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Speaker's Name: Richard Moeckel

Talk Title: Two Dimensional Examples of the Jacobi-Maupertuis Metric

Date: <u>11 / 27 / 2018</u> Time: <u>10 : 30 am</u> / pm (circle one)

Please summarize the lecture in 5 or fewer sentences: Looks at the surface corresponding to configuration space of a 2 degree of freedom system with the Jacobi-Maupertuis metric. Can we embed this as a surface of revolution in R^3 ? Problems occur near the Hill boundary. Also looks at geodesic motion on the collision manifold.

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# Two-Dimensional Examples of the Jacobi Maupertuis Metric

MSRI, November 2018

Rick Moeckel, University of Minnesota rick@math.umn.edu **Longstanding Goal**: Understand the geometry of the Jacobi-Mauptertuis metric arising from problems in celestial mechanics. Start with low dimensional cases where we can draw pictures.

Lagrangian system of two degrees of freedom with fixed energy, h



Planar Kepler problem Collinear three-body problem Isosceles three-body problem

Riemannian metric on two-dimensional configuration space — a surface

•Get intuition about the geometry for its own sake

•Visualize the surfaces, e.g., by embedding in R<sup>3</sup>

•Use known properties about the orbits in phase space to understand geodesics

•Use Riemannian methods for geodesics to get existence proofs for new orbits

### The Jacobi-Maupertuis Metric

Let

 $q \in \mathcal{U} \subset \mathbb{R}^n$   $\mathcal{U} =$ Configuration Space

Consider a Lagrangian system on phase space  $\mathcal{U} \times \mathbb{R}^n$  of the standard form:

$$L(q, v) = \frac{1}{2} ||v||^2 + U(q)$$
$$||v||^2 = \text{Kinetic Energy Metric}$$
$$U(q) = \text{Minus Potential Energy}$$

Fix an energy level

$$E(q,v) = \frac{1}{2} \|v\|^2 - U(q) = h$$

and define the corresponding Jacobi-Mauptertuis metric

$$\mathbf{g}(v,v) = 2(U(q) + h) ||v||^2.$$

It's a Riemannian metric on the Hill's Region

 $\mathcal{H}(h) = \{ q \in \mathcal{U} : U(q) + h \ge 0 \}.$ 

### Euler-Lagrange for L $\longleftrightarrow$ Geodesics of g

Suppose the metric looks like  $||v||^2 = v \cdot Mv$  for M a symmetric matrix. Let  $p = L_v = Mv$ . Then the Euler-Lagrange and energy equations for L(q, v) are

$$M\dot{q} = p$$
$$\dot{p} = \nabla U(q)$$
$$\frac{1}{2} \|\dot{q}\|^2 - U(q) = h$$

On the other hand, unit speed geodesics for  $\mathbf{g}$  satisfy the Euler-Lagrange equations for

$$\tilde{L}(q,v) = \frac{1}{2}\mathbf{g}(v,v) = (U(q)+h)\|v\|^2.$$

Let  $p = (\tilde{L})_v = 2(U(q) + h)Mv$ . Then

2

$$Mq' = \frac{p}{2(U(q) + h)}$$
$$p' = \frac{\nabla U(q)}{2(U(q) + h)}$$
$$(U(q) + h)||q'||^2 = 1$$

Just a change of timescale:  $' = \frac{1}{2(U(q) + h)}$ .

### Two dimensional examples considered here

1

m<sub>1</sub>



Collinear 3BP:

$$U(x,y) = \frac{1}{x} + \frac{m_3}{\frac{x}{2} - y} + \frac{m_3}{\frac{x}{2} + y} \qquad m_1 = m_2 = 1$$
$$\mathbf{g} = 2\left(U(x,y) + h\right)\left(\mu_1 \, dx^2 + \mu_2 dy^2\right)$$
$$\mathcal{H}(h) = \{(x,y) : x \ge 0, -\frac{x}{2} \le y \le \frac{x}{2}, U(x,y) \ge 0\}$$

