

# Pseudo-Heteroclinic Connections Between Bicircular Restricted Four-Body Problems

Esther Barrabés<sup>1</sup>, Gerard Gómez<sup>2</sup>, Josep M. Mondelo<sup>3</sup>, and Mercè Ollé<sup>4</sup>

<sup>1</sup>Departament de Informàtica, Matemàtica Aplicada i Estadística, Universitat de Girona, 17071 Girona, Spain (esther.barrabes@udg.edu)

<sup>2</sup>IEEC & Departament de Matemàtiques i Informàtica, Universitat de Barcelona, Gran Via 585, 08007 Barcelona, Spain (gerard@maia.ub.es).

<sup>3</sup>IEEC & Departament de Matemàtiques, Universitat Autònoma de Barcelona, 08193 Bellaterra, Spain (jmm@mat.uab.cat)

<sup>4</sup>Departament de Matemàtiques, Universitat Politècnica de Catalunya, Av. Diagonal 647, 08028 Barcelona, Spain (merce.olle@upc.edu)

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In this paper we show a mechanism to explain transport from the outer to the inner Solar System. Such mechanism is based on dynamical systems theory. More concretely we consider a sequence of uncoupled bicircular restricted four body problems –BR4BP– (involving the Sun, Jupiter, a planet and an infinitesimal mass), being the planet Neptune, Uranus and Saturn. For each BR4BP we compute the dynamical substitutes of the collinear equilibrium points of the corresponding restricted three body problem (Sun, planet and infinitesimal mass), which become periodic orbits. These periodic orbits are unstable and the role that their invariant manifolds play in relation with transport from exterior planets to the inner ones is discussed.

## Keywords

Bicircular problem, periodic orbits, invariant manifolds, heteroclinic connections

# 1 Introduction

The geometrical approach provided by Dynamical Systems methods allows the use of stable/unstable manifolds for the determination of spacecraft transfer orbits in the Solar System (see, for example, [3], [5]). The same kind of methods can also be used to explain some mass transport mechanisms in the Solar System.

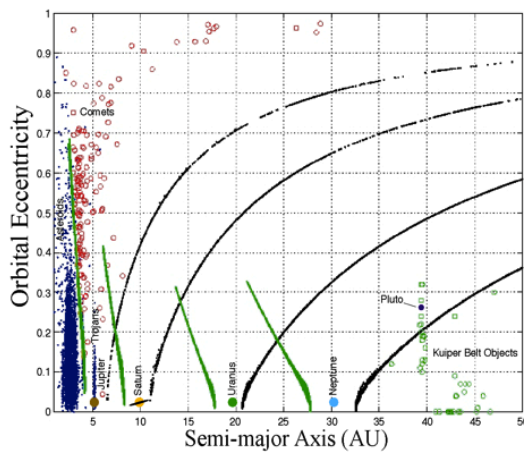


Figure 1: Semi-major axis and eccentricity of the stable manifold of the  $L_2$  libration point (in black) and of the unstable manifold of the  $L_1$  libration point (in green) for several Sun-planet systems modelled as circular restricted three-body problems [4].

Inspired by the work of Gladman et al. [6], Ren et al. introduced in [8] two natural mass transport mechanisms in the Solar System between the neighborhoods of Mars and the Earth. The first mechanism is a short-time transport, and is based on the existence of “pseudo-heteroclinic” connections between libration point orbits of uncoupled pairs of Sun–Mars and Sun–Earth Circular Restricted Three-Body Problems, RTBPs. The term “pseudo” is due to the fact that the two RTBPs are uncoupled, the hyperbolic manifolds of the departing and arrival RTBP only intersect in configuration space and a small velocity increment is required to switch from one to the other. The second and long-time transport mechanism relies on the existence of heteroclinic connections between long-period periodic orbits in one single RTBP (the Sun–Jupiter system), and is the result of the strongly chaotic motion of the minor body of the problem.

Lo and Ross [4] also explored the transport mechanism by considering a sequence of RTBP. In each of them, they computed the osculating orbital elements of the 1-dimensional invariant manifolds of the collinear libration points  $L_1$  and  $L_2$  (see Fig. 1). The results suggest possible heteroclinic connections between the manifolds associated to the three most outer planets.

The present paper is devoted to provide a dynamical mechanism for the transport of comets, asteroids and small particles from the outer towards the inner Solar System. The study is based on the analysis of the dynamics of the Bicircular Restricted Four-Body Problem (BR4BP) in which the main bodies (primaries) are the Sun, Jupiter and an external planet (Saturn, Uranus and Neptune); in this way, the outer Solar System will be modelled as a sequence of bicircular models. Some preliminary results about this problem already appeared in [7].

The BR4BP is a simplified model of the four body problem, in which it is assumed that a particle moves under the gravitational attraction of two bodies (primaries) revolving in circular orbits around their center of mass, and a third primary, moving in a circular orbit around their barycenter. We will consider as a primaries the Sun and two planets, and assume that the four bodies move in the same plane. In contrast with the RTBP, this model is not coherent, in the sense that the circular trajectories assumed for the Sun, and the two planets do not satisfy Newton's equations of the three-body problem. The lack of coherence becomes an important issue when there are resonances between the natural motion of the infinitesimal particle and the period of the third primary, as was shown by Andreu [1] in the Sun–Earth–Moon system, but this is not the case for the problem under consideration.

The differential equations of the BR4BP are non-autonomous, with periodic time-dependence with the same period as the synodical period of the planet. The time-periodic character of the differential equations implies the non-existence of equilibrium points. Nevertheless, the BR4BP can be viewed as a perturbation of the RTBP, where equilibrium points do exist. The collinear equilibrium points,  $L_i$ ,  $i = 1, 2, 3$ , are replaced by some periodic orbits that are named their *dynamical substitutes*, since they play in the BR4BP a dynamic role similar to the one of the equilibrium points.

We will consider bicircular models Sun–planet–planet. According to the values of the gravity potential of the planets (see Fig. 2), it is convenient to include Jupiter in all the BR4BPs. As it has already been said, the Solar System will be modelled by a sequence of bicircular Sun–Jupiter–planet problems, dynamically uncoupled. Taking an aligned initial configuration of the three primaries, for each BR4BP, the dynamical substitutes of  $L_1$  and  $L_2$  corresponding to the

(Sun+Jupiter)–planet system can be computed. These periodic orbits inherit the center  $\times$  saddle character of their associated equilibrium points. The hyperbolic invariant stable and unstable manifolds associated to the dynamical substitutes will be used to determine the possible pseudo-heteroclinic connections between the different BR4BPs, analogously as it was done by Lo and Ross in [4].

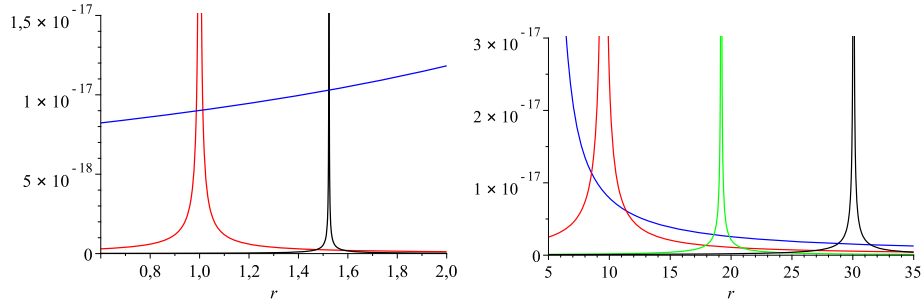


Figure 2: Values of the gravity potential (in  $\text{AU}^2\text{s}^{-2}$ ) of the Earth (red), Mars (black) and Jupiter (blue) in the heliocentric region including the orbits of the Earth and Mars (left), and gravity potential of Jupiter (blue), Saturn (red), Uranus (green) and Neptune (black) in the heliocentric region corresponding the outer Solar System.

