma \[33\] to obtain the last inequality. More precisely, it follows from this lemma that the sum

$$\sum_{k=1}^{n} A(\gamma|\tau|t_{2k-1}, t_{2k+1}) = A(\gamma|\tau|t_{2k-1}, t_{2k+1}) = F_{t, t_{2k+1}}(\gamma(t_1), \gamma(t_{2k+1}))$$

is bounded, which implies that the liminf is not positive.

3.8 First Graph Property: Let us call $\Pi : TM \times S \rightarrow M \times S$ the natural projection. Then $\Pi|\hat{A}$ is a bilipschitz homeomorphism onto its image $\hat{A}$. In addition, we have

$$\hat{\mathcal{N}} \cap \Pi^{-1}(A) = \hat{A}.$$

In other words, there is a Lipschitz section $v : A \rightarrow TM \times S$ of $\Pi$ with the property that, for each $(x,s) \in A$, there is one and only one semi-static orbit $X(t)$ satisfying $\Pi(X(0)) = (x,s)$, this orbit is static and is given by $X(t) = \phi_t(v(x,s), s)$.
It is not hard to see that
\[ \tilde{d}_{s,s'}(x, x') = d_{s,s'}(x, x') \]
if \((x, s) \in \mathcal{A}\) or \((x', s') \in \mathcal{A}\). We define an equivalence relation on \(\mathcal{A}\) by saying that \((x, s)\) and \((x', s')\) are equivalent if and only if \(d_{s,s'}(x, x') = 0\). We call static class an equivalence class of this relation. We also call static class the image by the Lipschitz vector field \(v\) of a static class in \(M \times S\). Static classes are compact invariant subsets of \(\tilde{\mathcal{A}}\).

**Remark:** If \(\gamma : [0, \infty) \to M\) is minimizing, then the omega-limit set of the orbit \(X(t) = (d\gamma, t \text{ mod } 1)\) is contained in a static class.

**Proof:** Let us consider sequences \(t_k\) and \(t'_k\) such that \(t_k \equiv s\) and \(t'_k \equiv s'\), and such that \(X(t_k) \to \omega \) and \(X(t'_k) \to \omega'\). We can assume in addition that \(t_k - t'_k \to \infty\) and that \(t'_k - t_{k-1} \to \infty\). If \(\omega\) and \(\omega'\) are the projections on \(M\) of \(\omega\) and \(\omega'\), then
\[ d_{s,s'}(\omega, \omega') \leq \liminf A(\gamma|_{[t_k,t_{k+1}]}) \leq \liminf F_{t_k,t_{k+1}}(\gamma(t_k), \gamma(t_{k+1})) \leq 0, \]
where the last liminf is not positive in view of Lemma 3.3 since \(\gamma(t_k)\) is convergent.

A semi-static curve thus has its alpha-limit contained in a static class, and its omega-limit contained in a static class.

**Lemma:** A semi-static curve is static if and only if its alpha and omega-limit belong to the same static class. If \(\tilde{\mathcal{A}}\) contains only one static class, then \(\tilde{\mathcal{N}} = \tilde{\mathcal{A}}\). It is the case for example if \(\tilde{\mathcal{M}}\) is transitive i.e. if it has a dense orbit.

**Proof:** It is quite clear that if \(\gamma(t)\) is a static curve, then
\[ d_{t \text{ mod } 1, t' \text{ mod } 1}(\gamma(t), \gamma(t')) = \tilde{d}_{t \text{ mod } 1, t' \text{ mod } 1}(\gamma(t), \gamma(t')) = 0 \]
for all \(t \leq t'\). Taking the limit \(t \to -\infty\) and \(t' \to \infty\) we obtain that the alpha and omega limit belong to the same static class. On the other hand, let \(\gamma(t)\) be a semi-static curve such that the alpha and omega-limit belong to the same static class. Let us consider sequences \(t_k \to -\infty\) and \(t'_k \to \infty\) of integers such that \(\gamma(t_k)\) has a limit \(\alpha \in M\) and \(\gamma(t'_k) \to \omega\). The hypothesis is that \(d_{0,0}(\alpha, \omega) = 0\). For each \(t' \geq t\), we have
\[ d_{t \text{ mod } 1, t' \text{ mod } 1}(\gamma(t), \gamma(t')) = d_{0, t \text{ mod } 1}(\alpha, \gamma(t)) + d_{t' \text{ mod } 1, 0}(\gamma(t'), \omega) \leq d_{0,0}(\alpha, \omega) = 0, \]
hence \(d_{t \text{ mod } 1, t' \text{ mod } 1}(\gamma(t), \gamma(t')) \leq 0\) and \(\gamma\) is static.

