

TO KNOT WORK
WITH DARIO BAMBUSI
MILAN

Uniform Nekhoroshev estimates and
Ehrenfest time

Sandro Graffi

(graffi@dm.unibo.it)

~~Normal~~ ~~QNF~~ :
S JÖSTRAND - HITRIK - COLIN DE VÉ -
TU TH;
EHREN- - BURQ -
— WAS THERE
HISTORY : QNF PREDATES
BEFORE & M. (BORN - -)
~~IT~~ ITS ROOTS : QUANTIZATION
FORMULAS

1. Classical limit and quantum normal form

Classical limit. $n = (n_1, \dots, n_l) \in \mathbf{N}^l$ quantum numbers, $J = (J_1, \dots, J_l) \in \mathbf{R}_+^d$ classical actions. Then:

$$E_n(h) \rightarrow E(J) \text{ as } n \rightarrow \infty, h \rightarrow 0, nh \rightarrow J \quad (1)$$

Examples

$$1. E_n = \sum_{k=1}^l (n_k + 1/2)h\omega_k \rightarrow \sum_{k=1}^l \omega_k J_k.$$

$$2. E_n = -\frac{Z^2}{2(nh)^2} \rightarrow -\frac{Z^2}{2J^2}.$$

Quantization formulas

$$E_n(h) = E(J)|_{J=nh} \quad (\text{BS}) \quad (2)$$

$$E_n(h) = E(J)|_{J=nh} + hE_1(J)|_{J=nh} + \dots \quad (3)$$

Computation of E_j : open problem.

Consider the Birkhoff quasi-integrable case:

$$E = \mathcal{H}(x, \xi; \epsilon) = \sum_{k=1}^l \omega_k J_k + \epsilon v(x, \xi) \quad (4)$$

$$J_k = \frac{1}{2\omega_k} (\xi_k^2 + \omega_k^2 x_k^2) \quad (5)$$

$$\sum_{k=1}^l \omega_k J_k = \frac{1}{2} \sum_{k=1}^l (\xi_k^2 + \omega_k^2 x_k^2) := \mathcal{H}_0(x, \xi) \quad (6)$$

Assumptions on v . Define $\Psi : \mathbf{T}^n \times \mathbf{R}^{2l} \rightarrow \mathbf{R}^{2l}$

$$(\phi, (x, \xi)) \mapsto (x', \xi') = \Psi_\phi(x, \xi) \quad (7)$$

$$x'_k := \frac{\xi_k}{\omega_k} \sin \phi_k + x_k \cos \phi_k, \quad (8)$$

$$\xi'_k := \xi_k \cos \phi_k - \omega_k x_k \sin \phi_k \quad (9)$$

Set

$$\tilde{g}_\nu(z) := \frac{1}{(2\pi)^n} \int_{\mathbf{T}^n} g(\Psi_\phi(z)) e^{-i\langle \nu, \phi \rangle} d\phi, \quad k \in \mathbf{Z}^l$$

$$g(\Psi_\phi(z)) = \sum_{k \in \mathbf{Z}^l} \tilde{g}_\nu(z) e^{i\langle k, \phi \rangle} \implies g(z) = \sum_{k \in \mathbf{Z}^l} \tilde{g}_\nu(z)$$

g smooth. Let $g \in L^1(\mathbf{R}^{2l})$; set $z := (x, \xi)$

and

$$\widehat{g}(s) := \frac{1}{(2\pi)^{2l}} \int_{\mathbf{R}^{2l}} g(z) e^{-i\langle s, z \rangle} dz \quad (10)$$

$$\|g\|_{\rho, \sigma} := \sum_{\nu \in \mathbf{Z}^l} e^{\rho|\nu|} \int_{\mathbf{R}^{2l}} |\widehat{g}_\nu(s)| e^{\sigma\|s\|} ds, \rho, \sigma > 0 \quad (11)$$

$$\mathcal{A}_{\rho, \sigma} := \{g : \mathbf{R}^{2l} \rightarrow \mathbf{C} : \|g\|_{\rho, \sigma} < +\infty\}.$$

Assumption: $v \in \mathcal{A}_{\rho, \sigma}$. Then:

1.- $f \in \mathcal{A}_{\rho, \sigma}$ entails f analytic on \mathbf{R}^{2l} .

