

# Integrable geodesic flows on cones over Riemannian manifolds

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Representation Theory, Integrable Systems and Related Topics

June 1–June 5, 2026

BIMSA, Huairou, Beijing, China

## Plan of the Talk

- Geodesic flow
- Examples of integrable geodesic flows
- Obstructions to integrability
- Geodesic flows on the cones over Riemannian manifolds:  
Superintegrability and complete integrability

## Geodesic Flow on a Closed Riemannian Manifold

- Let  $(\Gamma, g)$  be a closed smooth Riemannian manifold,  $\dim = n$ . Given  $(x_0, v_0) \in T\Gamma$ , let  $\gamma$  be the geodesic with  $\gamma(0) = x_0$ ,  $\dot{\gamma}(0) = v_0$ . The geodesic flow is defined by

$$\rho^s : T\Gamma \rightarrow T\Gamma, \quad \rho^s(x_0, v_0) = (\gamma(s), \dot{\gamma}(s)).$$

- Equivalently, it is the Hamiltonian flow on  $T^*\Gamma$

$$\dot{x}^i = \frac{\partial H}{\partial p_i}, \quad \dot{p}_i = -\frac{\partial H}{\partial x^i},$$

with

$$H = \frac{1}{2}g^{ij}(x)p_i p_j.$$

## Complete Integrability

- A function  $G : T^*\Gamma \rightarrow \mathbb{R}$  is a *first integral* if

$$\frac{dG}{dt} = \{H, G\} = \sum_{i=1}^n \left( \frac{\partial G}{\partial x^i} \frac{\partial H}{\partial p_i} - \frac{\partial H}{\partial x^i} \frac{\partial G}{\partial p_i} \right) = 0.$$

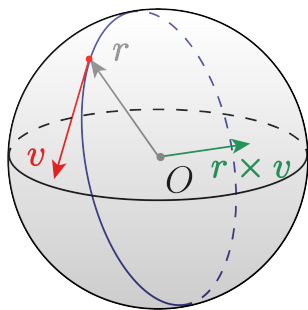
- The geodesic flow is called *completely integrable* if there exist

$$G_1 = H, G_2, \dots, G_n$$

functionally independent a.e. on  $T^*\Gamma$  and pairwise in Poisson involution:

$$\{G_i, G_j\} = 0.$$

## Geodesic Flow on the Round Sphere $\mathbb{S}^2 \subset \mathbb{R}^3$



$$F = r \times v.$$

## Geodesic Flow on the Torus

### Example 1

$$H = \frac{p_1^2 + p_2^2}{2f(x)}, \quad F_1 = p_2.$$

### Example 2

$$H = \frac{p_x^2 + p_y^2}{2(f(x) + g(y))}, \quad F_2 = \frac{g(y)p_1^2 - f(x)p_2^2}{f(x) + g(y)}.$$

**Kozlov's conjecture:** There are no Riemannian metrics on the torus whose geodesic flow admits an irreducible polynomial first integral  $F_n$  of degree  $n \geq 3$ .

### **Theorem** (Bialy, M.)

*If the Hamiltonian system has an integral  $F$  which is a homogeneous polynomial of degree  $n$ , then on the covering plane  $\mathbb{R}^2$  there exist the global semi-geodesic coordinates  $(t, x)$  such that*

$$ds^2 = g^2(t, x)dt^2 + dx^2, \quad H = \frac{1}{2} \left( \frac{p_1^2}{g^2} + p_2^2 \right)$$

*and  $F$  can be written in the form:*

$$F_n = \sum_{k=0}^n \frac{a_k(t, x)}{g^{n-k}} p_1^{n-k} p_2^k.$$

*Here the last two coefficients can be normalized by the following way:*

$$a_{n-1} = g, \quad a_n = 1.$$

The condition  $\{F, H\} = 0$  is equivalent to the quasi-linear PDEs

$$(*) \quad U_t + A(U)U_x = 0,$$

where  $U^T = (a_0, \dots, a_{n-1})$ ,  $a_{n-1} = g$ ,

$$A = \begin{pmatrix} 0 & 0 & \dots & 0 & 0 & a_1 \\ a_{n-1} & 0 & \dots & 0 & 0 & 2a_2 - na_0 \\ 0 & a_{n-1} & \dots & 0 & 0 & 3a_3 - (n-1)a_1 \\ \dots & \dots & \dots & \dots & \dots & \dots \\ 0 & 0 & \dots & a_{n-1} & 0 & (n-1)a_{n-1} - 3a_{n-3} \\ 0 & 0 & \dots & 0 & a_{n-1} & na_n - 2a_{n-2} \end{pmatrix}.$$