Isosceles 3BP:  

$$U(x,y) = \frac{1}{x} + \frac{2m_3}{\sqrt{\frac{x^2}{4} + y^2}} \qquad m_1 = m_2 = \frac{1}{\sqrt{\frac{x^2}{4} + y^2}}$$

$$g = 2(U(x,y) + h)(\mu_1 dx^2 + \mu_2 dy^2)$$

$$\mathcal{H}(h) = \{(x,y) : x > 0, U(x,y) + h \ge 0\}$$



(x,y)

### The Kepler Surfaces

$$U(x,y) = rac{1}{\sqrt{x^2 + y^2}} = rac{1}{r}$$
 Central Force Problem — Rotation Invariant

$$\mathbf{g} = 2\left(\frac{1}{\sqrt{x^2 + y^2}} + h\right)(dx^2 + dy^2) = 2\left(\frac{1}{r} + h\right)(dr^2 + r^2\,d\theta^2)$$

The well-known solutions sweep out conic sections in the configuration space R<sup>2</sup>

- Positive energy: Hyperbolas
- Zero energy: Parabolas
- Negative energy: Ellipses

Geodesics for the Jacobi-Mauptertuis metric

• h=1• h=0• h=-1• -2.0• -1.5• -1.0• -0.5• -0.5

The Jacobi-Maupertuis metric describes an "abstract surface of revolution".

Question: Can we find an embedding as a surface of revolution in R<sup>3</sup>?

### Embedding the Kepler Surfaces

Kepler: 
$$\mathbf{g} = \left(\frac{1}{r} + h\right) \left(dr^2 + r^2 d\theta^2\right) = \left(\frac{1}{r} + h\right) dr^2 + r(1 + hr) d\theta^2$$
$$\mathbb{R}^3: \qquad \mathbf{g}_{Euc} = d\rho^2 + dz^2 + \rho^2 d\theta^2$$

Embedding as a surface of revolutions  $\rho = f(r), z = g(r)$  which gives the metric

$$g = (f'(r)^2 + g'(r)^2) dr^2 + f(r)^2 d\theta^2.$$

We must have

$$f(r) = \sqrt{r(1+hr)}$$
  $f'(r)^2 + g'(r)^2 = \frac{1}{r} + h$ 

which gives

$$g'(r)^2 = \frac{3+hr}{4r(1+hr)}.$$

Just solve this equation for g(r) to get an embedding.

R.M.: *Embedding the Kepler problem as a surface of revolution,* to appear Reg.Ch.Dyn. Volume 23, Issue 6, 2018

# h=o Kepler Surface is a Cone

For energy h = 0 we have an embedding in cylindrical coordinates  $(\rho, \theta, z)$  where

$$\rho = f(r) = \sqrt{r}$$
  $z = g(r) = \sqrt{3r}$ 

so the generating curve is given by the line



$$z=\sqrt{3}\,\rho$$

The surface is a cone. The opening angle is  $\pi/3$ .

You can make one from a sheet of paper by gluing the edges together.

Straight lines on the paper go to geodesics on the cone.

Note: Collision singularity becomes a cone point on the surface.

### Positive Energy Kepler Surface

Next suppose h = 1. We find  $\rho = f(r), z = g(r)$  where

$$f(r) = \sqrt{r(1+r)} \qquad g(r) = \int_0^r \sqrt{\frac{3+4r}{4r(1+r)}} dr = \int_{\sqrt{3}}^{t(r)} \frac{t^2 dt}{\sqrt{(t^2-3)(t^2+1)}}$$

This is an elliptic integral which can be evaluated with some effort to give

$$g(r) = \frac{3}{2}u - 2E(u,k) + 2\mathbf{dn}(u,k)\mathbf{sc1}(u,k) \text{ where } \mathbf{nc}(u,k) = \sqrt{1 + \frac{4r}{3}}$$

where  $\mathbf{dn}(u, k)$ ,  $\mathbf{sc1}(u, k)$ ,  $\mathbf{nc}(u, k)$  are Jacobi elliptic function and E(u, k) is the Jacobi elliptic integral of the second kind with modulus  $k = \frac{1}{2}$ .