The paper is organised as follows:

- Section 2 introduces the methodology for the computation of periodic orbits, and their hyperbolic invariant manifolds, in time periodic differential systems. Some lemmas supporting the statements of this section are given in the Appendix.
- In Section 3, the differential equations of the bicircular problem, together with the numerical values of the parameters appearing in the equations, are given. Using the methods introduced in the preceding section, the dynamical substitutes of the equilibrium points are computed for the different BC4BPs used in the paper.
- Section 4 is devoted to the computation of the invariant manifolds of the substitutes of the equilibrium points in the bicircular four body problems: Sun-Jupiter-Neptune, Sun-Jupiter-Uranus and Sun-Jupiter-Saturn. The possible connections between the invariant manifolds of these problems is analysed in this last section.

## 2 Computing periodic orbits and their invariant manifolds in periodic differential systems

The general form of a time-periodic system of (first order) differential equations is

$$\dot{\mathbf{x}} = \mathbf{f}(\mathbf{x}, \theta_0 + t\omega), \quad (1)$$

where  $\mathbf{x} \in \mathbb{R}^n$ ,  $t$  is the independent variable,  $\theta_0, \omega \in \mathbb{R}$  and

$$\begin{aligned} \mathbf{f} : \mathbb{R}^n \times \mathbb{R} &\longrightarrow \mathbb{R} \\ (\mathbf{x}, \theta) &\longmapsto \mathbf{f}(\mathbf{x}, \theta), \end{aligned}$$

is  $2\pi$ -periodic in  $\theta$ . This is a time-periodic differential system with period  $T = 2\pi/\omega$ . Actually, it is a family of systems of ordinary differential equations (ODE) depending on the parameter  $\theta_0$ . For each value of  $\theta_0$ , we will denote by  $\phi_t^{\theta_0}$  the flow from time 0 to time  $t$  of the corresponding system of ODE, this is

$$\begin{cases} \frac{d}{dt} \phi_t^{\theta_0} = \mathbf{f}(\phi_t^{\theta_0}(\mathbf{x}_0), \theta_0 + t\omega), \\ \phi_0^{\theta_0}(\mathbf{x}_0) = \mathbf{x}_0. \end{cases} \quad (2)$$

For a fixed  $\theta_0$ , the flow  $\phi_t^{\theta_0}(\mathbf{x}_0)$  can be evaluated as a function of  $t, \mathbf{x}_0$  using a numerical integrator of ordinary differential equations. The flows corresponding to the different possible values of  $\theta_0$  are related by the following lemma:

**Lemma 1** *For any  $\mathbf{x} \in \mathbb{R}^n$ ,  $\theta, t, s \in \mathbb{R}$ , we have*

$$\phi_s^{\theta+t\omega}(\phi_t^\theta(\mathbf{x})) = \phi_{s+t}^\theta(\mathbf{x}).$$

**Proof:** Introducing  $\theta$  as an additional coordinate, make autonomous the system of ODE (1) as

$$\begin{cases} \dot{\mathbf{x}} = \mathbf{f}(\mathbf{x}, \theta), \\ \dot{\theta} = \omega. \end{cases}$$

Denote this last system as  $\dot{\mathbf{X}} = \mathbf{F}(\mathbf{X})$ , with  $\mathbf{X} = (\mathbf{x}, \theta)^\top$  and  $\mathbf{F}(\mathbf{X}) = (\mathbf{f}(\mathbf{x}, \theta), \omega)^\top$ . Denote its flow from time 0 to time  $t$  by  $\Phi_t$ . The components of  $\Phi_t$  are

$$\Phi_t(\mathbf{X}) = \begin{pmatrix} \phi_t^\theta(\mathbf{x}) \\ \theta + t\omega \end{pmatrix},$$

with  $\phi_t^\theta$  defined by (2). Now, for any  $\mathbf{X} = (\mathbf{x}, \theta)^\top$ , by the flow property of  $\Phi_t$ ,

$$\begin{pmatrix} \phi_{s+t}^\theta(\mathbf{x}_0) \\ \theta + (s+t)\omega \end{pmatrix} = \Phi_{s+t}(\mathbf{X}) = \Phi_s(\Phi_t(\mathbf{X})) = \Phi_s \begin{pmatrix} \phi_t^\theta(\mathbf{x}) \\ \theta + t\omega \end{pmatrix} = \begin{pmatrix} \phi_s^{\theta+t\omega}(\phi_t^\theta(\mathbf{x})) \\ \theta + t\omega + s\omega \end{pmatrix},$$

and the lemma follows from the equality of the first components in both ends.  $\square$

Assume that, given an starting phase  $\theta_0$ , we have found an initial condition  $\mathbf{x}_0 \in \mathbb{R}^n$  of a  $T$ -periodic orbit of system (1) by numerically solving for  $\mathbf{x}_0$  the equation

$$\phi_T^{\theta_0}(\mathbf{x}_0) = \mathbf{x}_0. \quad (3)$$

Once  $\mathbf{x}_0$  is found (for the starting phase  $\theta_0$ ), a numerically evaluable parameterization of the periodic orbit is provided by the function  $\varphi$  defined as

$$\varphi(\theta) = \phi_{(\theta-\theta_0)/\omega}^{\theta_0}(\mathbf{x}_0). \quad (4)$$

Using Lemma 1,  $\varphi$  can be shown (see Lemma 2 in the Appendix) to be  $2\pi$ -periodic in  $\theta$  and to satisfy the invariance equation

$$\phi_t^\theta(\varphi(\theta)) = \varphi(\theta + t\omega). \quad (5)$$

Finding a periodic orbit in terms of an initial condition  $\mathbf{x}_0$  requires to choose a starting phase  $\theta_0$  to be used in its computation. But the periodic orbit itself, as an invariant object, is independent of  $\theta_0$ . This is suggested by the previous invariance equation (5) and further corroborated by the following fact: by a straightforward application of Lemma 1, it can be checked that if  $\mathbf{x}_1 = \phi_t^{\theta_0}(\mathbf{x}_0)$  and  $\theta_1 = \theta_0 + t\omega$  then

$$\phi_{(\theta-\theta_0)/\omega}^{\theta_0}(\mathbf{x}_0) = \phi_{(\theta-\theta_1)/\omega}^{\theta_1}(\mathbf{x}_1).$$

An additional way to see that the periodic orbit, as invariant object, is independent of  $\theta_0$  is to check, again through Lemma 1, that  $\varphi(\theta)$  is a periodic orbit of the  $2\pi$ -periodic differential system

$$\mathbf{x}'(\theta) = \frac{1}{\omega} \mathbf{f}(\mathbf{x}(\theta), \theta),$$

which is obtained from (1) by changing the independent variable to  $\theta$ . Actually, the BR4BP could be defined as a  $2\pi$ -periodic system in this way (using  $\theta$  as time), thus avoiding the need for  $\theta_0$ . We will not use this last approach since we

will work with different BR4BP models and we will want to refer all of them to the same time scale.

Assume now that  $\mathbf{x}_0$  is an initial condition of a periodic orbit of (1) with starting phase  $\theta_0$ , found by solving (3), and assume also that  $D\phi_T^{\theta_0}(\mathbf{x}_0)$  (its monodromy matrix) has an eigenvalue  $\Lambda \in \mathbb{R}$ ,  $\Lambda > 1$  (resp.  $\Lambda < 1$ ), with eigenvector  $\mathbf{v}_0$ . In order to state a formula for the linear approximation of the corresponding unstable (resp. stable) manifold of the periodic orbit, we first define

$$\mathbf{v}(\theta) = \Lambda^{-\frac{\theta-\theta_0}{2\pi}} D\phi_{(\theta-\theta_0)/\omega}(\mathbf{x}_0)\mathbf{v}_0. \quad (6)$$

Again using Lemma 1 (see Lemma 3),  $\mathbf{v}$  can be shown to be a  $2\pi$ -periodic function of  $\theta$ . The linear approximation of the corresponding invariant manifold is given by

$$\bar{\psi}(\theta, \xi) = \phi(\theta) + \xi \mathbf{v}(\theta). \quad (7)$$

The fact that this expression provides the linear approximation (in  $\xi$ ) of an invariant manifold of the periodic orbit is given by the following approximate invariance equation, that can be proven again through Lemma 1 (see Lemma 4):

$$\phi_t^\theta(\bar{\psi}(\theta, \xi)) = \bar{\psi}(\theta + t\omega, \Lambda^{t/T}\xi) + O(\xi^2). \quad (8)$$

In the computations that follow, we will generate points on a periodic orbit with initial condition  $\mathbf{x}_0$  for the starting phase  $\theta_0$  by numerically evaluating  $\phi(\theta)$  as defined in (4) for different values of  $\theta$ . For any of such values, the corresponding trajectory in the invariant manifold (corresponding to the  $\Lambda$  eigenvalue of the monodromy matrix) will be obtained by choosing  $\xi$  small enough for the  $O(\xi^2)$  term in (8) to be small (e.g.  $\xi = 10^{-6}$ ) and numerically evaluating

$$\phi_t^\theta(\bar{\psi}(\theta, \xi)),$$

for  $t$  as large as needed.

