Chapter 11

Trace formulas

> The trace formula is not a formula, it is an idea.
> Martin Gutzwiller

Dynamics is posed in terms of local equations, but the ergodic averages require global information. How can we use a local description of a flow to learn something about the global behavior? We have given a quick sketch of this program in sects. 1.5 and 1.6; now we redo the same material in greater depth. In chapter 8 we have related global averages to the eigenvalues of appropriate evolution operators. Traces of evolution operators can be evaluated as integrals over Dirac delta functions, and in this way the spectra of evolution operators become related to periodic orbits. If there is one idea that one should learn about chaotic dynamics, it happens in this chapter, and it is this: there is a fundamental local ↔ global duality which says that

the spectrum of eigenvalues is dual to the spectrum of periodic orbits

For dynamics on the circle, this is called Fourier analysis; for dynamics on well-tiled manifolds, Selberg traces and zetas; and for generic nonlinear dynamical systems the duality is embodied in the trace formulas that we will now introduce. These objects are to dynamics what partition functions are to statistical mechanics.

11.1 Trace of an evolution operator

Our extraction of the spectrum of $\mathcal{L}$ commences with the evaluation of the trace. To compute an expectation value using (8.17) we have to integrate over all the values of the kernel $\mathcal{L}^t(x,y)$. If $\mathcal{L}^t$ were a matrix we would

10.2
page 194

be computing a weighted sum of its eigenvalues which is dominated by the leading eigenvalue as $t \to \infty$. As the trace of $\mathcal{L}^t$ is also dominated by the leading eigenvalue as $t \to \infty$, we might just as well look at the trace

$$\operatorname{tr} \mathcal{L}^t = \int dx\, \mathcal{L}^t(x,x) = \int dx\, \delta\big(x - f^t(x)\big)\, e^{\beta \cdot A^t(x)}\,. \tag{11.1}$$

Assume that $\mathcal{L}$ has a spectrum of discrete eigenvalues $s_0, s_1, s_2, \cdots$ ordered so that $\operatorname{Re} s_\alpha \geq \operatorname{Re} s_{\alpha+1}$. We ignore for the time being the question of what function space the eigenfunctions belong to, as we shall compute the eigenvalue spectrum without constructing any explicit eigenfunctions.

By definition, the trace is the sum over eigenvalues (for the time being we choose not to worry about convergence of such sums),

$$\operatorname{tr} \mathcal{L}^t = \sum_{\alpha=0}^{\infty} e^{s_\alpha t}\,. \tag{11.2}$$

On the other hand, we have learned in sect. 7.2 how to evaluate the delta-function integral (11.1).

As the case of discrete time mappings is somewhat simpler, we first derive the trace formula for maps, and then for flows. The final formula (11.19) covers both cases.

11.1.1 Hyperbolicity assumption

According to (7.8) the trace (11.1) picks up a contribution whenever $x - f^n(x) = 0$, that is whenever x belongs to a periodic orbit. For reasons which we will explain in sect. 11.3, it is wisest to start by focusing on discrete time systems. The contribution of an isolated prime cycle p of period n_p for a map f can be evaluated by restricting the integration to an infinitesimal open neighborhood $\mathcal{M}_p$ around the cycle,

$$\operatorname{tr}_p \mathcal{L}^{n_p} = \int_{\mathcal{M}_p} dx\, \delta(x - f^{n_p}(x)) = \frac{n_p}{\left|\det\left(\mathbf{1} - \mathbf{J}_p\right)\right|} = n_p \prod_{i=1}^{d} \frac{1}{|1 - \Lambda_{p,i}|} \tag{11.3}$$