Geodesics correspond to hyperbolic Kepler orbits

# Negative Energy Kepler Surface

Finally, suppose h = -1. The Jacobi-Mauptertuis metric is

$$\mathbf{g} = 2\left(\frac{1}{r} - 1\right)\left(dr^2 + r^2 \,d\theta^2\right)$$

with Hill's region

 $\mathcal{H}(-1) = \{r \le 1\} = \text{unit disk.}$ 

We have  $\rho = f(r), z = g(r)$  where

$$f(r) = \sqrt{r(1-r)}$$
  $g'(r)^2 = \frac{3-4r}{4r(1-r)}$ 

Clearly the solution for g(r) can only be valid for  $0 \le r \le \frac{3}{4}$ . It is not possible to embed the entire surface ! There are problems near the Hill boundary  $\{r = 1\}$ .



Elliptical Kepler orbits with eccentricities  $e \le 1/2$  appear as geodesics on the surface of revolution. The others pass too close to the Hill boundary and hit the edge of the embedded part of the surface.



# More Non-Embedding Results

Further investigation reveals that the negative energy Kepler surface cannot be embedded *as a surface of revolution* in

- Euclidean space R<sup>n</sup> for any n
- A round sphere S<sup>n</sup> for any n
- Hyperbolic three-space

### In each case, there is a problem near the Hill boundary r = 1

For example, in the hyperbolic case g(r) would satisfy

$$4r(1-r)(r^2 - r - \alpha^{-2})g'(r)^2 + 4r(1-r)(2r-1)g(r)g'(r) + (3-4r)g(r)^2 = 0.$$

For  $r \approx 1$  it turns out that g'(r)/g(r) would have to be nonreal.

How about an embedding in three-dimensional Minkowski space ?

Minkowski:  $\mathbf{g}_{Mink} = d\rho^2 + \rho^2 d\theta^2 - dz^2$ 

Setting  $\rho = f(r), z = g(r)$  gives

$$f(r) = \sqrt{r(1-r)}$$
  $g'(r)^2 = -\frac{3-4r}{4r(1-r)}$ 

The sign change on  $g'(r)^2$  means we can embed the part with  $\frac{3}{4} \leq r < 1$  but not the previous part !

There is an embedding in four-dimensional Minkowski space, but this seems like cheating.

### Even More Non-Embedding Results

The lack of a symmetrical embedding in Euclidean space turns out to be a general property of *central force* problems when there is a Hill boundary. For example, one cannot even embed the Jacobi-Maupertuis metric of the harmonic oscillator with h = 1/2 as a surface of revolution

$$\mathbf{g}_{harm} = \left(1 - r^2\right) \left(dr^2 + r^2 \,\delta\theta^2\right)$$

**Theorem:** Suppose U(r) is an analytic function such that  $r = r_0 > 0$  is a boundary circle for the Hill's region  $\mathcal{H}(h) = \{U(r) + h \ge 0\}$ . Then there is  $\delta > 0$  such that the Jacobi-Mauptertuis metric on the part of the Hill region with  $0 < |r - r_0| < \delta$  does not admit an embedding as a surface of revolution in  $\mathbb{R}^3$ .

**Proof idea:** A local analysis of a hypothetical embedding  $\rho = f(r), z = g(r)$  shows that the  $g'(r)^2 < 0$  near  $r = r_0$ .

### Minimal Geodesics for the Isosceles 3BP

**Isosceles 3BP:** 





Note: The conformal factor 2(U(x,y) + h) is infinite at double and triple collisions and it's 0 on the Hill boundary. Nevertheless we want to consider solutions which hit these sets.