## 3 The bicircular problem

### 3.1 The equations of motion

The bicircular restricted four-body problem (BR4BP) is a simplified model for the four body problem. We assume that two primaries are revolving in circular orbits around their center of mass, assumed from now on to be the origin  $O$ , and a

third primary moves in a circular orbit around this origin. The BR4BP describes the motion of a massless particle that moves under the gravitational attraction of the three primaries without affecting them. We consider here the planar case, in which all the bodies move in the same plane.

As mentioned in the Introduction, we will assume that the two main primaries are the Sun and Jupiter, and the third one a planet of the outer Solar System. Our aim is to consider the Solar System as a sequence of *uncoupled* bicircular models in order to get a first insight of transport in the Solar System that may be explained using the *separated* bicircular problems.

First, and in order to fix the notation, we briefly recall how to obtain the equations of motion of the BR4BP (see also [1]).

Consider a reference system centered at the center of mass of the Sun–Jupiter system, and assume that, in suitable units of mass, length and time, the Sun,  $S$ , Jupiter,  $J$ , and the planet,  $P$ , have masses  $1 - \mu$ ,  $\mu$  and  $\mu_P$ , and describe circular orbits of radius  $\mu$  and  $1 - \mu$  and  $a_P$ , respectively. The mean motion of  $S$  and  $J$  becomes one, and the universal gravitation constant is also equal to one. Then, see Fig. 3, we can write the coordinates of  $S$ ,  $J$ ,  $P$  and of the barycenter  $B$  of the three bodies as

$$\begin{aligned}\mathbf{R}_S &= M_{\theta_1+t} \begin{pmatrix} \mu \\ 0 \end{pmatrix}, & \mathbf{R}_J &= M_{\theta_1+t} \begin{pmatrix} \mu - 1 \\ 0 \end{pmatrix}, \\ \mathbf{R}_P &= M_{\theta_2+\omega_P t} \begin{pmatrix} a_P \\ 0 \end{pmatrix}, & \mathbf{B} &= \frac{\mu_P}{1 + \mu_P} \mathbf{R}_P,\end{aligned}$$

where  $M_\alpha$  is the matrix of a plane rotation of angle  $\alpha$ ,  $\theta_1$ ,  $\theta_2$  are the initial phases of the Sun and the planet respectively, and  $\omega_P$  is the mean motion of the planet that satisfies Kepler's third law

$$\omega_P^2 a_P^3 = 1 + \mu_P.$$

Newton's equations for a particle (located by the position vector  $\mathbf{R}$ ) submitted to the gravitational attraction of the Sun, Jupiter and the planet, are:

$$\ddot{\mathbf{R}} - \ddot{\mathbf{B}} = -\frac{(1 - \mu)(\mathbf{R} - \mathbf{R}_S)}{\|\mathbf{R} - \mathbf{R}_S\|^3} - \frac{\mu(\mathbf{R} - \mathbf{R}_J)}{\|\mathbf{R} - \mathbf{R}_J\|^3} - \frac{\mu_P(\mathbf{R} - \mathbf{R}_P)}{\|\mathbf{R} - \mathbf{R}_P\|^3}.$$

We consider a rotating (synodical) system of coordinates, with angle  $\theta_1 + t$ , measured counterclockwise from the Jupiter–Sun direction (see Fig. 3). In this



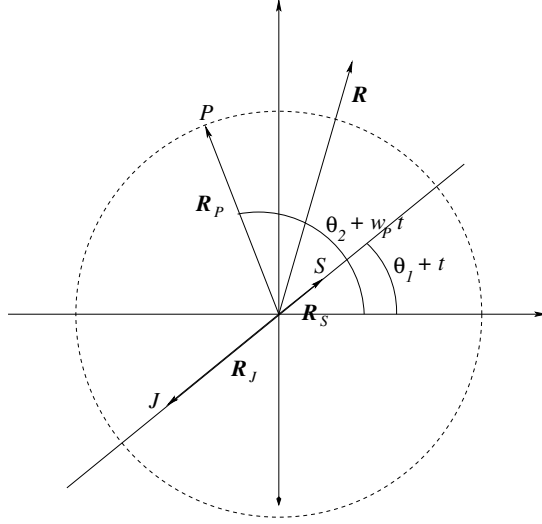


Figure 3: The geometry of the BCP, indicating the position of the Sun ( $S$ ), Jupiter ( $J$ ), a planet ( $P$ ), and the particle ( $R$ ) with respect to the center of mass of the Sun-Jupiter

rotating system, the Sun and Jupiter remain fixed at  $(\mu, 0)$ ,  $(\mu - 1, 0)$ , and the equations of motion for the particle (with position vector  $(x, y)$ ) can be written as

$$\begin{aligned} & \begin{pmatrix} \ddot{x} \\ \ddot{y} \end{pmatrix} + 2 \begin{pmatrix} -\dot{y} \\ \dot{x} \end{pmatrix} + \begin{pmatrix} -x \\ -y \end{pmatrix} - \frac{\mu_P}{a_P^2} \begin{pmatrix} -\cos \theta \\ -\sin \theta \end{pmatrix} = \\ & -\frac{1-\mu}{\rho_1^3} \begin{pmatrix} x-\mu \\ y \end{pmatrix} - \frac{\mu}{\rho_2^3} \begin{pmatrix} x-\mu+1 \\ y \end{pmatrix} - \frac{\mu_P}{\rho_P^3} \begin{pmatrix} x-a_P \cos \theta \\ y-a_P \sin \theta \end{pmatrix}, \end{aligned} \quad (9)$$

where

$$\begin{aligned} \rho_1 &= ((x-\mu)^2 + y^2)^{1/2}, \\ \rho_2 &= ((x-\mu+1)^2 + y^2)^{1/2}, \\ \rho_P &= ((x-a_P \cos \theta)^2 + (y-a_P \sin \theta)^2)^{1/2}, \\ \theta &= \theta_2 - \theta_1 + t(\omega_P - 1), \end{aligned}$$

Observe that the previous equations are a system of ODE of the form (1) with  $\theta_0 = \theta_2 - \theta_1$ .

Defining momenta  $p_x = \dot{x} - y$ ,  $p_y = \dot{y} + x$ , the equations may be written as a Hamiltonian system of differential equations with Hamiltonian function

$$H(x, y, p_x, p_y) = \frac{1}{2}(p_x^2 + p_y^2) + yp_x - xp_y - \frac{1-\mu}{\rho_1} - \frac{\mu}{\rho_2} - \frac{\mu_P}{\rho_P} + \frac{\mu_P}{a_P^2}(y \sin \theta + x \cos \theta) \quad (10)$$

In this way, we get a non autonomous Hamiltonian system of 2 degrees of freedom which is periodic in  $t$  with period

$$T_P = \frac{2\pi}{\omega_P - 1}. \quad (11)$$

Later on, it will be useful to consider the Hamiltonian as an autonomous one. To do so, we just introduce variables  $t, p_t$  and a new Hamiltonian with 3 degrees of freedom defined by  $\tilde{H}(x, y, t, p_x, p_y, p_t) = H(x, y, p_x, p_y) + p_t$ .

Table 1 gives the values of the parameters corresponding to the planets of the outer Solar System used in this paper.