(in (7.9) and here we set the observable $e^{A_p} = 1$ for the time being). Periodic orbit Jacobian matrix $\mathbf{J}_p$ is also known as the *monodromy matrix* (from Greek *mono-* = alone, single, and *dromo* = run, racecourse), and its eigenvalues $\Lambda_{p,1}$, $\Lambda_{p,2}$, ..., $\Lambda_{p,d}$ as the Floquet multipliers. We sort the

eigenvalues $\Lambda_{p,1}$, $\Lambda_{p,2}$, ..., $\Lambda_{p,d}$ of the p-cycle $[d\times d]$ Jacobian matrix $\mathbf{J}_p$ into expanding, marginal and contracting sets $\{e, m, c\}$, as in (4.35). As the integral (11.3) can be carried out only if $\mathbf{J}_p$ has no eigenvalue of unit magnitude, we assume that no eigenvalue is marginal (we shall show in sect. 11.3, the longitudinal $\Lambda_{p,d+1} = 1$ eigenvalue for flows can be eliminated by restricting the consideration to the transverse Jacobian matrix $\mathbf{J}_p$), and factorize the trace (11.3) into a product over the expanding and the contracting eigenvalues

$$\left|\det\left(\mathbf{1}-\mathbf{J}_p\right)\right|^{-1} = \frac{1}{|\Lambda_p|}\prod_e \frac{1}{1-1/\Lambda_{p,e}}\prod_c \frac{1}{1-\Lambda_{p,c}}\ , \tag{11.4}$$

where $\Lambda_p = \prod_e \Lambda_{p,e}$ is the product of expanding eigenvalues. Both $\Lambda_{p,c}$ and $1/\Lambda_{p,e}$ are smaller than 1 in absolute value, and as they are either real or come in complex conjugate pairs we are allowed to drop the absolute value brackets $|\cdots|$ in the above products.

The *hyperbolicity assumption* requires that the stabilities of all cycles included in the trace sums be exponentially bounded away from unity:

$$\begin{aligned} |\Lambda_{p,e}| &> e^{\lambda_e T_p} && \text{any } p\text{, any expanding eigenvalue } |\Lambda_{p,e}|>1 \\ |\Lambda_{p,c}| &< e^{-\lambda_c T_p} && \text{any } p\text{, any contracting eigenvalue } |\Lambda_{p,c}|<1 \end{aligned} \tag{11.5}$$

where $\lambda_e, \lambda_c > 0$ are strictly positive bounds on the expanding, contracting cycle Lyapunov exponents. If a dynamical system satisfies the hyperbolicity assumption (for example, the well separated 3-disk system clearly does), the $\mathcal{L}^t$ spectrum will be relatively easy to control. If the expansion/contraction is slower than exponential, let us say $|\Lambda_{p,i}| \sim {T_p}^2$, the system may exhibit "phase transitions", and the analysis is much harder - we shall discuss this in chapter 18.

It follows from (11.4) that for long times, $t = rT_p \to \infty$, only the product of expanding eigenvalues matters, $\left|\det\left(\mathbf{1}-\mathbf{J}_p^r\right)\right| \to |\Lambda_p|^r$. We shall use this fact to motivate the construction of dynamical zeta functions in sect. 12.3. However, for evaluation of the full spectrum the exact cycle weight (11.3) has to be kept.

11.2 A trace formula for maps

If the evolution is given by a discrete time mapping, and all periodic points have stability eigenvalues $|\Lambda_{p,i}| \neq 1$ strictly bounded away from unity, the

trace $\mathcal{L}^n$ is given by the sum over all periodic points i of period n:

$$\mathrm{tr}\,\mathcal{L}^n = \int dx\,\mathcal{L}^n(x,x) = \sum_{x_i\in \mathrm{Fix} f^n} \frac{e^{\beta\cdot A_i}}{\left|\det\left(\mathbf{1}-\mathbf{J}^n(x_i)\right)\right|}\,. \tag{11.6}$$

Here Fix $f^n = \{x : f^n(x) = x\}$ is the set of all periodic points of period n, and A_i is the observable (8.5) evaluated over n discrete time steps along the cycle to which the periodic point x_i belongs. The weight follows from the properties of the Dirac delta function (7.8) by taking the determinant of $\partial_i(x_j - f^n(x)_j)$. If a trajectory retraces itself r times, its Jacobian matrix is $\mathbf{J}_p^r$, where $\mathbf{J}_p$ is the $[d\times d]$ Jacobian matrix (4.5) evaluated along a single traversal of the prime cycle p. As we saw in (8.5), the integrated observable A^n is additive along the cycle: If a prime cycle p trajectory retraces itself r times, $n = rn_p$, we obtain A_p repeated r times, $A_i = A^n(x_i) = rA_p$, $x_i \in p$.