2.- Set $V := Op_h^W(v)$ ($h - \psi$ -DO of symbol v), i.e.

$$V(u)(x) = \quad (12)$$

$$h^{-d} \int_{\mathbf{R}^l \times \mathbf{R}^l} v((x+y)/2, \xi) e^{i(x-y) \cdot \xi/h} u(y) dy d\xi$$

$$\|V\|_{L^2 \rightarrow L^2} \leq \int_{\mathbf{R}^{2l}} |\widehat{v}(s)| ds \equiv \|\widehat{v}\|_{L^1} \leq \|v\|_{\rho, \sigma}$$

and the operator family $H_\epsilon = H_0 + \epsilon V$ is self-adjoint with compact resolvents in $L^2(\mathbf{R}^l)$.

3.-Example: $v(x, \xi) = p(x, \xi) e^{-(\|x^2\| + \|\xi\|^2)}$, p polynomial of even degree.

Theorem (Quantum normal form with uniform remainder estimate, [BGP, CMP 1999])

Let ω_k be diophantine, with $\tau > l/2$. Then:

1. \exists analytic bijection $\mathcal{U}(x, \xi; \epsilon, h)$ of \mathbf{R}^{2l} s.t.

$$\mathcal{H}(\epsilon) \circ \mathcal{U} = \mathcal{N}(x, \xi; \epsilon, h) + \mathcal{R}(x, \xi; \epsilon, h) \quad (13)$$

Here $\mathcal{N} := \mathcal{H}_0 + \epsilon \mathcal{Z}(\epsilon, h)$. Moreover

$$\|\mathcal{R}(\epsilon, h)\|_{\rho, \sigma} \leq G \exp -(F/\epsilon)^b \quad (14)$$

3. $\mathcal{Z}(x, \xi; \epsilon, h) = \mathcal{Z}(J_1(x, \xi), \dots, J_l(x, \xi); \epsilon, h)$.

G, F do not depend on h ; $b := 1/(\tau + 2)$.

2. $\mathcal{N}, \mathcal{Z}, \mathcal{R}, \mathcal{U}$ are symbols of h - (Weyl) ψ -DO $N(\epsilon, h), Z(\epsilon, h), R(\epsilon, h), U(\epsilon, h)$ in L^2 .

$U(\epsilon, h)$ is unitary and

$$U H(\epsilon) U^{-1} = N(\epsilon, h) + R(\epsilon, h) \quad (15)$$

Here: $N = H_0 + \epsilon Z(\epsilon)$, $[H_0, N] = 0$ and

$$\|R(\epsilon, h)\|_{L^2} \leq G \exp [-(F/\epsilon)^b] \quad (16)$$

3. The principal symbols $\mathcal{N}(\epsilon, 0), \mathcal{R}(\epsilon, 0), \mathcal{U}(\epsilon, 0)$ are the Birkhoff normal form, its remainder, and the canonical transformation,

respectively, truncated at a suitable $K = K(\epsilon)$, namely

$$\mathcal{H} \circ \mathcal{U}(\epsilon, 0)(\epsilon, 0) = \mathcal{N}(A_1, \dots, A_l; \epsilon, 0) + \mathcal{R}(x, \xi; \epsilon, 0)$$

Corollary: (Qf with remainder estimate)

$$|E_n(h, \epsilon) - \langle (n + 1/2)h, \omega \rangle + \epsilon \mathcal{Z}[(n + 1/2)h\omega; \epsilon, h]| \\ \leq G \exp [-(F/\epsilon)^b]$$