Planet	$\mu_P$	$a_P$	$\omega_P$
Saturn	$0.285613279409 \times 10^{-3}$	1.83656320583	0.401840025142
Uranus	$0.436207916533 \times 10^{-4}$	3.69400574196	0.140852033933
Neptune	$0.514647520743 \times 10^{-4}$	5.78756168061	0.0718236921118

Table 1: Parameter values for the mass ratio, semimajor axis and mean motion of Saturn, Uranus and Neptune.

### 3.2 Dynamical substitutes of the equilibrium points

Since our aim is concerned with possible mechanisms to explain transport in the Solar System, we want to study the following possibility: the matching of the (different orbits on the) invariant manifolds of *suitable* unstable periodic orbits from different BC4BP. That is, (pseudo)-heteroclinic connections between certain periodic orbits. This section is focused on the computation of these periodic orbits.

The BR4BP may be regarded as a periodic perturbation of the restricted three-body problem (RTBP). It is well known that the RTBP has 5 equilibrium points: the collinear ones  $L_1$ ,  $L_2$  and  $L_3$ , which are unstable (of type center  $\times$  saddle) for any  $\mu \in (0, 1/2]$ , and the equilateral ones  $L_4$  and  $L_5$  that are linearly stable

for  $\mu \in (0, \mu_{Routh})$  and unstable for  $\mu \in (\mu_{Routh}, 1/2]$ . Each collinear equilibrium point  $L_i, i = 1, 2, 3$  gives rise to a periodic orbit in the BR4BP. These periodic orbits are called *the dynamical substitutes* of the equilibrium points and are unstable periodic orbits. In particular, we will be interested in the role that the invariant manifolds of the dynamical substitutes of  $L_1$  and  $L_2$  play on the transport. We will denote them by  $OL_i, i = 1, 2$ . Fig.4 shows the periodic orbits  $OL_1$  and  $OL_2$  for the BR4BP Sun-Jupiter-Saturn in the synodical system of coordinates, where the Sun and Jupiter remain fixed on the  $x$  axis.

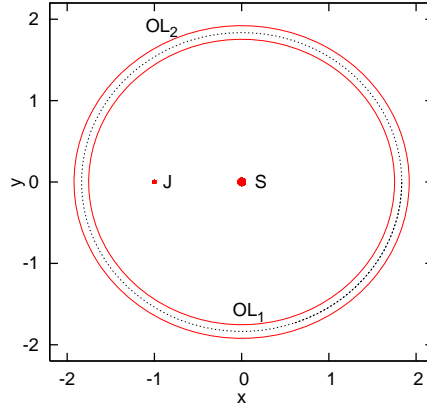


Figure 4: Projection in configuration space (rotating coordinates) of the dynamical substitutes  $OL_1$  and  $OL_2$  for the BR4BP Sun-Jupiter-Saturn. The orbit of Saturn is also shown with a dotted line.

Let us describe first how to compute these periodic orbits. We label each planet of the Solar System with the index  $ip = 1, 2, 3, 4, 6, 7, 8$  corresponding to Mercury, Venus, Earth, Mars, Saturn, Uranus, Neptune, respectively. We fix  $ip$  and consider the corresponding BR4BP $_{ip}$  Sun-Jupiter-( $ip$  planet). As it has been explained in Section 2, one can take the initial phases  $\theta_1 = \theta_2 = 0$ . Since we look for a periodic orbit of period  $T_p$ , given by (11), the system to be solved is:

$$F(x, y, p_x, p_y) = \phi_{T_p}(x, y, p_x, p_y) - (x, y, p_x, p_y) = 0,$$

so: (a) we need a seed to start with, and (b) we will apply Newton's method to refine it.

In order to do so, we carry out the following procedure:

- i) We consider the RTBP taking into account the Sun and the planet  $ip$ . We compute the location of the equilibrium points  $L_1$  and  $L_2$ .

Planet	Initial conditions $(x, p_y)$	
Saturn	$OL_1^6$	1.754258959238766, 0.7043618732499882
	$OL_2^6$	1.921870553845556, 0.7719091895937062
Uranus	$OL_1^7$	3.604609729648801, 0.5077129195887936
	$OL_2^7$	3.784916933322854, 0.5331101168175304
Neptune	$OL_1^8$	5.639606878614984, 0.4050567387299962
	$OL_2^8$	5.938111451650008, 0.4264965527265244

Table 2: Initial conditions of the dynamical substitutes  $OL_i$ ,  $i = 1, 2$  for the outer planets

- ii) We transform the position of the  $L_i$ ,  $i = 1, 2$  computed to suitable units according to the  $BR4BP_{ip}$  considered. Let  $x_{L_i}$  be the value of the  $x$  coordinate of the initial condition. We expect that the periodic orbit we are looking for will be close to a circular orbit of radius  $x_{L_i}$  in the  $BR4BP_{ip}$  in rotating coordinates.
- iii) As an initial seed, we start with the initial condition of  $L_i$  and we apply the Newton's method to solve

$$\phi_{T_p}(\mathbf{q}_0) - \mathbf{q}_0 = 0.$$

This is a good seed for  $ip = 7, 8$  but it is not for  $ip \leq 6$ . Due to the high instability of the substituting periodic orbits (see Table 3), the convergence of the Newton's method fails. In these cases, the strategy is to consider a multiple shooting (MS) method. More concretely, we take as initial condition  $m$  points on the circular orbit of radius  $x_{L_i}$  and angular velocity  $\omega_p - 1$ . We apply Newton's method using MS and we have convergence to the required substituting periodic orbit.

As it has already been said, the dynamical substitutes of  $L_i$ ,  $i = 1, 2$  are denoted by  $OL_i^{ip}$ ,  $i = 1, 2$  (or simply  $OL_i$ ). In Table 2 we give the initial conditions of the dynamical substitutes  $OL_i$ ,  $i = 1, 2$  for the outer bicircular problems  $BR4BP_{ip}$ ,  $ip = 6, 7, 8$ . The initial conditions are  $(x, y, p_x, p_y)$  with  $y = p_x = 0$ , so we just list  $(x, p_y)$ .

The periodic orbits are of type centre  $\times$  saddle, so for each one there exist stable and unstable manifolds  $W^{s/u}(OL_i)$ . In Table 3 we show the value of the

Outer planets	$\Lambda(OL_i^{ip}), i = 1, 2$	Inner planets	$\Lambda(OL_i^{ip}), i = 1, 2$
Neptune ( $ip = 8$ )	3.492, 3.286	Mars ( $ip = 4$ )	$9 \times 10^7, 2.5 \times 10^8$
Uranus ( $ip = 7$ )	14.105, 12.473	Earth ( $ip = 3$ )	$2.8 \times 10^7, 3.4 \times 10^7$
Saturn ( $ip = 6$ )	$6.5 \times 10^4, 2.5 \times 10^4$	Venus ( $ip = 2$ )	$1.5 \times 10^7, 1 \times 10^7$

Table 3: Value of the eigenvalue  $\Lambda > 1$  corresponding to the dynamical substitutes  $OL_i^{ip}, i = 1, 2$  of each bicircular problem.

eigenvalue  $\Lambda > 1$  associated to the periodic orbits  $OL_i^{ip}, i = 1, 2, ip = 2, \dots, 8$ . We can see that the value of the eigenvalue increases as  $ip$  decreases, and for the planets of the inner Solar System the value of  $\Lambda$  is really big. This high instability is the reason why, on one hand, a multiple shooting method has been necessary to compute the initial conditions of the periodic orbits, and, on the other hand, the linear approximation, given by (7), is not good enough to follow the invariant manifolds  $W^{u/s}(OL_i)$  for a long time in the bicircular models corresponding to the inner planets ( $ip \leq 4$ ).

## 4 Connections between sequences of bicircular problems

### 4.1 Invariant manifolds of $OL_i^{ip}$

We want to see if some natural transport mechanism in the Solar System can be explained by chaining bicircular restricted Sun-Jupiter-planet problems. In [8], the authors consider *short-time natural transport* based on the existence of heteroclinic connections between libration point orbits of a pair of “consecutive” Sun-planet restricted three body problems. Following the same idea, we want to explore these type of connections between two different bicircular problems.