A prime cycle is a single traversal of the orbit, and its label is a non-repeating symbol string. There is only one prime cycle for each cyclic permutation class. For example, the four cycle points $\overline{0011} = \overline{1001} = \overline{1100} = \overline{0110}$ belong to the same prime cycle $p = 0011$ of length 4. As both the stability of a cycle and the weight A_p are the same everywhere along the orbit, each prime cycle of length n_p contributes n_p terms to the sum, one for each cycle point. Hence (11.6) can be rewritten as a sum over all prime cycles and their repeats

☞ chapter 9

$$\mathrm{tr}\,\mathcal{L}^n = \sum_p n_p \sum_{r=1}^{\infty} \frac{e^{r\beta\cdot A_p}}{\left|\det\left(\mathbf{1}-\mathbf{J}_p^r\right)\right|}\delta_{n,n_p r}\,, \tag{11.7}$$

with the Kronecker delta $\delta_{n,n_p r}$ projecting out the periodic contributions of total period n. This constraint is awkward, and will be more awkward still for the continuous time flows, where it will yield a series of Dirac delta spikes (11.17). Such sums are familiar from the density-of-states sums of statistical mechanics, where they are dealt with in the same way as we shall do here: we smooth this distribution by taking a Laplace transform which rids us of the $\delta_{n,n_p r}$ constraint.

We *define* the trace formula for maps to be the Laplace transform of $\mathrm{tr}\,\mathcal{L}^n$ which, for discrete time mappings, is simply the generating function for the trace sums

$$\sum_{n=1}^{\infty} z^n \mathrm{tr}\,\mathcal{L}^n = \mathrm{tr}\,\frac{z\mathcal{L}}{1-z\mathcal{L}} = \sum_p n_p \sum_{r=1}^{\infty} \frac{z^{n_p r} e^{r\beta\cdot A_p}}{\left|\det\left(\mathbf{1}-\mathbf{J}_p^r\right)\right|}\,. \tag{11.8}$$

Expressing the trace as in (11.2), in terms of the sum of the eigenvalues of $\mathcal{L}$, we obtain the *trace formula for maps*:

$$\sum_{\alpha=0}^{\infty} \frac{z e^{s_\alpha}}{1 - z e^{s_\alpha}} = \sum_p n_p \sum_{r=1}^{\infty} \frac{z^{n_p r}\, e^{r\beta\cdot A_p}}{\left|\det\left(\mathbf{1} - \mathbf{J}_p^r\right)\right|} \,. \tag{11.9}$$

This is our first example of the duality between the spectrum of eigenvalues and the spectrum of periodic orbits, announced in the introduction to this chapter.

fast track:
sect. 11.3, p. 206

11.2.1 A trace formula for transfer operators

For a piecewise-linear map (7.11), we can explicitly evaluate the trace formula. By the piecewise linearity and the chain rule $\Lambda_p = \Lambda_0^{n_0}\Lambda_1^{n_1}$, where the cycle p contains n_0 symbols 0 and n_1 symbols 1, the trace (11.6) reduces to

$$\mathrm{tr}\,\mathcal{L}^n = \sum_{m=0}^{n} \binom{n}{m} \frac{1}{|1 - \Lambda_0^m \Lambda_1^{n-m}|} = \sum_{k=0}^{\infty} \left(\frac{1}{|\Lambda_0|\Lambda_0^k} + \frac{1}{|\Lambda_1|\Lambda_1^k}\right)^n \,. \tag{11.10}$$

The eigenvalues are simply

$$e^{s_k} = \frac{1}{|\Lambda_0|\Lambda_0^k} + \frac{1}{|\Lambda_1|\Lambda_1^k} \,. \tag{11.11}$$

For $k = 0$ this is in agreement with the explicit transfer matrix (7.13) eigenvalues (7.14).