**3.10** If \(\tilde{S} \subset TM \times S\) is a static class, we call \(\tilde{S}^+\) the set of points \((z, s) \in TM \times \mathbb{R}\) such that the orbit \(\phi_t(z, s)\) is semi-static on an open neighborhood of \([0, \infty)\), and omega-asymptotic to \(\tilde{S}\). We define \(\tilde{S}^-\) in the same way with alpha-limits.

**Second Graph Property:** For each static class \(\tilde{S}\), the restriction of \(\Pi\) to \(\tilde{S}^+\) is a bilipschitz homeomorphism onto its image, as well as the restriction of \(\Pi\) to \(\tilde{S}^-\). The set \(\tilde{\mathcal{N}}\) is the union of the graphs \(\tilde{\mathcal{N}} \cap \tilde{S}^+\), as well as the union of the graphs \(\tilde{\mathcal{N}} \cap \tilde{S}^-\).

**3.11** Let us now describe the action of adding a closed one-form to \(L\) on the various sets we have defined. We identify \(H^1(S, \mathbb{R})\) with \(\mathbb{R}\) in the standard way. To a closed one-form \(\eta\) on \(M \times S\), we associates the cohomology \(\lambda(\eta)\) of its restriction to \(\{x\} \times S\), this cohomology
does not depend on $x \in M$, and depends only of the cohomology of $\eta$. Recall that we have defined in 0.3 the class $[\eta] \in H^1(M, \mathbb{R})$ of any closed one form $\eta$ on $M \times S$. the function

$$\eta \mapsto ([\eta], \lambda(\eta))$$

induces an isomorphism between $H^1(M \times S, \mathbb{R})$ and $H^1(M, \mathbb{R}) \times \mathbb{R}$. Let us fix a Lagrangian $L$, not necessarily critical. We say that a closed one-form $\eta$ on $M \times S$ is critical if $L - \eta$ is critical.

**Theorem (Mather)**: There exists a convex and superlinear function

$$\alpha : H^1(M, \mathbb{R}) \longrightarrow \mathbb{R}$$

with the property that a closed one-form $\eta$ is critical if and only if

$$\lambda(\eta) = -\alpha([\eta]).$$

See [8] for the proof of this theorem and for details on the following remarks. The subderivative of $\alpha$ at a class $c$ is the set of rotation vectors in $H_1(M, \mathbb{R})$ of the probability measures minimizing $L + c$. It is usual to call

$$\beta : H_1(M, \mathbb{R}) \longrightarrow \mathbb{R}$$

the Fenchel transform of $\alpha$. For each $\omega \in H_1(M, \mathbb{R})$, the number $\beta(\omega)$ is the minimal action of invariant probability measures of rotation vector $\omega$. Given a critical form $\eta$, we can associate all the sets $\tilde{M}, \tilde{A}, \ldots$ to the critical Lagrangian $L - \eta$. It is not hard to see that these sets depend only on the class $[\eta] \in H^1(M, \mathbb{R})$. We define in the natural way the sets

$$\tilde{M}(c) \subset \tilde{L}(c) \subset \tilde{A}(c) \subset \tilde{N}(c) \subset \tilde{G}(c)$$

associated to the critical Lagrangian $L - \eta$, where $\eta$ is any critical form satisfying $[\eta] = c$. Notice that, in view of Mather’s Theorem above, the function $\eta \mapsto [\eta]$ restricted to critical forms is surjective.
4 Convergence of the Lax-Oleinik semigroup

The Graph properties provide a good description of the Mañe set \( \tilde{\mathcal{N}} \). However, the set involved in the hypothesis of Theorem 1 is the a priori larger set \( \tilde{\mathcal{G}} \). The relations between the sets \( \tilde{\mathcal{G}} \) and \( \tilde{\mathcal{N}} \) are related to the asymptotic behavior of the so-called Lax-Oleinik semi-group. In all this section, we will consider a critical Lagrangian \( L \) as defined in \( \mathcal{G} \). Results similar to the ones of this section have been obtained from the point of view of Hamilton-Jacobi equations in \( \mathcal{G} \).