More concretely, we want to see if the invariant manifolds of the dynamical substitutes from consecutive bicircular problems match. Notice that if two invariant manifolds of two different bicircular problems reach the same point (in position and velocity), they do not really intersect, because they are associated to different dynamic problems. But such a match is a good indicator of a possible transport mechanism in the Solar System, in the sense that could be refined to a true heteroclinic connection in a model including all the bodies involved

in the two bicircular problems. We call such common points *connections*. If a connection between two bicircular problems exists, we can expect to have *natural transport* from one planet to the next one in the sequence of bicircular problems, and a particle could drift away from one planet to reach a neighbourhood of the following planet. After that, for transport between neighborhoods of the libration points of the same Sun-planet problem, it is enough to consider a RTBP (Sun+planet+infinitesimal particle), in which case it is well known the existence of heteroclinic connections between libration point orbits around  $L_1$  and  $L_2$ . These connections would allow a particle to continue its journey towards the innermost Solar System. See Fig. 5.

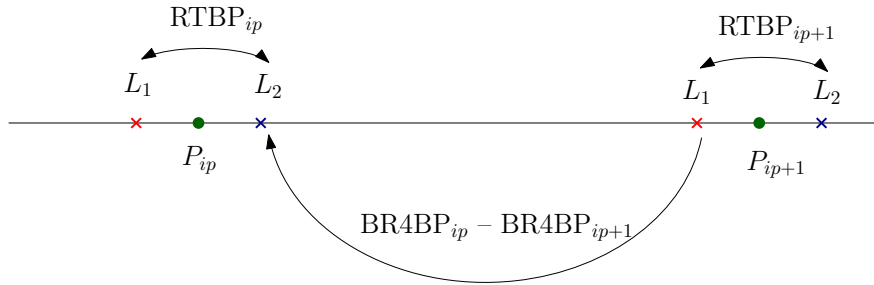


Figure 5: Scheme of the chain of connections between two consecutive restricted bicircular Sun-Jupiter-planet ( $BR4BP_{ip}$ ) problems, and two consecutive restricted Sun-planet ( $P_{ip}$ ) problems ( $RTBP_{ip}$ ).

For the computation of the connections, we proceed as follows. Consider two consecutive bicircular problems  $BR4BP_{ip}$  and  $BR4BP_{ip+1}$  corresponding to the planets  $ip$  and  $ip + 1$ . We are interested in transits from the outer to the inner Solar System. In all the bicircular problems,  $OL_1$  is an inner orbit than the orbit of the planet with respect the Sun, and  $OL_2$  is an outer orbit (see Fig. 4). Then, the suitable connections are those involving the invariant manifolds of  $OL_1^{ip+1}$  and  $OL_2^{ip}$ . It is well known that the invariant manifolds associated to the equilibrium points  $L_1$  and  $L_2$  in the RTBP have two branches: one goes inwards, while the other one goes outwards, at least for times not too big. The invariant manifolds of the dynamical substitutes have the same behavior. According to this, we denote by  $W_+^{u/s}(OL)$  the branch of the invariant manifold that goes outwards, and by  $W_-^{u/s}(OL)$  the branch of the invariant manifold that goes inwards.

Therefore, in order to find connections, in the  $BR4BP_{ip}$ , we compute the (linear approximation of the) parametrisation of the stable manifold (see Eq. (7)) and

we follow the branch  $W_+^s(OL_2)$ , and in the BR4BP $_{ip+1}$ , we compute the (linear approximation of the) parametrisation of the unstable manifold (again see Eq. (7)) and we follow the branch  $W_-^u(OL_1)$ . To study if there exist connections, we also fix a section  $\Sigma_R = \{(x, y); x^2 + y^2 = R^2\}$ , where  $R$  is an intermediate value between the radii of the orbits of the planets of the two bicircular problems,  $a_{ip}$  and  $a_{ip+1}$  (see Fig. 6).

The main objectives are: first, to determine if both manifolds reach the section  $\Sigma$ , and, second, to study which is the minimum distance between the sets  $W^s(OL_2^{ip}) \cap \Sigma$  and  $W^u(OL_1^{ip+1}) \cap \Sigma$ . That is, we want to see if both manifolds *intersect*, or if they do not, and how far (as sets) they are from each other.

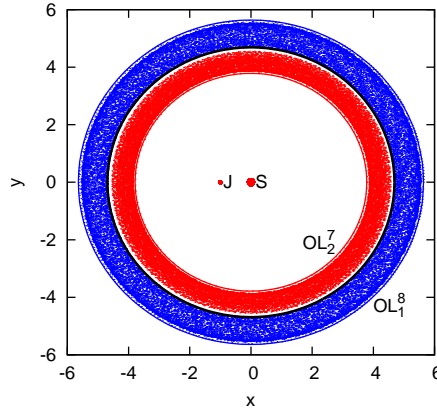


Figure 6: Projection in configuration space (rotating coordinates) of the dynamical substitutes  $OL_1^8$ ,  $OL_2^7$ , one orbit on the invariant manifolds  $W^u(OL_1^8)$  (blue) and  $W^s(OL_2^7)$  (red), and the section  $\Sigma_R$  for  $R = \sqrt{22}$ .

We propagate a large number of orbits along each invariant manifold and we study the evolution of the distance  $r(t) = \sqrt{x^2 + y^2}$  for  $|t| \leq T$ , for a fixed maximum time  $T$ . First, we explore which are the maximum and minimum values of  $r(t)$  that each invariant manifold  $W^s(OL_2^{ip})$  and  $W^u(OL_1^{ip+1})$  can reach, that are denoted by  $r_M$  and  $r_m$ . The exploration gives an idea whether the invariant manifolds can intersect and which sections  $\Sigma$  are more suitable. We explore in each case the behavior of the two branches  $W_{\pm}^{u/s}$ . As we will see, the function  $r(t)$  has, in general, an oscillating behavior, but the orbits on the branch  $W_+$ ,  $r(t)$  take values greater than the mean radius of the corresponding orbit  $OL_i$ , whereas the orbits on the branch  $W_-$ ,  $r(t)$  take values less than that mean radius (at least for

values of  $|t|$  not too large). See Figs. 7, 8, 9 and 10, where we show the evolution of  $r(t)$  along both branches of some orbits of the invariant manifolds  $W^{u/s}(OL_1^{ip})$  for  $ip = 6, 7, 8$ .

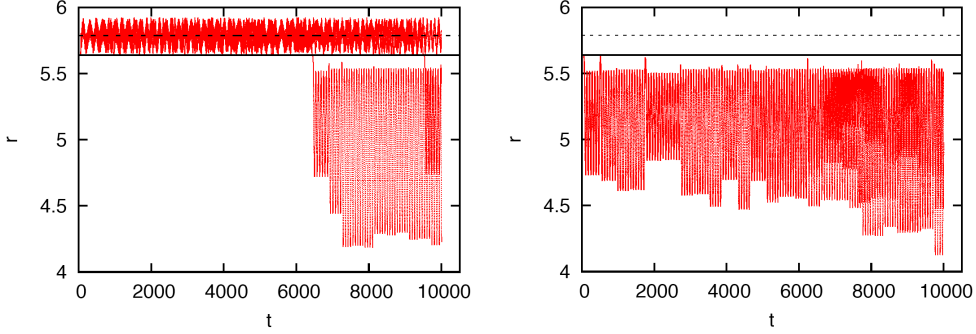


Figure 7: Behavior of the distance  $r(t)$  of some orbits of the branches  $W_+^u(OL_1^8)$  (left) and  $W_-^u(OL_1^8)$  (right). The dotted line corresponds to  $r = a_8$ , the circular orbit of Neptune. The continuous black line corresponds to the value of  $r$  of the orbit  $OL_1^8$ .