Alert reader should experience anxiety at this point. Is it not true that we have already written down explicitly the transfer operator in (7.13), and that it is clear by inspection that it has only one eigenvalue $e^{s_0} = 1/|\Lambda_0| + 1/|\Lambda_1|$? The example at hand is one of the simplest illustrations of necessity of defining the space that the operator acts on in order to define the spectrum. The transfer operator (7.13) is the correct operator on the space of functions piecewise constant on the two defining intervals $\{\mathcal{M}_0, \mathcal{M}_1\}$; on this space the operator indeed has only the eigenvalue e^{s_0}. As we shall see in sect. 13.1, the full spectrum (11.11) corresponds to the action of the transfer operator on the space of real analytic functions.

The Perron-Frobenius operator trace formula for the piecewise-linear map (7.11) follows from (11.8)

$$\mathrm{tr}\,\frac{z\mathcal{L}}{1 - z\mathcal{L}} = \frac{z\left(\frac{1}{|\Lambda_0 - 1|} + \frac{1}{|\Lambda_1 - 1|}\right)}{1 - z\left(\frac{1}{|\Lambda_0 - 1|} + \frac{1}{|\Lambda_1 - 1|}\right)} \,, \tag{11.12}$$

verifying the trace formula (11.9).

11.3 A trace formula for flows

> Amazing! I did not understand a single word.
> Fritz Haake
>
> (R. Artuso and P. Cvitanović)

As any pair of nearby points on a cycle returns to itself exactly at each cycle period, the eigenvalue of the Jacobian matrix corresponding to the eigenvector along the flow necessarily equals unity for all periodic orbits. Hence for flows the trace integral $\mathrm{tr}\,\mathcal{L}^t$ requires a separate treatment for the longitudinal direction. To evaluate the contribution of an isolated prime cycle p of period T_p, restrict the integration to an infinitesimally thin tube $\mathcal{M}_p$ enveloping the cycle (see fig. 1.10), and choose a local coordinate system with a longitudinal coordinate $dx_\parallel$ along the direction of the flow, and d transverse coordinates $x_\perp$

$$\mathrm{tr}_{\,p}\mathcal{L}^t = \int_{\mathcal{M}_p} dx_\perp dx_\parallel\, \delta\big(x_\perp - f_\perp^t(x)\big)\, \delta\Big(x_\parallel - f_\parallel^t(x)\Big) \,. \tag{11.13}$$

(here we again set the observable $\exp(\beta\cdot A^t) = 1$ for the time being). Let $v(x)$ be the magnitude of the velocity at the point x along the flow. $v(x)$ is strictly positive, as otherwise the orbit would stagnate for infinite time at $v(x) = 0$ points, and that would get us nowhere. Therefore we can parametrize the longitudinal coordinate $x_\parallel$ by the flight time

$$x_\parallel(\tau) \;=\; \int_0^\tau d\sigma\, v(\sigma)\Big|_{mod\, L_p}$$

where $v(\sigma) = v(x_\parallel(\sigma))$, and L_p is the length of the circuit on which the periodic orbit lies (for the time being the *mod* operation in the above definition is redundant, as $\tau \in [0, T_p]$). With this parametrization

$$\Big(f_\parallel^t(x) - x_\parallel\Big) = \int_\tau^{t+\tau} d\sigma\, v(\sigma)\Big|_{mod\, L_p}$$

so that the integral around the longitudinal coordinate is rewritten as

$$\int_0^{L_p} dx_\parallel \, \delta\Big(x_\parallel - f_\parallel^t(x)\Big) \;=\; \int_0^{T_p} d\tau \, v(\tau) \, \delta\left(\int_\tau^{t+\tau} d\sigma \, v(\sigma) \Big|_{mod\, L_p} \right) . \quad (11.14)$$

Now we notice that the zeroes of the argument of the delta function do not depend on τ, as v is positive, so we may rewrite (11.14) as

$$\int_0^{L_p} dx_\parallel \, \delta\Big(x_\parallel - f_\parallel^t(x)\Big) \;=\; \sum_{r=1}^{\infty} \delta(t - rT_p) \int_0^{T_p} d\tau \, v(\tau) \frac{1}{v(\tau + t)},$$

having used (7.7). The r sum starts from one as we are considering strictly positive times. Now we use another elementary property of delta functions, namely that

$$h(x)\delta(x - x_0) \;=\; h(x_0)\delta(x - x_0)$$

so that velocities cancel, and we get

$$\oint_p dx_\parallel \, \delta\Big(x_\parallel - f_\parallel^t(x)\Big) \;=\; T_p \sum_{r=1}^{\infty} \delta(t - rT_p) \;. \quad (11.15)$$