# Blow-up of Triple Collision

y

$$\begin{split} U(x,y) &= \frac{1}{x} + \frac{2m_3}{\sqrt{\frac{x^2}{4} + y^2}} \qquad m_1 = m_2 = 1 \\ g &= 2\left(U(x,y) + h\right)\left(\mu_1 \, dx^2 + \mu_2 dy^2\right) \\ \mathcal{H}(h) &= \left\{(x,y) : x > 0, U(x,y) + h \ge 0\right\} \\ \text{triple collision} \\ x &= y = 0 \end{split}$$
  
Blow-up Triple Collision  
$$\begin{aligned} x &= \frac{r \cos \theta}{\sqrt{\mu_1}} \quad y = \frac{r \sin \theta}{\sqrt{\mu_2}} \\ g &= \frac{2}{r} V(\theta) (dr^2 + r^2 d\theta^2) \\ \tilde{\mathcal{H}}(h) &= \left\{(r,\theta) : r \ge 0, -\frac{\pi}{2} \le \theta \le \frac{\pi}{2}\right\} \end{aligned}$$
  
Black collision  
$$\begin{aligned} \mathcal{H}(h) &= \left\{(r,\theta) : r \ge 0, -\frac{\pi}{2} \le \theta \le \frac{\pi}{2}\right\} \end{aligned}$$
  
Shape potential  $V(\theta)$  such that  $U(x,y) = \frac{1}{r} V(\theta)$   
$$V(\theta) &= \frac{\sqrt{\mu_1}}{\cos \theta} + \frac{2m_3}{\sqrt{\frac{\cos^2 \theta}{2\mu_1} + \frac{\sin^2 \theta}{\mu_2}}} \end{aligned}$$

V

### Examples of isosceles solutions/geodesics



# Examples of isosceles solutions/geodesics



### Orbits in Phase Space vs. Geodesics in Configuration Space

Two approaches to the problem:

- Qualitative study of the flow in blown-up phase space
- Variational study of geodesics

Blown-up ODE in McGehee coordinates

$$r' = vr \cos \theta$$
  

$$v' = W(\theta) - \frac{1}{2}v^2 \cos \theta + 2rh \cos \theta$$
  

$$\theta' = w$$
  

$$w' = W'(\theta) \cos \theta - W(\theta) \sin \theta - \frac{1}{2}vw \cos \theta - (2rh - v^2) \sin \theta \cos \theta$$

New timescale:  $' = r^{\frac{3}{2}} \cos \theta$ . Slow down near collisions

and the energy equation is

$$\frac{1}{2}(v^2\cos^2\theta + w^2) - W(\theta)\cos\theta = rh\cos^2\theta.$$

#### Variables

 $r \in [0, \infty) =$  Size of the Triangle  $\theta \in [-\frac{\pi}{2}, \frac{\pi}{2}] =$  Shape of triangle v = Radial Velocity w = Angular Velocity

**Regularized Potential** 

$$W(\theta) = V(\theta)\cos\theta = \frac{1}{\sqrt{2}} + \frac{2m_3\cos\theta}{\sqrt{\frac{\cos^2\theta}{2} + \frac{\sin^2\theta}{\mu}}}$$



### Zero Energy Isosceles 3BP

#### Focus on the easiest case — Energy h = 0

Blown-up ODE in McGehee coordinates

$$r' = vr \cos \theta$$
  

$$v' = W(\theta) - \frac{1}{2}v^2 \cos \theta$$
  

$$\theta' = w$$
  

$$w' = W'(\theta) \cos \theta - W(\theta) \sin \theta - \frac{1}{2}vw \cos \theta + v^2 \sin \theta \cos \theta$$

Do not depend on r

and the energy equation is

$$\frac{1}{2}(v^2\cos^2\theta + w^2) - W(\theta)\cos\theta = 0.$$

"Collision Manifold"



 Flow is a skew-product over the flow on the collision manifold in (θ, w, v) space

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r variable found from linear ODE

 $r'(\tau) = v(\tau) \cos \theta(\tau) r(\tau)$ 

- v > 0, size r increasing
- v < 0, size r decreasing</li>
- Flow on collision manifold is gradient-like with respect to v
- Six equilibrium points

### Equilibrium Points, Homothetic Orbits

Three Central Configurations (CCs)







Each CC determines two equilibrium points

v > 0: size increases from 0 to  $\infty$  with constant shape

v < 0 : size decreases from  $\infty$  to 0 with constant shape

# Homothetic Orbits and Corresponding Geodesics



### More about the Collision Manifold Flow



Lagrange equilbria are saddles Euler equilibrium with v > 0 is a source Euler equilibrium with v > 0 is a sink Euler spiralling for  $m_3 < 55/4$ 





### Minimal Geodesics when h = 0

Think of the Jacobi Maupertuis metric as a singular Riemannian metric on the closed Hill's region  $\mathcal{H}(h)$ 

There is no Hill boundary but there are collision singularities where the metric blows up. But the singularities are integrable and one can still define arclength for curves, Riemannian distance, geodesics, etc.