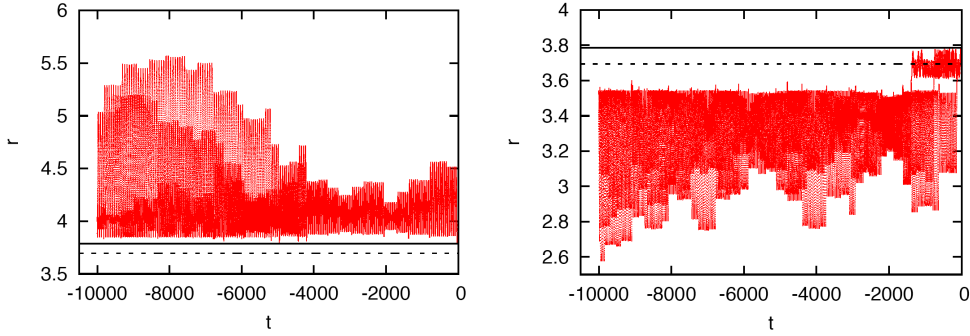


Figure 8: Behavior of the distance  $r(t)$  of some orbits of the branches  $W_+^s(OL_2^7)$  (left) and  $W_-^s(OL_2^7)$  (right). The dotted line corresponds to  $r = a_7$ , the circular orbit of Uranus. The continuous black line corresponds to the value of  $r$  of the orbit  $OL_2^7$ .

It seems natural that the branches to be considered, in order to see if the invariant manifolds  $W^u(OL_1^{ip+1})$  and  $W^s(OL_2^{ip})$  match, should be  $W_-^u$  and  $W_+^s$ . Figs. 7 and 8 suggest that this is the case for Uranus and Neptune. Notice that in the



BR4BP<sub>8</sub> there are orbits on the  $W_+^u(OL_1^8)$  branch that, after some time moving outwards (with  $r(t)$  greater than the mean radius of  $OL_1^8$ ), cross the  $OL_1^8$  orbit and move inwards (see Fig. 7 left). This can be explained in two ways: on one hand, the orbits follow paths that overlap the orbit of the planet, so the particle can have a close encounter with the planet and suffer a big deviation; on the other hand, the existence of homoclinic orbits to  $OL_1^8$  would allow the existence of transit orbits, i.e., orbits that spend some time surrounding the planet, have a passage near the  $OL_1^8$  orbit and follow a path to the inner region (this behavior has been observed in the RTBP, see for example [2]). Nevertheless, as Fig. 8 suggests, this behavior is rare. In this paper, we only consider the branches  $W_-^u(OL_1^8)$  and  $W_+^s(OL_2^7)$  for a possible matching.

We repeat the exploration for the orbits on the manifold  $W^u(OL_1^7)$  (Sun-Jupiter-Uranus problem) and  $W^s(OL_2^6)$  (Sun-Jupiter-Saturn problem), see Figs. 9 and 10. In the last case, the orbits  $OL_i^6$  are highly unstable (see Table 3) and the invariant manifolds spread far away (inwards and outwards). That is the particular case of the branch  $W_-^s(OL_2^6)$ : although their orbits initially tend to the inner Solar System, most of them move outwards reaching distances  $r(t)$  greater than the location of Neptune (see Fig. 10 right).

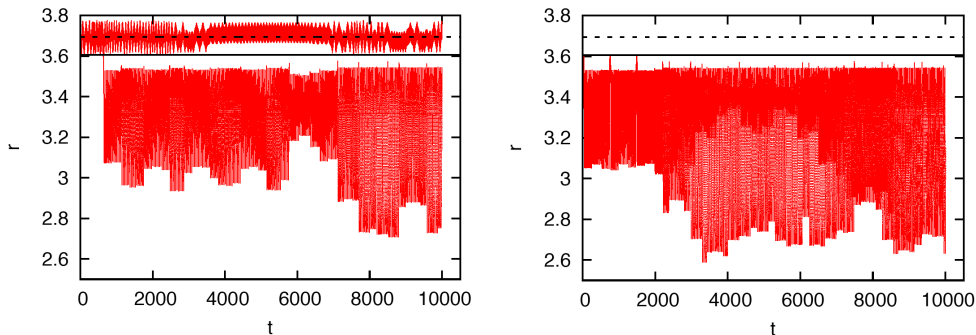


Figure 9: Behavior of the distance  $r(t)$  of some orbits of the branches  $W_+^u(OL_1^7)$  (left) and  $W_-^u(OL_1^7)$  (right). The dotted line corresponds to  $r = a_7$ , the circular orbit of Uranus. The continuous black line corresponds to the orbit  $OL_2^7$ .

In Table 4 we summarise the maximum and minimum values of  $r(t)$  of each manifold for  $|t| \leq 10^4$ . As we have explained, we are exploring transport in the outer Solar System, and we have not studied from Saturn inwards. This minimum and maximum values indicate that there exists the possibility of a connection between the bicircular problems for Uranus and Neptune and Saturn and Uranus.

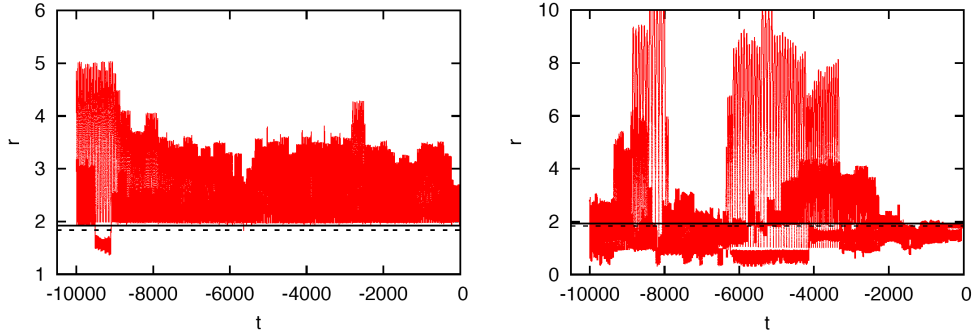


Figure 10: Behavior of the distance  $r(t)$  of some orbits of the branches  $W_+^s(OL_2^6)$  (left) and  $W_-^s(OL_2^6)$  (right). The dotted line corresponds to  $r = a_6$ , the circular orbit of Saturn. The continuous black line corresponds to the orbit  $OL_2^6$ .

Bicircular problem	$r_m(W^u(OL_1^{ip}))$	$r_M(W^s(OL_2^{ip}))$
Sun-Jupiter-Neptune ( $ip = 8$ )	4.09629	
Sun-Jupiter-Uranus ( $ip = 7$ )	2.60607	5.57242
Sun-Jupiter-Saturn ( $ip = 6$ )		> 10

Table 4: Minimum and maximum values of  $r(t)$  of each manifold  $W^u(OL_1)$  and  $W^s(OL_2)$  (resp) and  $|t| \leq 10^4$ .

## 4.2 Matching consecutive bicircular problems

Next we choose two intermediate sections  $\Sigma_R$ , for  $R = R_1 = \sqrt{22}$  and  $R = R_2 = \sqrt{11}$ , and we compute the intersection of the appropriate invariant manifolds with the sections: on one hand  $W^u(OL_1^8) \cap \Sigma_{R_1}$  and  $W^s(OL_2^7) \cap \Sigma_{R_1}$ , to explore connections between the bicircular problems Sun-Jupiter-Neptune and Sun-Jupiter-Uranus, and, on the other hand, between  $W^u(OL_1^7) \cap \Sigma_{R_2}$  and  $W^s(OL_2^6) \cap \Sigma_{R_2}$  to explore connections between the bicircular problems Sun-Jupiter-Uranus and Sun-Jupiter-Saturn.