4.1 We say that \( L \) is regular if the liminf in the definition of the functions \( h_{s,s'} \) given in 3.2 is a limit for all \( s, s', x, x' \). In this case, since the functions \( F_{t,t'} \) are equilipschitz, we have uniform convergence of the sequence \( F_{t,t'} \), \( t \equiv 1 = s \), \( t' \equiv 1 = s' \) to \( h_{s,s'} \) for all \( s, s' \). If \( L \) is regular and if \( \eta \) is an exact one-form on \( M \times S \), then \( L - \eta \) is regular.

4.2 It is usual to define the mapping \( T_t : C(M, \mathbb{R}) \rightarrow C(M, \mathbb{R}) \) by the expression

\[
T_t u(x) = \min_{y \in M} (u(y) + F_{0,t}(y, x)).
\]

The sequence \( (T_n)_{n \in \mathbb{N}} \) is a semi-group called the Lax-Oleinik semi-group, see \( \mathcal{G} \) and \( \mathcal{N} \). We say that the Lax-Oleinik semi-group is convergent if, for each function \( u \in C(M, \mathbb{R}) \), there exists a function \( U \in C(M \times S, \mathbb{R}) \) such that

\[
\lim_{t \mod 1 = s, t \to \infty} T_t u(x) = U(x, s).
\]

It is standard that the Lax-Oleinik semi-group is convergent if and only if \( L \) is regular, see \( \mathcal{G} \) and \( \mathcal{N} \). We shall recall the argument. If \( L \) is regular, then the Lax-Oleinik semi-group is clearly convergent with limit

\[
U(x, s) = \min_{y \in M} (u(y) + h_{0,s}(y, x)).
\]

On the other hand, Assume that the Lax-Oleinik semi-group is convergent. Let us fix \( t \in \mathbb{R} \) and \( z \in M \), and set \( u(x) = F_{t,k}(z, x) \), where \( k \in \mathbb{N} \) is chosen such that \( k \geq 1 + t \). For each \( t' \geq k \), we have \( F_{t,t'}(z, x) = T_{t' - k} u(x) \). If we fix \( t' \mod 1 = s' \) and let \( t' \) go to infinity, this is converging to \( U(x, s') \), which has to be equal to \( h_{s,s'}(z, x) \). It follows that \( L \) is regular.

4.3 Proposition: If \( L \) is regular, then \( \tilde{\mathcal{G}} = \tilde{\mathcal{N}} \).

Proof: Let \( \gamma \in C^1(\mathbb{R}, M) \) be a minimizing orbit. We have to prove that this orbit is semi-static. Let us consider a sequence \( t_k \to -\infty \) such that \( s = t_k \mod 1 \) does not depend on \( k \) and such that \( \alpha = \lim \gamma(t_k) \) exists. In the same way, we consider a sequence \( t_k' \to \infty \) and set \( s' = t_k' \mod 1 \) and \( \omega = \lim \gamma(t_k') \). We have

\[
A(\gamma|_{[t_k, t_k']}) = F_{t_k, t_k'}(\gamma(t_k), \gamma(t_k')) \to h_{s,s'}(\alpha, \omega).
\]

Let us consider a compact interval of times \([a, b]\), and assume to make things simpler that \( s' = a \mod 1 \) and \( s = b \mod 1 \). For \( k \) large enough, we have

\[
A(\gamma|_{[a, b]}) = A(\gamma|_{[t_k, t_k']}) - A(\gamma|_{[t_k, a]}) - A(\gamma|_{[b, t_k']})
\]

\[
= F_{t_k, t_k'}(\gamma(t_k), \gamma(t_k')) - F_{t_k, a}(\gamma(t_k), \gamma(a)) - F_{b, t_k'}(\gamma(b), \gamma(t_k')).
\]