We are going to look for minimal geodesics, that is, curves which are the shortest curves connecting any two points on them. We will plot these in the blown-up Hill's region  $\tilde{\mathcal{H}}(h)$ 



# Existence of Minimal Geodesics

**Arclength:**  $\gamma(t), t \in J \subset R$  piecewise smooth curve and  $[a, b] \subset J$ :

Riemannian Distance:

$$l(\gamma, [a, b]) = \int_{a}^{b} \sqrt{\mathbf{g}(\dot{\gamma}, \dot{\gamma})} \, dt \in [0, \infty]$$
$$p, q) = \inf_{\gamma} l(\gamma, [a, b])$$

where  $\gamma$  is a piecewise smooth curve with  $\gamma(a) = p, \gamma(b) = q$ .

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Length of  $C^0$  curves:  $l(\gamma, [a, b]) = \sup_P \sum d(\gamma(t_i), \gamma(t_{i+1})), P$  a partition of [a, b]

**Theorem**: The zero energy Hill's region is a complete metric space with respect to the Jacobi-Maupertuis distance function.



- $d_{JM}(p.q)$  is finite and nonzero if  $p \neq q$
- Topology of  $(\mathcal{H}, d_{JM})$  agrees with the subspace topology from  $R^2$
- A subset is d<sub>JM</sub> bounded iff it's bounded in R<sup>2</sup>
- $(\mathcal{H}, d_{JM})$  is boundedly compact (bounded closed sets are compact)
- (H,d<sub>JM</sub>) is a complete metric space

**Corollary**: For any p, q in  $\mathcal{H}$  there exists a minimal geodesic from p to q, i.e., a continuous curve with length d(p,q)

A version of the Hopf - Rinow theorem

# Minimal Geodesics Avoid Collision

Marchal's lemma does not work for one-dimensional shape spaces.



Curve segment approaching double collision and returning cannot be a minimizer. Modified curve with red segment is shorter.

$$l(\gamma) = \int_a^b \sqrt{\frac{2}{r}V(\theta)(dr^2 + r^2d\theta^2)}$$

Triple Collision involves a more complicated argument to show that the path through collision is not the shortest one.



### Lagrange Homothetic Orbit as a Minimal Geodesic



This geodesic is globally minimal, that is, it's the shortest curve between any two of its points.

This generalizes to the NBP for minimal CCs, i.e., CCs which are minima of the shape potential.

### Minimal geodesics starting at a point

Starting at a given point p in  $\mathcal{H}$ , there must exist lots of minimal geodesics. We can reach any other point q in  $\mathcal{H}$  with a minimal geodesic.



Geodesics from p correspond to orbits on the collision manifold starting at a given initial  $\theta$  slice. By choosing the right orbit, we can hit any given final r and  $\theta$ .

# Geodesics and stable manifolds

Starting at a given point p in  $\mathcal{H}$ , there are geodesics for which the corresponding orbits on the collision manifold converge to a restpoint. These geodesics are asymptotic to homothetic orbits or to triple collision.



# Minimality of the Euler homothetic orbit ?



Barutello - Secchi RM, Montgomery, Sanchez-Morgado For  $m_3 < 55/4$ , Euler's geodesic is not globally minimizing, that is, long segments are not minimal. Nearby geodesics oscillate around it producing cut points (recall the spiralling near the Euler restpoint on the collision manifold).



### Minimality of the Euler homothetic orbit?

For  $m_3 > 55/4$ , there is no spiralling near the Euler restpoint on the collision manifold. We can use the flow on the collision manifold to prove:

**Theorem**: For  $m_3 > 55/4$  Euler's geodesic is globally minimizing in the h = 0 isosceles problem (even though it is a local maximum for the shape potential).