First, we compute the value of the osculating semimajor axis at each point of the orbits of the invariant manifolds at the section, in order to obtain an equivalent of Fig. 1 for the bicircular problem, see Fig. 11. In the case of the bicircular

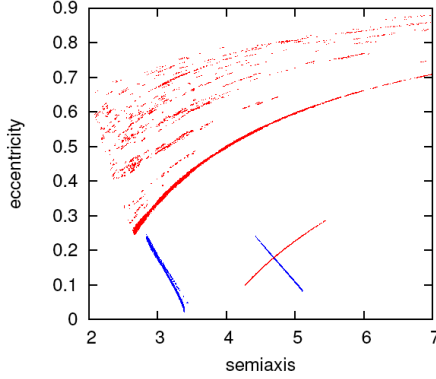


Figure 11: Osculating semimajor axis vs eccentricity for the points of  $W^u(OL_1^8) \cap \Sigma_{R_1}$  and  $W^u(OL_1^7) \cap \Sigma_{R_2}$  (in blue), and  $W^s(OL_2^7) \cap \Sigma_{R_1}$  and  $W^s(OL_2^6) \cap \Sigma_{R_2}$  (red).

problems associated to Neptune and Uranus, we see that there are points of both invariant manifolds with the same semimajor axis, and this suggests the existence of intersections between these manifolds. In the case of Saturn and Uranus bicircular problems it seems that there are not common points.

In order to look for actual intersections, we explore the distance between the sets  $W^u(OL_1^{ip+1}) \cap \Sigma_R$  and  $W^s(OL_2^{ip}) \cap \Sigma_R$ . We proceed in the following way. We follow  $N$  orbits along each invariant manifold and compute their intersections with the section  $\Sigma_R$  for  $|t| < T$ , for a fixed  $T$ . As we have seen in Figs. 7 and 8, the distance  $r(t)$  from the orbits to the origin has an oscillatory behavior so, in general, the orbits meet the section several times. Each orbit on the invariant manifold is uniquely determined by the parameter  $\theta$  (see (7) for more details). Thus, each point on the intersection  $W^u(OL_1^{ip+1}) \cap \Sigma_R$  is determined by  $\theta$  and the time required to reach the section,  $t_\Sigma$ . Then, for each one of these points  $(\theta, t_\Sigma)$  we compute the distance in position and velocity to each point on the set  $W^s(OL_2^{ip}) \cap \Sigma_R$ . We keep both the minimum distance in position, that will be denoted as  $d_p(\theta, t_\Sigma)$ , and the minimum distance in velocity, that will be denoted as  $d_v(\theta, t_\Sigma)$ . A connection between the bicircular problems  $ip$  and  $ip + 1$  would be obtained if  $d_p + d_v = 0$ .

We start with BR4BP<sub>7</sub> and BR4BP<sub>8</sub>, and their intersections with the section  $\Sigma_{R_1}$ . For the explorations done ( $N = 500$  and  $T = 10^4$ ) we do not find any connection, in the sense that  $d_p + d_v$  is never exactly zero. Fig. 12 shows the results obtained in this case. The plot on the left shows that there exists points such that

their distance  $d_p$  is less than  $10^{-7}$ , and few points with distance or order  $10^{-9}$  (about 800 meters). The plot on the right shows the distance in velocity  $d_v$  only for those points such that  $d_p < 10^{-5}$ . In this case we observe that  $d_v > 10^{-5}$ , and there are some points such that  $d_v \in (10^{-4}, 10^{-3})$  ( $10^{-5}$  is about 1.306 m/s).

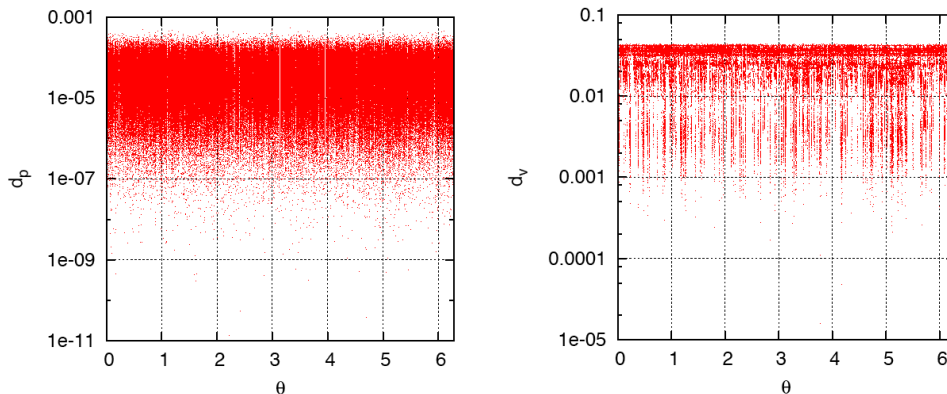


Figure 12: Minimum distances  $d_p$  (positions, left) and  $d_v$  (velocities, right) between points of the invariant manifolds at the section  $\Sigma_{R_1}$  of the Uranus and Neptune bicircular problems. See the text for more details.

Next we repeat the exploration to look for connections between the bicircular problems Sun-Jupiter-Uranus (BR4BP<sub>7</sub>) and Sun-Jupiter-Saturn (BR4BP<sub>6</sub>). Similarly to the previous case, initially we consider the branches  $W^u(OL_1^7)$  (inner branch, see Fig. 9 right) and  $W^s_+(OL_2^6)$  (outer branch, see Fig. 10 left). We follow  $N = 500$  orbits up to the section  $\Sigma_{R_2}$  for  $|t| < 10^4$ . The results are shown in Figure 13. We obtain similar results as in the previous case in positions (minimum  $d_p$  of order  $10^{-8}$  or  $10^{-9}$ ), but the results in velocities are not so good. We remark that the simulations have been done for a fixed and moderate value of  $T$  ( $T = 10^4$ ) –say *short term* integrations–. Of course, for higher values of  $T$  –*long term* integrations–, we might have better results. This is the case for the bicircular problems Sun-Jupiter-Uranus (BR4BP<sub>7</sub>) and Sun-Jupiter-Saturn (BR4BP<sub>6</sub>) where we obtain minimum in distance  $d_p$  of order  $10^{-8}$  and minimum in velocities  $d_v$  of order  $10^{-3}$  for  $T = 5 \cdot 10^4$ .

Recovering the behavior of the branches of  $W^s(OL_2^6)$ , we notice that the “inner” branch  $W^s_-$  has a significant number of orbits that move outwards after some time (see Fig. 10 right). In fact, this branch sweeps a wide region of the outer Solar System, and a possible connection with the branches of  $W^u(OL_1^7)$  can oc-

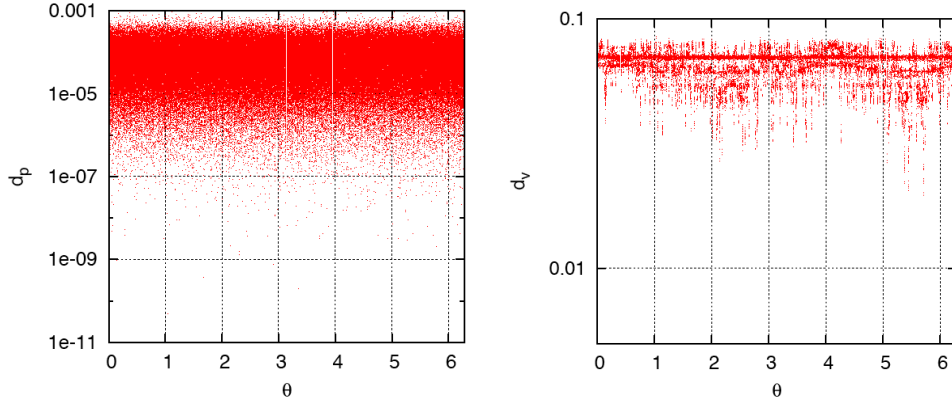


Figure 13: Minimum distances  $d_p$  (position, left) and  $d_v$  (velocities, right) between points of the invariant manifolds  $W_-^u(OL_1^7)$  and  $W_+^s(OL_2^6)$  at the section  $\Sigma_{R_2}$

cur. Therefore, we repeat the exploration with the  $W_-^s(OL_2^6)$  branch: we compute its intersections with the section  $\Sigma_{R_2}$  and then we look for matchings with  $W_-^u(OL_1^7) \cap \Sigma_{R_2}$ . The results are shown in Fig. 14. Again in positions we have good results (points at a distance of orders of meters), but in velocities the differences are larger than in the previous case.