The fact that it is the prime period which arises also for repeated orbits comes from the fact that the space integration just sweeps once the circuit in phase space: a similar observation will be important for the derivation of the semiclassical trace formula in chapter 27. For the remaining transverse integration variables the Jacobian is defined in a reduced Poincaré surface of section $\mathcal{P}$ of constant $x_\parallel$. Linearization of the periodic flow transverse to the orbit yields

$$\int_{\mathcal{P}} dx_\perp \delta\Big(x_\perp - f_\perp^{rT_p}(x)\Big) = \frac{1}{\left|\det\, \left(\mathbf{1} - \mathbf{J}_p^r\right)\right|} \;, \quad (11.16)$$

where $\mathbf{J}_p$ is the p-cycle $[d\times d]$ *transverse* Jacobian matrix, and as in (11.5) we have to assume hyperbolicity, that is that the magnitudes of all transverse eigenvalues are bounded away from unity.

Substituting (11.15), (11.16) into (11.13), we obtain an expression for $\mathrm{tr}\, \mathcal{L}^t$ as a sum over all prime cycles p and their repetitions

$$\mathrm{tr}\, \mathcal{L}^t = \sum_p T_p \sum_{r=1}^{\infty} \frac{e^{r\beta\cdot A_p}}{\left|\det\, \left(\mathbf{1} - \mathbf{J}_p^r\right)\right|} \delta(t - rT_p) \;. \quad (11.17)$$

A trace formula follows by taking a Laplace transform. This is a delicate step, since the transfer operator becomes the identity in the $t \to 0^+$ limit. In order to make sense of the trace we regularize the Laplace transform by a lower cutoff ϵ smaller than the period of any periodic orbit, and write

$$\begin{aligned} \int_\epsilon^\infty dt\, e^{-st}\, \mathrm{tr}\, \mathcal{L}^t &= \mathrm{tr}\, \frac{e^{-(s-\mathcal{A})\epsilon}}{s - \mathcal{A}} = \sum_{\alpha=0}^{\infty} \frac{e^{-(s-s_\alpha)\epsilon}}{s - s_\alpha} \\ &= \sum_p T_p \sum_{r=1}^{\infty} \frac{e^{r(\beta\cdot A_p - sT_p)}}{\left|\det\, \left(\mathbf{1} - \mathbf{J}_p^r\right)\right|} \;, \end{aligned} \quad (11.18)$$

where $\mathcal{A}$ is the generator of the semigroup of dynamical evolution, sect. 7.4. The *classical trace formula for flows* is the $\epsilon \to 0$ limit of the above expression:

$$\sum_{\alpha=0}^{\infty} \frac{1}{s - s_\alpha} = \sum_p T_p \sum_{r=1}^{\infty} \frac{e^{r(\beta\cdot A_p - sT_p)}}{\left|\det\, \left(\mathbf{1} - \mathbf{J}_p^r\right)\right|} \,. \quad (11.19)$$

11.1 page 213

This is another example of the duality between the (local) cycles and (global) eigenvalues. If T_p takes only integer values, we can replace $e^{-s} \to z$ throughout. We see that the trace formula for maps (11.9) is a special case of the trace formula for flows. The relation between the continuous and discrete time cases can be summarized as follows:

$$\begin{aligned} T_p &\leftrightarrow n_p \\ e^{-s} &\leftrightarrow z \\ e^{t\mathcal{A}} &\leftrightarrow \mathcal{L}^n \,. \end{aligned} \quad (11.20)$$

We could now proceed to estimate the location of the leading singularity of $\mathrm{tr}\, (s - \mathcal{A})^{-1}$ by extrapolating finite cycle length truncations of (11.19) by methods such as Padé approximants. However, it pays to first perform a simple resummation which converts this divergence of a trace into a *zero* of a spectral determinant. We shall do this in sect. 12.2, after we complete our offering of trace formulas.