Sketch of the proof. Set

$$U(\epsilon, h) = e^{i\epsilon W(\epsilon, h)/h}, K(\epsilon, h) = U(\epsilon, h) H_\epsilon U(\epsilon, h)^{-1},$$

$$W(\epsilon, h) = W_1 + \epsilon W_2 + \dots$$

Then (PT hierarchy)

$$K(\epsilon, h) = \sum_{k=0}^{\infty} H_k \epsilon^k, \quad H_1 = i[H_0, W_1]/h + V \\ H_k := \frac{[W_k, P_0]}{ih} + P_k(W_1, \dots, W_{k-1}, H_0) \\ \frac{[W_k, H_0]}{ih} + P_k(W_1, \dots, W_{k-1}) = D_k \quad (17) \\ D_0 = H_0, \quad [D_k, H_0] = 0 \quad (18)$$

Truncating the expansion of W at $k = s - 1$:

$$H_s = \sum_{k=0}^{s-1} D_k \epsilon^k + \epsilon^s R_s := N_s(\epsilon) + \epsilon^s R_s \quad (19)$$

$$R_s = R_s(W_1, \dots, W_{s-1}, H_0) \quad (20)$$

To solve, look for semiclassical symbols $\mathcal{W}_k(h)$ (whence \mathcal{H}_k , \mathcal{N} , \mathcal{R} , \mathcal{U}). (17) becomes

$$\{\mathcal{W}_k, \mathcal{H}_0\}_M + \mathcal{P}_k(\mathcal{W}_1, \dots, \mathcal{W}_{k-1}, \mathcal{H}_0) = \mathcal{D}_k \quad (21)$$

$$\{\mathcal{D}_k, \mathcal{H}_0\}_M = 0$$

Symbol of $[A(h), B(h)]/ih$:

$$\{\mathcal{A}, \mathcal{B}\}_M(x, \xi) := \mathcal{A} \# \mathcal{B} - \mathcal{B} \# \mathcal{A} \quad (22)$$

$$\begin{aligned} \{\mathcal{A}, \mathcal{B}\}_M(x, \xi) &\sim \{\mathcal{A}, \mathcal{B}\} + \sum_{j=1}^{\infty} \frac{h^{2j}}{2^j} \mathcal{T}_{2j}, \\ \mathcal{T}_{2j} &:= \sum_{|\alpha+\beta|=2j+1} \frac{(-1)^{|\beta|}}{\alpha! \beta!} \left\{ \partial_{\xi}^{\alpha} D_x^{\beta} \mathcal{A}, \partial_{\xi}^{\beta} D_x^{\alpha} \mathcal{B} \right\} \end{aligned}$$

Crucial remark: $\{\mathcal{A}, \mathcal{H}_0\}_M = \{\mathcal{A}, \mathcal{H}_0\} \forall \mathcal{A}$.

(23) becomes a homological equation of CPT:

$$\{\mathcal{W}_k, \mathcal{H}_0\} + \mathcal{P}_k(\mathcal{W}_1, \dots, \mathcal{W}_{k-1}, \mathcal{H}_0) = \mathcal{D}_k \quad (23)$$

$$\{\mathcal{D}_k, \mathcal{H}_0\}_M = 0$$

Chierchia-Gallavotti estimates:

Lemma 1

Let $\mathcal{G} \in \mathcal{A}_{\rho, \sigma}$, $\mathcal{G}' \in \mathcal{A}_{\rho, \sigma - \delta}$. Then $\forall 0 < \delta' < \sigma - \delta$:

$$\|\{\mathcal{G}, \mathcal{G}'\}_M\|_{\rho, \sigma - \delta - \delta'} \leq \frac{\|\mathcal{G}\|_{\rho, \sigma} \|\mathcal{G}'\|_{\rho, \sigma - \delta}}{\delta'(\delta' + \delta)e^2}$$

Proof

Weighted L^1 estimates on the $\widehat{\text{convolution}}$

$$\begin{aligned} (\{\mathcal{G}, \mathcal{G}'\}_M)\widehat{}(s) &= \\ &= \frac{2}{h} \int_{\mathbf{R}^{2l}} \widehat{\mathcal{G}}(s^1) \widehat{\mathcal{G}'}(s - s^1) \sin[h(s - s^1) \wedge s^1/2] ds^1 \end{aligned}$$