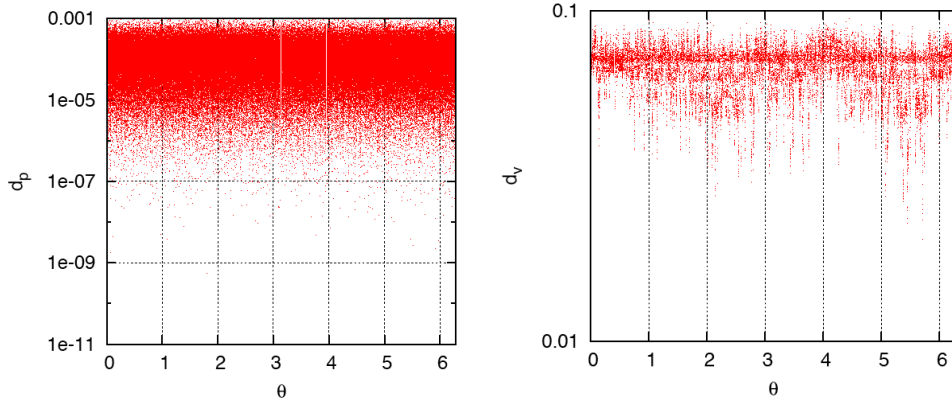


Figure 14: Minimum distances  $d_p$  (position, left) and  $d_v$  (velocities, right) between points of the invariant manifolds  $W_-^u(OL_1^7)$  and  $W_-^s(OL_2^6)$  at the section  $\Sigma_{R_2}$

## 5 Conclusions

In this paper we have explored a natural transport mechanism, in the outer region of the Solar System, based on the existence of heteroclinic connections between the invariant hyperbolic manifolds of the dynamical substitutes of the collinear libration points of the Sun-Neptune, Sun-Uranus, and Sun-Saturn restricted three body problems. The study is based on the analysis of a sequence of bicircular restricted four body problems, in which, aside from the Sun and the three outer planets already mentioned, the gravitational effect of Jupiter is included in all the bicircular problems. The existence of connections between the manifolds of the Sun-Jupiter-Neptune and Sun-Jupiter-Uranus, suggests a natural *short term* mass transport mechanism between these two systems. The situation is not so clear between the Sun-Jupiter-Uranus and Sun-Jupiter-Saturn, since the invariant manifolds considered for the short term transport do not have a clear intersection. However integration for longer ranges of time seem to be a good strategy to improve such connections. The paper includes a rigorous justification of the procedures used for the computations of the periodic orbits and their associated invariant manifolds in the bicircular restricted problems.

## Acknowledgements

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## Appendix

The lemmas in this Appendix support the statements in Section 2.

**Lemma 2** *The function  $\boldsymbol{\varphi}(\theta)$ , as defined in (4), is  $2\pi$ -periodic in  $\theta$  and satisfies the invariance equation (5).*

**Proof:** The invariance equation is proven by the following calculation, for which it is necessary to use Lemma 1 in the second equality:

$$\boldsymbol{\phi}_t^\theta(\boldsymbol{\varphi}(\theta)) = \boldsymbol{\phi}_t^\theta(\boldsymbol{\phi}_{(\theta-\theta_0)/\omega}^{\theta_0}(\mathbf{x}_0)) = \boldsymbol{\phi}_{t+(\theta-\theta_0)/\omega}^{\theta_0}(\mathbf{x}_0) = \boldsymbol{\varphi}(\theta + t\omega).$$

A similar argument proves  $2\pi$ -periodicity:

$$\boldsymbol{\varphi}(\theta + 2\pi) = \boldsymbol{\phi}_{2\pi/\omega + (\theta - \theta_0)/\omega}^{\theta_0}(\mathbf{x}_0) = \boldsymbol{\phi}_{(\theta - \theta_0)/\omega}^{\theta_0 + 2\pi}(\underbrace{\boldsymbol{\phi}_{2\pi/\omega}^{\theta_0}(\mathbf{x}_0)}_{\mathbf{x}_0}) = \boldsymbol{\varphi}(\theta),$$

and the lemma follows.  $\square$

**Lemma 3** *The function  $\mathbf{v}(\theta)$  defined in (6) is  $2\pi$ -periodic in  $\theta$  and satisfies*

$$D\boldsymbol{\phi}_t^\theta(\boldsymbol{\varphi}(\theta))\mathbf{v}(\theta) = \Lambda^{t/T}\mathbf{v}(\theta + t\omega). \quad (12)$$

**Proof:** We first prove (12). Using the definition of  $\mathbf{v}$ , the chain rule and Lemma 1,

$$\begin{aligned} D\boldsymbol{\phi}_t^\theta(\boldsymbol{\varphi}(\theta))\mathbf{v}(\theta) &= D\boldsymbol{\phi}_t^\theta(\boldsymbol{\phi}_{(\theta - \theta_0)/\omega}^{\theta_0}(\mathbf{x}_0))\Lambda^{-\frac{\theta - \theta_0}{2\pi}}D\boldsymbol{\phi}_{(\theta - \theta_0)/\omega}^{\theta_0}(\mathbf{x}_0)\mathbf{v}_0 \\ &= \Lambda^{-\frac{\theta - \theta_0}{2\pi}}D\left(\boldsymbol{\phi}_t^\theta \circ \boldsymbol{\phi}_{(\theta - \theta_0)/\omega}^{\theta_0}\right)(\mathbf{x}_0)\mathbf{v}_0, \\ &= \Lambda^{\frac{t\omega}{2\pi}}\Lambda^{-\frac{\theta + t\omega - \theta_0}{2\pi}}D\boldsymbol{\phi}_{(\theta + t\omega - \theta_0)/\omega}^{\theta_0}(\mathbf{x}_0)\mathbf{v}_0 \\ &= \Lambda^{t/T}\mathbf{v}(\theta + t\omega). \end{aligned}$$

A similar argument proves  $2\pi$ -periodicity in  $\theta$ ,

$$\begin{aligned} \mathbf{v}(\theta + 2\pi) &= \Lambda^{-\frac{\theta + 2\pi - \theta_0}{2\pi}}D\boldsymbol{\phi}_{(\theta + 2\pi - \theta_0)/\omega}^{\theta_0}(\mathbf{x}_0)\mathbf{v}_0 \\ &= \Lambda^{-\frac{\theta + 2\pi - \theta_0}{2\pi}}D\left(\boldsymbol{\phi}_{(\theta - \theta_0)/\omega}^{\theta_0 + 2\pi} \circ \boldsymbol{\phi}_{2\pi/\omega}^{\theta_0}\right)(\mathbf{x}_0)\mathbf{v}_0 \\ &= \Lambda^{-1}\Lambda^{-\frac{\theta - \theta_0}{2\pi}}D\boldsymbol{\phi}_{(\theta - \theta_0)/\omega}^{\theta_0 + 2\pi}(\underbrace{\boldsymbol{\phi}_{2\pi/\omega}^{\theta_0}(\mathbf{x}_0)}_{\mathbf{x}_0})\underbrace{D\boldsymbol{\phi}_T^{\theta_0}(\mathbf{x}_0)\mathbf{v}_0}_{\Lambda\mathbf{v}_0} = \mathbf{v}(\theta), \end{aligned}$$

and the lemma follows.  $\square$

**Lemma 4** *The expression (7) of the linear approximation of an invariant manifold of a periodic orbit satisfies the approximate invariance equation (8).*

**Proof:** Expanding  $\boldsymbol{\phi}_t^\theta$  by Taylor around  $\boldsymbol{\varphi}(\theta)$ , and using Lemmas 2 and 3, we have

$$\begin{aligned} \boldsymbol{\phi}_t^\theta(\bar{\boldsymbol{\psi}}(\theta, \xi)) &= \boldsymbol{\phi}_t^\theta(\boldsymbol{\varphi}(\theta)) + D\boldsymbol{\phi}_t^\theta(\boldsymbol{\varphi}(\theta))\xi\mathbf{v}(\theta) + O(\xi^2) \\ &= \boldsymbol{\varphi}(\theta + t\omega) + \xi\Lambda^{t/T}\mathbf{v}(\theta + t\omega) + O(\xi^2), \end{aligned}$$

and the lemma follows.  $\square$

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