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Let us now consider \( t \) with 

\[
A(\gamma_{|[a,b]}) = h_{s,s'}(\alpha, \omega) - h_{s,s}(\alpha, \gamma(a)) - h_{s',s'}(\gamma(b), \omega).
\]

On the other hand, we observe if \( L \) is regular that 

\[
h_{s,s'}(\alpha, \omega) \leq h_{s,s}(\alpha, \gamma(a)) + \Phi_{s,s'}(\gamma(a), \gamma(b)) + h_{s',s'}(\gamma(b), \omega).
\]

As a consequence, we obtain

\[
A(\gamma_{|[a,b]}) \leq \Phi_{s,s'}(\gamma(a), \gamma(b))
\]

hence \( \gamma \) is semi-static.

**4.4 Lemma**: If for each \((x, s) \in \mathcal{M}\), the liminf in the definition of \(h_{s,s}(x, x)\) is a limit, i.e. if 

\[
F_{t,t+n}(x, x) \xrightarrow{n \to \infty} 0
\]

for each \((x, s) \in \mathcal{M}\) and each \( t \) satisfying \( t \mod 1 = s \), then \( L \) is regular.

**Corollary**: If \( \mathcal{M} \) is a union of 1-periodic orbits, then \( L \) is regular.

**Proof**: Let us fix \((x, s)\) and \((x', s')\) in \( M \times S \), and \( \epsilon > 0 \). We want to prove that there exists \( T \) such that, if \( t \) and \( t' \) satisfy \( t \mod 1 = s \), \( t' \mod 1 = s' \) and \( t' \geq t + T \), then 

\[
F_{t,t'}(x, x') \leq h_{s,s'}(x, x') + \epsilon.
\]

Let \( K \) be a common Lipschitz constant of all functions \( F_{t,t'} \) with \( t' \geq t + 1 \). Such a constant exists by Lemma 3.3. Let \( \gamma : [t, t'] \to M \) be a minimizing curve such that \( A(\gamma) = F_{t,t'}(x, x') \) and such that \( \gamma(t) = x \) and \( \gamma(t') = x' \). By Lemma 2.9, it is possible to chose \( t_0 \leq t_1 \leq t'_0 \) such that \( t_0 \mod 1 = s \) and \( t'_0 \mod 1 = s' \), and a minimizing curve \( \gamma \in C^1([t_0, t'_0], M) \) such that 

\[
A(\gamma) = F_{t_0, t'_0}(x, x') \quad \text{and} \quad \gamma(t_0) = x, \quad \gamma(t'_0) = x' \quad \text{and} \quad d(\gamma(t), \mathcal{M}_{t_1}) \leq \epsilon/5K.
\]

Since 

\[
h_{s,s'}(x, x') = \liminf F_{t,t'}(x, x'),
\]

we can suppose in addition that 

\[
F_{t_0, t'_0}(x, x') \leq h_{s,s'}(x, x') + \epsilon/2.
\]

Let \( x_1 = \gamma(t_1) \), we have 

\[
F_{t_0, t'_0}(x, x') = F_{t_0, t_1}(x, x_1) + F_{t_1, t'_0}(x_1, x'),
\]

and there exists a point \( y \in \mathcal{M}_{t_1} \) such that \( d(x_1, y) \leq \epsilon/5K \). It follows that 

\[
|F_{t_0, t'_0}(x, x') - F_{t_0, t_1}(x, y) - F_{t_1, t'_0}(y, x')| \leq \epsilon/2,
\]

hence 

\[
F_{t_0, t_1}(x, y) + F_{t_1, t'_0}(y, x') \leq h_{s,s'}(x, x') + \epsilon.
\]