Lemma 2

If $\mathcal{G} \in \mathcal{A}_{\rho, \sigma}$ the homological equation

$$\{\mathcal{H}_0, \mathcal{W}\}_M + \mathcal{G} = \mathcal{Z}$$

admits analytic solutions \mathcal{W} , \mathcal{Z} such that $\mathcal{Z} \circ \Psi_\phi = \mathcal{Z}$, and $\forall d < \rho$:

$$\|\mathcal{Z}\|_{\rho, \sigma} \leq \|\mathcal{G}\|_{\rho, \sigma}, \quad \|\mathcal{W}\|_{\rho-d, \sigma} \leq cd^{-\tau} \|\mathcal{G}\|_{\rho, \sigma}$$

Proof. \mathcal{H}_0 is quadratic in $z = (x, \xi)$. Hence

$$\begin{aligned} \{\mathcal{H}_0, \mathcal{W}\}_M &= \{\mathcal{H}_0, \mathcal{W}\} = \frac{d}{dt} \Big|_{t=0} \mathcal{W}(\Psi_{\omega t}(z)) = \\ &\frac{d}{dt} \Big|_{t=0} \sum_{\nu \neq 0} \frac{\tilde{\mathcal{G}}_\nu(\Psi_{\omega t}(z))}{i\langle \omega, \nu \rangle} = \frac{d}{dt} \Big|_{t=0} \sum_{\nu \neq 0} \frac{\tilde{\mathcal{G}}_\nu(z) e^{i\langle \omega t, \nu \rangle}}{i\langle \omega, \nu \rangle} \\ &= \sum_{\nu \neq 0} \tilde{\mathcal{G}}_\nu(z) \quad \text{whence} \end{aligned}$$

$$\|\mathcal{W}\|_{\rho-d,\sigma} \leq \sum_{\nu \neq 0} \frac{\|\tilde{\mathcal{G}}_\nu\|_\sigma}{|\langle \omega, \nu \rangle|} \leq c \frac{\|\mathcal{G}\|_{\rho,\sigma}}{d^\tau}$$

by the usual small denominators estimates.

Completion of the proof.

Repeated application of Lemmas 1 and 2:

$$\|\mathcal{W}_k\|_{\rho-(k+1)d,\sigma-(k+1)\delta} \leq \frac{\bar{E}c_1}{d^\tau} \left(\frac{c_2 \epsilon \bar{E}}{\delta^2 d^\tau} \right)^k$$

$$\|\mathcal{Z}_k\|_{\rho-kd,\sigma-k\delta} \leq \bar{E} \left(\frac{c_2 \epsilon \bar{E}}{\delta^2 d^\tau} \right)^k$$

$$\|\mathcal{R}_k\|_{\rho-kd,\sigma-k\delta} \leq \bar{E} \epsilon c_3 \left(\frac{c_2 \epsilon \bar{E}}{\delta^2 d^\tau} \right)^k$$

Then choosing $d := \rho/2k$, $\delta := \sigma/2k$ we get

$$\|\mathcal{R}_k\|_{\rho/2, \sigma/2} \leq \bar{E}\epsilon c_3 \left(\frac{c_2 \epsilon \bar{E} k^{\tau+2}}{\sigma^2 \rho^\tau} \right)^k$$

Finally, truncate at $k(\epsilon) := \left(\frac{\sigma^2 \rho^\tau}{\epsilon} \right)^{1/(\tau+2)}$.

2. Quantum Nekhoroshev theorem and Ehrenfest time

In QM, a remainder estimate $\sim e^{-1/\epsilon^b}$ entails quasi-periodicity for $T \sim e^{1/\epsilon^b}$. Here:

Theorem 2 (A uniform quantum Nekhoroshev estimate [BG,2003])

$\exists K > 0, \Gamma_1 > \Gamma_2 > 0$ independent of \hbar such that, for all $0 \leq t \leq \Gamma_2/\epsilon$:

$$\|B_{N+R}(t) - B_N(t)\| \leq K e^{-(\Gamma_1/\epsilon)^b} \quad (24)$$

More direct comparison between classical and quantum flows:

Ehrenfest time $T_E(\hbar)$ [Ch,Za]: maximal time interval for which the classical flow determines the quantum one up to $O(\hbar^m)$, $m \geq 1$.