11.4 An asymptotic trace formula

In order to illuminate the manipulations of sect. 11.2 and relate them to something we already possess intuition about, we now rederive

the heuristic sum of sect. 1.5.1 from the exact trace formula (11.9). The Laplace transforms (11.9) or (11.19) are designed to capture the time $\to \infty$ asymptotic behavior of the trace sums. By the hyperbolicity assumption (11.5) for $t = T_p r$ large the cycle weight approaches

$$\left|\det\left(\mathbf{1}-\mathbf{J}_p^r\right)\right| \to |\Lambda_p|^r\,, \tag{11.21}$$

where Λ_p is the product of the expanding eigenvalues of $\mathbf{J}_p$. Denote the corresponding approximation to the nth trace (11.6) by

$$\Gamma_n = \sum_i^{(n)} \frac{1}{|\Lambda_i|}\,, \tag{11.22}$$

and denote the approximate trace formula obtained by replacing the cycle weights $\left|\det\left(\mathbf{1}-\mathbf{J}_p^r\right)\right|$ by $|\Lambda_p|^r$ in (11.9) by $\Gamma(z)$. Equivalently, think of this as a replacement of the evolution operator (8.19) by a transfer operator (as in sect. 11.2.1). For concreteness consider a dynamical system whose symbolic dynamics is complete binary, for example the 3-disk system fig. 1.4. In this case distinct periodic points that contribute to the nth periodic points sum (11.7) are labelled by all admissible itineraries composed of sequences of letters $s_i \in \{0,1\}$:

$$\begin{aligned}\Gamma(z) &= \sum_{n=1}^{\infty} z^n \Gamma_n = \sum_{n=1}^{\infty} z^n \sum_{x_i\in \mathrm{Fix} f^n} \frac{e^{\beta\cdot A^n(x_i)}}{|\Lambda_i|} \\ &= z\left\{\frac{e^{\beta\cdot A_0}}{|\Lambda_0|}+\frac{e^{\beta\cdot A_1}}{|\Lambda_1|}\right\} + z^2\left\{\frac{e^{2\beta\cdot A_0}}{|\Lambda_0|^2}+\frac{e^{\beta\cdot A_{01}}}{|\Lambda_{01}|}+\frac{e^{\beta\cdot A_{10}}}{|\Lambda_{10}|}+\frac{e^{2\beta\cdot A_1}}{|\Lambda_1|^2}\right\} \\ &\quad + z^3\left\{\frac{e^{3\beta\cdot A_0}}{|\Lambda_0|^3}+\frac{e^{\beta\cdot A_{001}}}{|\Lambda_{001}|}+\frac{e^{\beta\cdot A_{010}}}{|\Lambda_{010}|}+\frac{e^{\beta\cdot A_{100}}}{|\Lambda_{100}|}+\ldots\right\}\end{aligned} \tag{11.23}$$

Both the cycle averages A_i and the stabilities Λ_i are the same for all points $x_i \in p$ in a cycle p. Summing over repeats of all prime cycles we obtain

$$\Gamma(z) = \sum_p \frac{n_p t_p}{1-t_p}\,, \qquad t_p = z^{n_p} e^{\beta\cdot A_p}/|\Lambda_p|\,. \tag{11.24}$$

This is precisely our initial heuristic estimate (1.8). Note that we could not perform such sum over r in the exact trace formula (11.9) as $\left|\det\left(\mathbf{1}-\mathbf{J}_p^r\right)\right| \neq \left|\det\left(\mathbf{1}-\mathbf{J}_p\right)\right|^r$; the correct way to resum the exact trace formulas is to first expand the factors $1/|1-\Lambda_{p,i}|$, as we shall do in (12.9).

☞ sect. 12.2

If the weights $e^{\beta A^n(x)}$ are multiplicative along the flow, and the flow is hyperbolic, for given β the magnitude of each $|e^{\beta A^n(x_i)}/\Lambda_i|$ term is bounded by some constant M^n. The total number of cycles grows as 2^n (or as e^{hn}, $h =$ topological entropy, in general), and the sum is convergent for z sufficiently small, $|z| < 1/2M$. For large n the nth level sum (11.6) tends to the leading $\mathcal{L}^n$ eigenvalue e^{ns_0}. Summing this asymptotic estimate level by level

$$\Gamma(z) \approx \sum_{n=1}^{\infty} (ze^{s_0})^n = \frac{ze^{s_0}}{1-ze^{s_0}} \tag{11.25}$$

we see that we should be able to determine s_0 by determining the smallest value of $z = e^{-s_0}$ for which the cycle expansion (11.24) diverges.