Let us now consider \( t \) and \( t' \) such that \( t \mod 1 = s \), \( t' \mod 1 = s' \) and \( t' - t = t'_0 - t_0 + n \) with \( n \in \mathbb{N} \), we have 

\[
F_{t, t'}(x, x') = F_{t_0, t'_0+n}(x, x') \leq F_{t_0, t_1}(x, y) + F_{t_1, t_1+n}(y, y) + F_{t_1+n, t'_0+n}(y, x').
\]
Taking the limsup yields
\[
\limsup_{t,t'} F_{t,t'}(x,x') \leq F_{t_0,t_1}(x,y) + 0 + F_{t_1,t_0'}(y,x') \leq h_{s,s'}(x,x') + \epsilon.
\]
Since this holds for all \(\epsilon > 0\), the lemma is proved. Let us now prove the corollary. If \(\gamma \in C^1(\mathbb{R}, M)\) is 1-periodic and minimizing, then for each \(t\) the sequence
\[
F_{t,t+n}(\gamma(t), \gamma(t+n)) = nF_{t,t+1}(\gamma(t), \gamma(t+1))
\]
is bounded, hence \(F_{t,t+n}(\gamma(t), \gamma(t)) = 0\) for each \(n\). As a consequence, if \(\tilde{M}\) is a union of 1-periodic orbits, then the hypothesis of the lemma is satisfied and \(L\) is regular.

4.5 One may wish to consider the given Lagrangian \(L\), which is 1-periodic in time, as a \(k\)-periodic function of time only. This is best done in our setting by considering the new 1-periodic Lagrangian
\[L_k(x,v,t) = L(x,k^{-1}v,kt)\]
This Lagrangian has the property that a curve \(\gamma \in C^1(I,M)\) is an extremal of \(L_k\) if and only if the curve \(\gamma^k : t \mapsto \gamma(kt)\) is an extremal of \(L\). We call \(\mathcal{M}^k, \mathcal{A}^k, \ldots\) the various sets associated to \(L_k\). It is clear that \(\tilde{\mathcal{G}}^k = \tilde{\mathcal{G}}\).

On the other hand, we have
\[\tilde{\mathcal{N}} \subset \tilde{\mathcal{N}}^k\]
but it is not hard to build examples where \(\tilde{\mathcal{N}} \neq \tilde{\mathcal{N}}^k\) (see \([3]\)). Since \(\tilde{\mathcal{N}}^k \subset \tilde{\mathcal{G}}\), this provides examples where
\[\tilde{\mathcal{G}} \neq \tilde{\mathcal{N}}\]
A direct consequence of Corollary \([4]\) and Proposition \([4]\) is

**Lemma :** If \(\mathcal{M}\) is a union of \(k\)-periodic orbits, then \(L_k\) is regular, hence \(\tilde{\mathcal{A}} = \tilde{\mathcal{N}} = \tilde{\mathcal{G}}\).

4.6 **Lemma :** If \(\tilde{\mathcal{M}}\) is minimal in the sense of topological dynamics and if there exists a sequence \(\gamma_n\) of \(n\)-periodic curves such that \(A(\gamma_n) \to 0\), then \(L\) is regular, hence \(\tilde{\mathcal{A}} = \tilde{\mathcal{N}} = \tilde{\mathcal{G}}\).

**Proof :** We can suppose that the curves \(\gamma_n\) are minimizers. Let us consider the \(n\)-periodic orbits \(X_n(t) = (d\gamma_n(t), t \mod 1)\). Let us also note \(X_n\) the image of \(X_n\), which is a compact subset of \(TM \times S\). Each subsequence of \(X_n\) has a convergent subsequence (for the Hausdorff topology). The limit of such a subsequence is an invariant subset of \(\tilde{\mathcal{M}}\). Since \(\mathcal{M}\) is minimal, this limit has to be \(\tilde{\mathcal{M}}\), hence \(X_n\) is converging to \(\tilde{\mathcal{M}}\) for the Hausdorff topology. It follows that each point \((x,s) \in \mathcal{M}\) is the limit of a sequence \((\gamma_n(t_n), s)\) with \(t_n \mod 1 = s\) for each \(n\). Using Lemma \([3]\), we get that
\[
\limsup_{t,t+n} F_{t,t+n}(x,x) = \limsup_{t,t+n} F_{t,t+n}(\gamma_n(t_n), \gamma_n(t_n)) = \limsup A(\gamma_n) = 0
\]
for each \((x,s) \in \mathcal{M}\) and each \(t\) satisfying \(t \mod 1 = s\). By Lemma \([4]\), \(L\) is regular.