In general, $T_E(h) \sim -\log h$ (proof in [BGP2, BR]).
 Integrable systems: $T_E(h) \sim h^{-\delta}$, $0 < \delta < 1$?
 Why this? Semiclassical Egorov theorem:
 $\mathcal{B}(x, \xi; t)$ symbol of $B(t)$. Then:

$$\begin{aligned} \mathcal{B}_t(x, \xi; h) &\sim (\mathcal{B} \circ \phi_t^{\mathcal{H}})(x, \xi) + \sum_{j=2}^{\infty} \mathcal{B}_j(x, \xi; t) h^j \\ \mathcal{B}_j(x, \xi; t) &:= \\ &-i \int_0^t \sum_{\substack{|\alpha+\beta|+l=j+1 \\ 0 \leq l \leq j-1}} \Gamma(\alpha, \beta) \left(\partial_{\xi}^{\alpha} \mathcal{H} \partial_x^{\beta} \mathcal{B}_l \right) \circ \phi_{t-\tau}^{\mathcal{H}}(x, \xi) d\tau \end{aligned}$$

In general: Lyapunov exponents:

$$\mathcal{B}_t(x, \xi; h) - (\mathcal{B} \circ \phi_t^{\mathcal{H}})(x, \xi) = \sum_{j=2}^N \mathcal{B}_j(x, \xi; t) h^j \sim e^{\lambda t}$$

hence $T_E(h) \sim -\log h$ (Proved under restrictive conditions: [BGP2, BR] 99-00). Integrable case: $\lambda = 0$, $T_E(h) \sim h^{-\delta}$.

Remark. As for B_j , construction of N and hence of $e^{iNt/h}$ purely classical. Hence here:

Nekhoroshev estimate (24) = Ehrenfest time

estimate, exponentially long in ϵ uniformly with respect to h because:

Ehrenfest time = $+\infty$ for the harmonic oscillators.

More direct comparison between classical and quantum flows: *to what extent and how long $\mathcal{B}(\phi_{\tau}^{\mathcal{H}}(x, \xi))$ do approximate the (matrix elements of) the Heisenberg observables?*

Let $\mathcal{B} \in \mathcal{A}_{\rho, \sigma}$, and $\mathcal{H}(\epsilon)$ be as above. Define:

$$D_t(B; h, \epsilon) := \sup_{0 \leq \tau \leq t; \|\psi\|=1} |\langle \psi, B_{\tau}\psi \rangle - \mathcal{B}(\phi_{\tau}^{\mathcal{H}}(x, \xi))| \quad (25)$$

Theorem 3 $\exists K_1(B) > 0, \Gamma_3(B) > 0, \eta(h) = O(h^\infty), \eta(h) > 0$ such that $\forall \delta > 0$

$$D_t(B; h, \epsilon) \leq K_1 t^2 \epsilon e^{-(\Gamma_3/\epsilon)^b} + \Gamma_3 h^{1-\delta} t - \eta$$

Remarks

1. Distance (25) defined in Landau-Lifshitz (in action-angle variables, see below).
2. $\epsilon = (-\beta \ln h)^{-1/b}$ yields $D_t(B; h, \epsilon) \sim \Gamma_4 h t -$

η , $T_E(h) \sim h^{-\delta}$ $\forall 0 < \delta < 1$ if $\beta > 2$, even when the perturbation is exponentially large with respect to h .

Proof of Theorem 2. Set:

$$\Delta(t, h) := B_H(t, h) - B_N(t, h)$$

Then one proves the Duhamel formula:

$$\begin{aligned} \Delta(t, h) &= \int_0^t e^{iH(t-s)/h} \frac{[R, B_N(s)]}{ih} e^{-iH(t-s)/h} ds \\ \implies \|\Delta(t, h)\| &\leq t \max_{0 \leq s \leq t} \| [R, B_N(s)] / ih \| \end{aligned} \quad (26)$$

To estimate the commutator:

Lemma 3. $\phi_N^t(x, \xi; \epsilon) = \text{flow of } \mathcal{N}(\epsilon)$. Let:

$$r_1^t := \Delta_N(\mathcal{B} \circ \phi_N^t) = \frac{1}{h^2} [\{\mathcal{B} \circ \phi_N^t, \mathcal{N}\} - \{\mathcal{B} \circ \phi_N^t, \mathcal{N}\}_M]$$

Then, $\forall 0 < \delta < \sigma$, $\mathcal{B} \circ \phi_N^t, r_1^t \in \mathcal{A}_{\rho, \sigma-\delta}$ if $|t| < \Gamma_2/\epsilon$.