If one is interested only in the leading eigenvalue of $\mathcal{L}$, it suffices to consider the approximate trace $\Gamma(z)$. We will use this fact below to motivate the introduction of dynamical zeta functions (12.11), and in sect. 12.5.1 we shall give the exact relation between the exact and the approximate trace formulas.

Commentary

Remark 11.1 Who's dunne it? Continuous time flow traces weighted by the cycle periods were introduced by Bowen [11.1] who treated them as Poincaré section suspensions weighted by the "time ceiling" function (3.2). They were used by Parry and Pollicott [11.2]. The derivation presented here [11.3] was designed to parallel as closely as possible the derivation of the Gutzwiller semiclassical trace formula, chapters 26 and 27.

Remark 11.2 Flat and sharp traces. In the above formal derivation of trace formulas we cared very little whether our sums were well posed. In the Fredholm theory traces like (11.1) require compact operators with continuous function kernels. This is not the case for our Dirac delta evolution operators: nevertheless, there is a large class of dynamical systems for which our results may be shown to be perfectly legal. In the mathematical literature expressions like (11.6) are called *flat* traces (see the review [11.4] and chapter 13). Other names for traces appear as well: for instance, in the context of $1-d$ mappings, *sharp* traces refer to generalizations of (11.6) where contributions of periodic points are weighted by the Lefschetz sign ± 1, reflecting whether the periodic point sits on a branch of nth iterate

of the map which crosses the diagonal starting from below or starting from above [12.12]. Such traces are connected to the theory of kneading invariants (see ref. [11.4] and references therein). Traces weighted by ± 1 sign of the derivative of the fixed point have been used to study the period doubling repeller, leading to high precision estimates of the Feigenbaum constant δ, refs. [11.5, 15.6, 11.6].

Résumé

The description of a chaotic dynamical system in terms of cycles can be visualized as a tessellation of the dynamical system, fig. 1.9, with a smooth flow approximated by its *periodic orbit skeleton*, each region $\mathcal{M}_i$ centered on a periodic point x_i of the topological length n, and the size of the region determined by the linearization of the flow around the periodic point. The integral over such topologically partitioned phase space yields the *classical trace formula*

$$\sum_{\alpha=0}^{\infty} \frac{1}{s-s_\alpha} = \sum_p T_p \sum_{r=1}^{\infty} \frac{e^{r(\beta\cdot A_p - sT_p)}}{\left|\det\left(\mathbf{1}-\mathbf{J}_p^r\right)\right|}\,.$$

Now that we have a trace formula we might ask what it is good for? It's not good for much as it stands, a scary formula which relates the unspeakable infinity of global eigenvalues to the unthinkable infinity of local unstable cycles. However, it is a good stepping stone on the way to construction of spectral determinants (to which we turn next) and starting to grasp that the theory might turn out to be convergent beyond our wildest dreams (chapter 13). In order to implement such formulas, we have to determine "all" prime cycles. This task we postpone to chapter 14.

References

[11.1] R. Bowen, *Equilibrium states and the ergodic theory of Anosov diffeomorphisms*, Springer Lecture Notes in Math. **470** (1975).

[11.2] W. Parry and M. Pollicott, *Zeta Functions and the periodic Structure of Hyperbolic Dynamics*, *Astérisque* **187–188** (Société Mathématique de France, Paris 1990).

[11.3] P. Cvitanović and B. Eckhardt, *J. Phys.* **A 24**, L237 (1991).

[11.4] V. Baladi and D. Ruelle, *Ergodic Theory Dynamical Systems* **14**, 621 (1994).

[11.5] R. Artuso, E. Aurell and P. Cvitanović, *Nonlinearity* **3**, 325 (1990); *ibidem* 361 (1990)

[11.6] M. Pollicott, *J. Stat. Phys.* **62**, 257 (1991).