Proof: Given two points p, q on Euler's geodesic, we know there exists a minimal geodesics between them. In the collision manifold, the corresponding orbit must connect the slice  $\theta = 0$  to itself. One way to do this is to choose the Euler restpoint. This gives Euler's geodesic.



### Proof of Minimality of the Euler homothetic orbit (continued)

We know that any minimal geodesic avoids collisions, so the corresponding orbit in the collision manifold would have to return to  $\theta = 0$  without hitting  $\theta = \pi/2$ ,  $-\pi/2$ . With no spiralling near the equilibrium point, such orbits just do not exist. So Euler's geodesic must be the minimal one.

v2 0 -2 1.5 -1.5 0.0 0.5 1.0 -1.0 -0.5

Initial  $\theta$  = Final  $\theta$  = 0



Solutions crossing  $\theta = 0$  never return, although they do approach asymptotically.



# The End

# Thanks

TWO DIMESIONAL EXAMPLES OF THE JACOBI - MAUPERTUIS METRIC

RICHARD MOECKEL Notes by Jeffny Heninger

understand J-M metric - start with low dim, examples so we can draw pictures Lagrangian system with Z dio.f. with fixed energy h > Remainian metric in configuration space Statet solutions of Euler - Lagrange & geodesics of 9 needed for metric to be Riemannian

Simple Examples:

Kepler Isosceles 3 Body Problem

(Colinear 3 Body Problem) - not in this talk

Maupertuis Metric for Kepler Problem

Asies geodesics are Kepler's solutions

what does the surface look like!

"abstract surface of revolution" - a bunch of circles - can we imbed it in TP3 ?

try to use cylindrical coordinantes for the embedding

h=0 - Kepler surface is a cone with slope J3

collision singularity is the point of the cone

h > 0 -> Kepler surface in terms of elliptic functions

cone singularity gets Slatter as you go out

h<0

can only solve for surface if  $0 \le r \le 3/4$ can't embed the Kepler surface into  $\mathbb{R}^3$  as a surface of revolution. Find the field the field of th

r=3/4 as eccentricity of ellipse = 1/2

tried embedding her in other spaces

in each case, there is a problem near the Hill boundary can embed in 4D Minkowski space

for any central force problem nith a Hill boundary, a negion near the Hill boundary can't be embedded

Minimal Geodesics for the Isosceles 389

this has a full boundary & singularities when there are collisions if h < 0 can blow up the singularity we will focus on  $h \ge 0$  using mass mass merghted per polar coordinates

this set up automatically has zero angular momentum.

 $m_{1} = 1$   $M_{2}$   $M_{1} = 1$ 

FZ	
	Two approaches to problem:
	look at solutions in phose space
	look at geodesics
	Technique to regularize collisions
	variables: r = size of triangle, O = shape of triangle
	slow down time near collisions -> smooth set of differential equations
	Easiest case: $h = 0$ .
	O, O do not depend on r.
	Slow on collision manifold is gradient-like with respect to V. Valways increases
	equilibrium points connected to central configurations
	$\Theta = \pm \arctan \int \frac{3m_3}{2\pi m_3} = 0$ $\frac{7}{5} = 6$ equilibria 4= Lagrange - saddles
	each can also have v70 or v <0) z# Euler - source, sink
	geodesic point of view:
	singular metric at the wall for collisions still finite to reach the wall
	zero energy Hill's region is a complete metric space under the
	Jacobi-Manperturis metric
	=> thre exists a minimal geodesic between any 2 points (not both on boundary)
	the minimizer does management not include a collision
	Lagrange homothetic orbit is a (global) minimal geodesic
	we can see the saddles & sinks from before in the geodesits
	Euler homo-thetic orbit is not globally minimizing
	a sufficiently long sigment is not a minizer
	it's a local maximizer for shape potential, so it's shorter to leave & come back
	if my is sufficiently large, Euler homothetic orbit is globally minizing
	this corresponds to spiral -> node
	aren't other orbits that leave & come back is you don't have a spiral