Proof: write

$$r_1^t = \int_{\mathbf{R}^{2n}} (\widehat{\mathcal{B}} \circ \phi_N^t)(s^1) \widehat{\mathcal{Z}}(s - s^1) \times$$

$$\times \left\{ (s - s^1) \wedge s^1 - \frac{2}{h} \sin[h(s - s^1) \wedge s^1 / 2] \right\} \frac{1}{h^2} ds^1$$

By Lemma 1, for $|t| < \Gamma_2/\epsilon$:

$$\|r_1^t\|_{A_{\rho,\sigma-\delta}} \leq \frac{2}{e^{2\delta}} \|\mathcal{Z}\|_{A_{\rho,\sigma}} \cdot \|\mathcal{B} \circ \phi_N^t\|_{A_{\rho,\sigma}} \quad (27)$$

Lemma 4 $\exists \Gamma_3 = \Gamma_3(B) > 0$ such that

$$\|i[R, B_N(t)]/h\|_{L^2 \rightarrow L^2} \leq \Gamma_3 t \epsilon e^{-(\Gamma_2/\epsilon)^b} \quad (28)$$

Proof. Semiclassical Egorov theorem with remainder ([BGP2], Lemma 2.1)

$$B_N(t) = Op^W(\mathcal{B} \circ \phi_N^t(x, \xi)) - h^2 \Theta(t) \quad (29)$$

$$\Theta(t) := \int_0^t e^{i \frac{H\tau}{h}} Op^W(r^1(t - \tau)) e^{-i \frac{H\tau}{h}} d\tau \quad (30)$$

Therefore:

$$\left\| i \frac{[R, h^2 \Theta(t)]}{h} \right\| \leq 2ht \frac{\epsilon e^{-(\Gamma_2/\epsilon)^b}}{e^{2\delta}} \|\mathcal{Z}\|_{A_{\rho,\sigma}} \cdot \|\mathcal{B} \circ \phi_N^t\|_{A_{\rho,\sigma}}$$

by (27) and $\|F\|_{L^2 \rightarrow L^2} \leq \|\mathcal{F}\|_{\rho,\sigma}$. $\forall \rho > 0$, $\sigma > 0$. Moreover, by Lemmas 3, 1:

$$\begin{aligned} \left\| i \frac{[R, Op^W(\mathcal{B} \circ \phi_N^t)]}{h} \right\| &\leq \\ \frac{1}{2e^{2\delta}} \|\mathcal{R}\|_{\rho,\sigma-\delta} \|\mathcal{B} \circ \phi_N^t\|_{\rho,\sigma-\delta} &\leq \frac{\epsilon e^{-(\Gamma_2/\epsilon)^b}}{2e^4 \delta^5} \|\mathcal{B} \circ \phi_N^t\|_{\rho,\sigma} \end{aligned}$$

whence (28).

Now by (26,28) $\exists \Gamma_1 = \Gamma_1(B) > 0$ such that

$$\|\Delta(t, h)\| \leq \Gamma_1 t^2 \epsilon e^{-(\Gamma_2/\epsilon)^b}$$

Proof of Theorem 3

e_k : $k = (k_1, \dots, k_l)$ (normalized) eigenvectors of H_0 . Let $\psi = \sum_k a_k e_k$. By Thm. 2:

$$\begin{aligned} \sup_{\|\psi\|=1} |\langle \psi, e^{i(N+R)t/h} B e^{-i(N+R)t/h} \psi \rangle - \\ \langle \psi, e^{iNt/h} B e^{-iNt/h} \psi \rangle| \leq \Gamma_1 t^2 \epsilon e^{-(\Gamma_2/\epsilon)^b} \end{aligned} \quad (31)$$