4.7 **Theorem (Fathi, \([2]\)) :** If \(L\) does not depend on \(t\), then it is regular.

As a consequence, in the autonomous case, the sets \(\tilde{\mathcal{G}}\) and \(\tilde{\mathcal{N}}\) are the same, hence our result is precisely the result of Mather in this case.
We are now going to specify our results in the case $M = S$. As we shall see, unlike Mather’s theorem of \[7\], our result in high dimension is optimal when restricted to this case, in the sense that two cohomology classes $c$ and $c'$ are $C$-equivalent if and only if the sets $\tilde{\mathcal{G}}(c)$ and $\tilde{\mathcal{G}}(c')$ are not separated by a rotational invariant curve.

### 5.1
Let $f : TS \to TS$ be the Poincaré return map associated to the section $TS \times \{0\}$. Moser has proved that any twist map of the annulus $TS$ can be realized as the Poincaré map of a Lagrangian flow satisfying our hypotheses (\[11\]).

### 5.2
**Theorem:** If $M = S$, then for each $c \in H^1(S, \mathbb{R})$, either $\tilde{\mathcal{G}}(c)$ contains an invariant torus which is a Lipschitz graph, or $R(c) = H^1(S, \mathbb{R})$.

### 5.3
We will now prove this theorem and give a description of the invariant sets. We identify $H^1(S, \mathbb{R})$ and $H_1(S, \mathbb{R})$ with $\mathbb{R}$ in the standard way. For each $c \in H^1(S, \mathbb{R})$, the set $\tilde{\mathcal{A}}_0(c)$ is an $f$-invariant graph. By the theory of homeomorphisms of the circle, the map $f$ restricted to $\tilde{\mathcal{A}}_0(c)$ has a rotation number, which is the only subderivative of $\alpha$ at point $c$. Hence $\alpha$ is differentiable, and $\alpha'(c)$ is the rotation number of $f|_{\tilde{\mathcal{A}}_0(c)}$.

### 5.4
**Irrational rotation number:** Let us consider an irrational number $\omega$. It is well known that $\beta$ is differentiable at $\omega$ (see \[1\]) hence there exists only one value $c$ such that $\alpha'(c) = \omega$. It is clear that $\tilde{\mathcal{M}}(c)$ is minimal in the sense of topological dynamics, and we have

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

As a consequence $\tilde{\mathcal{G}}(c)$ is a graph.

**Proof:** We can assume by adding a critical form $\eta$ satisfying $[\eta] = c$ that $\beta(\omega) = 0 = \beta'(\omega)$. In view of Lemma \[44\], it is enough to prove the existence of a sequence $\gamma_n$ of $n$-periodic orbits such that $A_c(\gamma_n) \to 0$. Let us define $\gamma_n$ as the orbit minimizing the action $A(\xi_{[0,n]})$ among the curves $\xi \in C^1([R, S]$ whose liftings $\tilde{\xi}$ to the universal cover $\tilde{\mathbb{R}}$ satisfy $\tilde{\xi}(t+n) - \tilde{\xi}(t) = [n\omega]$ for each $t$. It is well known that $A(\gamma_n) = n\beta([n\omega]/n)$, which is converging to 0 because $\beta(\omega) = 0 = \beta'(\omega)$.

### 5.5
**Rational rotation number:** Let us consider a rational number $\omega = p/q$ in lowest terms. Let us fix one $c$ such that $\alpha'(c) = \omega$. The Mather set $\tilde{\mathcal{M}}(c)$ is a union of $q$ periodic orbits. By Lemma \[45\], it follows that $\tilde{\mathcal{G}}(c) = \tilde{\mathcal{N}}^k(c)$. Let $\mathcal{H}$ be the closure of a connected component of the complement of $\mathcal{M}(c)$ in $M \times S$. The boundary of $\mathcal{H}$ is made of two periodic curves $\gamma^+$ and $\gamma^-$. We see from the second graph property that $\tilde{\mathcal{G}}(c) \cap \Pi^{-1}\mathcal{H}$ is the union of two graphs $\tilde{\mathcal{G}}^+$ and $\tilde{\mathcal{G}}^-$, where the orbits $\tilde{\mathcal{G}}^+$ are heteroclinic from $\gamma^-$ to $\gamma^+$, as well as $\gamma^-$ and $\gamma^+$ themselves, and the orbits of $\tilde{\mathcal{G}}^-$, are heteroclinic from $\gamma^+$ to $\gamma^-$ as well as $\gamma^-$ and $\gamma^-$. If none of the projected sets $\mathcal{G}^+ = \Pi(\tilde{\mathcal{G}}^+)$ and $\mathcal{G}^- = \Pi(\tilde{\mathcal{G}}^-)$ is $\mathcal{H}$, then their union is also properly contained in $\mathcal{H}$ i.e. $\mathcal{H} \cap \mathcal{G}(c) \neq \mathcal{H}$. In this case, $R(c) = \mathbb{R}$. Else, $\tilde{\mathcal{G}}(c) \cap \Pi^{-1}\mathcal{H}$ contains a lipschitz graph. If for all possible choice of $\mathcal{H}$ the second option holds, then clearly all the Lipschitz graphs can be glued together, and $\tilde{\mathcal{G}}(c)$ contains a Lipschitz graph.

### 5.6
In terms of the Lax-Oleinik semi-group, we have proved the following. Let $L$ be a critical Lagrangian, and let $\omega$ be the rotation number of $\tilde{\mathcal{A}}$. Let us consider the integer $k$
defined by $k = 1$ if $\omega$ is irrational, and $k = q$ if $\omega = p/q$ in lowest terms. Then the semi-group $T^k_n, n \in \mathbb{N}$ is converging. Here we may view equivalently $T^k_n$ as $T_{kn}$, or as the Lax-Oleinik semi-group associated to $L^k$. In other words, the semi-group $T_n$ has $k$-periodic asymptotic orbits.
We have seen that Theorem 0.6 is equivalent to the result stated by Mather in [7] in the autonomous case. We shall now explain that this result is of no interest in the autonomous case. I hope however that it is possible, still using the ideas introduced by Mather, to refine Theorem 0.6 in order to reach nontrivial applications even in the autonomous case.

6.1 A flat of $\alpha$ is a closed convex $K \subset H^1(M, \mathbb{R})$ such that $\alpha|_K$ is an affine function. To any closed convex set $K$, we associate the vector subspace $VK = \text{Vect}(K - K)$. A point $c$ is said to be in the interior of $K$ if there exists a neighborhood $U$ of 0 in $VK$ such that $d + U \subset K$. The interior of a flat is not empty. Given $c \in H^1(M, \mathbb{R})$, we note $F(c)$ the union of all flats containing $c$ in their interior. It is clear that $F(c)$ is a flat, we note $VF(c)$ the associated vector space.

6.2 Let $E(c) \subset H^1(M, \mathbb{R})$ be the vector subspace of cohomology classes of one-forms of $M$ the support of which are disjoint from $A(c)$. Using the notations of 0.5 we have

$$E(c) = V(A(c))^\perp.$$ 

In the autonomous case, we clearly have

$$R(c) = V(G(c))^\perp \subset E(c)$$

since $A(c) \subset G(c)$. On the other hand, Massart [5] has proved that $E(c) \subset VF(c)$, hence

$$R(c) \subset E(c) \subset VF(c).$$

From this follows that any admissible curve $c(t)$ is contained in a flat of $\alpha$. Hence each C-equivalence class is contained in a flat.

6.3 If $F$ is a flat of $\alpha$, there exists an Aubry set $A(F)$ which is the aubry set $A(c)$ for all cohomology class $c$ in the interior of $F$, and is contained in the aubry set of any cohomology class $c \in F$. This is also proved in [3]. As a consequence, there exists a Mather set $M(F)$ which is contained in all the Mather sets of the cohomology classes of the flat.

6.4 Let $C$ be a C-equivalence class. It is contained in a maximal flat $F$. It is not hard to see that the orbit $(d\gamma(t), t \mod 1)$ satisfies all the conclusions of Theorem 0.6 if $\gamma(t) \in M(F)$. It follows that Theorem 0.6 is of no interest in the autonomous case.
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