Want to estimate

$$|\langle \psi, e^{iNt/h} B e^{-iNt/h} \psi \rangle - \mathcal{B} \circ \phi_t^{\mathcal{N}}(x, \xi)| \quad (32)$$

In the action-angle variables

$$J_l = \frac{1}{2\omega} (\xi_l^2 + \omega_l^2 x_l^2), \quad \theta_l = -\text{Arctg} \left(\frac{\xi_l}{\omega_l x_l} \right) \quad (33)$$

$$x_l = \sqrt{\frac{2J}{\omega}} \cos \theta, \quad \xi_l = -\sqrt{2\omega J} \sin \theta_l \quad (34)$$

$\mathcal{B}(x(J; \theta), \xi(J, \theta)) = \mathcal{B}(\mathcal{J}, \theta)$ and

$$\mathcal{B}(J, \theta) = \sum_{\nu \in \mathbf{Z}^l} \mathcal{B}_\nu(J) e^{i\langle \nu, \theta \rangle}, \quad \nu = (\nu_1, \dots, \nu_l)$$

$\mathcal{B} \in \mathcal{A}_{\rho, \sigma}$ $\exists \Gamma_5 > 0$ s.t.

$$\sup_{J \in \mathbf{R}^l} |\mathcal{B}_\nu(J)| \leq e^{-\Gamma_5 \|\nu\|} \quad (35)$$

$$\begin{aligned} \phi_t^{\mathcal{N}}(J, \theta) &:= \{J(t) = J; \theta(t) = \omega(J)t + \theta\}, \omega := \nabla_J \mathcal{N} \\ (\mathcal{B} \circ \phi_t^{\mathcal{N}})(J, \theta) &= \sum_{\nu \in \mathbf{Z}^l} \mathcal{B}_\nu(J) e^{i\langle \nu, \theta \rangle + i\langle \omega(J), \nu \rangle t} \end{aligned}$$

Lemma 5. $\forall M > 0 \exists \Gamma_6(M) > 0$ such that:

$$|\langle e_k, B e_s \rangle| \leq e^{-\Gamma_6 \|\nu\|}, \quad \|k - s\| > M \quad (36)$$

Lemma 6 As $k \rightarrow \infty, h \rightarrow 0, kh \rightarrow J$:

$$\langle e_k, B e_l \rangle = \sum_{r=0}^{\infty} \mathcal{B}^s(J, \nu) h^r; \quad \mathcal{B}^0(J, \nu) = \mathcal{B}_\nu(\mathcal{J})$$

For any $\Omega \subset \subset \mathbf{R}^n \exists M_r(\Omega) > 0$ such that

$$\max_{J \in \Omega} |\mathcal{B}_\nu^r(J)| \leq \|\nu\|^r e^{-M_r \|\nu\|} \quad (37)$$

Choose now $a_k = h^{l/2} f(kh)$,

$$\psi = \sum_{k_1, \dots, k_n} h^{n/2} f(k_1 h, \dots, k_l h) e_{k_1, \dots, k_l} \quad (38)$$

$f(x) : \mathbf{R}^l \rightarrow \mathbf{R}$ smooth and normalized

$$\|\psi\|_{L^2}^2 = \sum_{k \in \mathbf{Z}^l} h^l |f(kh)|^2 \rightarrow \int_{\mathbf{R}^l} |f(x)|^2 dx_1 \dots dx_l = 1$$

$$\begin{aligned} \sum_k h^n |\nabla f(k_1 + \alpha_1 h, \dots, k_n h + \alpha_n h)|^2 &\rightarrow \\ \rightarrow \int_{\mathbf{R}^n} |\nabla f(x_1, \dots, x_n)|^2 dx_1 \dots dx_n &< +\infty \end{aligned} \quad (39)$$

Now compute, setting $s = k + \nu$, and

$$e^{i\mathcal{N}(k,h,t)} := e^{i\{\mathcal{N}[(k+1/2)h] - \mathcal{N}[(k+\nu+1/2)h]\}/h}$$

$$\begin{aligned} \langle \psi, e^{iNt/h} \psi \rangle &= \sum_{k, |\nu| \leq M} a_k \bar{a}_{k+\nu} B_{k,k+\nu} e^{i\mathcal{N}(k,h,t)} + \\ \sum_{k, |\nu| > M} a_k \bar{a}_{k+\nu} B_{k,k+\nu} e^{i\mathcal{N}(k,h,t)} &:= I_1(B, \psi) + I_2(B, \psi) \end{aligned}$$

Now, by (36):

$$\begin{aligned} |I_2(B, \psi)| &\leq \sum_{k \in \mathbf{Z}^l} |a_k|^2 \sum_{\|\nu\| > M} |e^{-\Gamma_6} \|\nu\|| \\ &\leq 2e^{-\Gamma_6 M} \frac{e^{-\Gamma_6}}{1 - e^{-\Gamma_6}} = \Gamma_7 e^{-\Gamma_6 M}, \quad \Gamma_7 > 0 \end{aligned} \quad (40)$$

Now $I_1(B, \psi)$. $\|\nu\|$ is bounded. Expanding

$$\{\mathcal{N}[(k+1/2)h] - \mathcal{N}[(k+\nu+1/2)h]\}/h =$$

$$\begin{aligned} & \langle \nabla_J \mathcal{N}((k+1/2)h), \nu \rangle t + \frac{1}{2} ht \langle \text{Hess} \mathcal{N}(\mathcal{J})_{\mathcal{J}=\mathcal{J}^*} \nu, \nu \rangle \\ &= \langle \omega(k_1+1/2)h, \nu \rangle t + \frac{1}{2} ht \langle \text{Hess} \mathcal{N}(\mathcal{J})_{\mathcal{J}=\mathcal{J}^*} \nu, \nu \rangle \end{aligned}$$

Expand ω in powers of h around $J = kh$, and the resulting exponential in powers of ht . The result is:

$$\begin{aligned} & e^{i\mathcal{N}(k,h,t)} = \\ &= [1 + \frac{1}{2} ht \langle \mathcal{Q}(J)\nu, \nu \rangle + O(\|\nu^2\| h^2 t^2)] \exp i\langle \omega(J), \nu \rangle t \\ & \quad \mathcal{Q}(J)_{r,s} := \text{Hess} \mathcal{N}(J)|_{J=\mathcal{J}^*} + \text{Hess} \mathcal{N}(J)|_{J=k_l} \end{aligned}$$

Apply Lemma 6 to $B_{k,k+\nu}$. By (37) we get:

$$B_{k,k+\nu} = \mathcal{B}_\nu(J_1, \dots, J_n)|_{J_l=k_l} h + O(h) \quad (41)$$

Moreover, expanding and applying (39):

$$\begin{aligned} a_{k+\nu} &= f(kh) + h \langle \nabla_J f(J), \nu \rangle|_{J=(k+\alpha)h}, |\alpha_i| < \nu_i \\ a_k \bar{a}_{k+\nu} &= h^n |f(kh)|^2 + O(h) \end{aligned} \quad (42)$$

$$\begin{aligned} I_1(B, \psi) &= \sum_{k \in \mathbf{Z}^l} h^n |f(kh)|^2 [1 + Mh] \times \\ &\quad \times \sum_{\|\nu\| \leq M} [\mathcal{B}_\nu(kh)(1 + O(h))] \times \end{aligned}$$

$$\times [1 + \frac{1}{2}ht\langle \mathcal{Q}(J)\nu, \nu \rangle + O(\|\nu^2\| h^2 t^2)] \exp i\langle \omega(J), \nu \rangle t$$

Now choose $M = h^{-\eta}$ $\forall \eta > 0$; let $h \rightarrow 0$,
 $kh = J$.

$$|I_1(B, \psi) - \sum_{\nu \in \mathbf{Z}^l} \mathcal{B}_\nu(J) \exp i\langle \omega(J), \nu \rangle t| < \Gamma_5 h^{1-\eta} t,$$

If $M = h^{-\eta}$, then by (40) $|I_2(B, \psi)| = O(h^\infty)$.
The proof is complete on account of (31).