## Semi-Hamiltonian systems

**Theorem** (Bialy, M.)

*(\*) is semi-Hamiltonian system. Namely, there is a regular change of variables*

$$U \mapsto (G_1(U), \dots, G_n(U))$$

*such that for some  $F_1(U), \dots, F_n(U)$  the following conservation laws hold:*

$$(G_i(U))_x + (F_i(U))_y = 0, \quad i = 1, \dots, n.$$

*Moreover, in the hyperbolic domain, where eigenvalues  $\lambda_1, \dots, \lambda_n$  of  $A(U)$  are real and pairwise distinct, there exists a change of variables*

$$U \mapsto (r_1(U), \dots, r_n(U))$$

*such that the system can be written in Riemannian invariants:*

$$(r_i)_x + \lambda_i(r)(r_i)_y = 0, \quad i = 1, \dots, n.$$

## Geodesic flow on the 2-torus in elliptic region

**Theorem** (Bialy, M.)

*Let  $n = 4$ , then in the elliptic regions the following alternative holds: either metric is flat or  $F_4$  is reducible, that is it can be expressed as:*

$$F_4 = k_1 F_2^2 + 2k_2 H F_2 + 4k_3 H^2$$

*where  $F_2$  is a polynomial of degree 2 which is an integral of the geodesic flow in the elliptic region and  $k_i$  are constants.*

## Geodesic flow on the 2-torus in elliptic region

The following theorem is crucial in proof of the previous one.

### **Theorem** (Bialy, M.)

*Assume that  $\Omega_e = \mathbb{T}^2$  and assume that for all  $(t, x)$  the polynomial  $G_4$  has 4 distinct roots, 2 – complex conjugate  $s_{1,2} = \alpha \pm i\beta$  and 2 real  $s_{3,4}$ . Assume also that the imaginary part of Riemann invariants  $r_{1,2}$  does not vanish. Then the real eigenvalues  $\lambda_{3,4} = g s_{3,4}$  are necessarily genuinely non-linear and therefore the corresponding Riemann invariants are constants. In particular all  $a_i$  must be constant, and so the metric is flat.*

## Magnetic Geodesic Flow on the 2-torus

$$H = \frac{1}{2}g^{ij}(x)p_i p_j, \quad \Omega = \Omega(x) dx^1 \wedge dx^2.$$

$$\dot{x}^j = \{x^j, H\}_{mg}, \quad \dot{p}_j = \{p_j, H\}_{mg}, \quad j = 1, 2$$

**Magnetic Poisson bracket:**

$$\{F, H\}_{mg} = \sum_{i=1}^2 \left( \frac{\partial F}{\partial x^i} \frac{\partial H}{\partial p_i} - \frac{\partial F}{\partial p_i} \frac{\partial H}{\partial x^i} \right) + \Omega(x) \left( \frac{\partial F}{\partial p_1} \frac{\partial H}{\partial p_2} - \frac{\partial F}{\partial p_2} \frac{\partial H}{\partial p_1} \right).$$

A function  $F(x^1, x^2, p_1, p_2)$  is a *first integral* of the magnetic flow if

$$\{F, H\}_{mg} = 0.$$

## Magnetic Geodesic Flows on the 2-torus

**Example:** Let

$$ds^2 = \Lambda(y)(dx^2 + dy^2), \quad \Omega = -u'(y)dx \wedge dy.$$

Then the magnetic geodesic flow is integrable and the first integral is linear in momenta:

$$F_1 = p_1 + u(y).$$

**Theorem** (Agapov, Bialy, M.)

*There exist real analytic Riemannian metrics on the 2-torus which are arbitrary close to the Liouville metrics (and different from them) and a non-zero analytic magnetic fields such that magnetic geodesic flows on the energy level  $\{H = \frac{1}{2}\}$  have polynomial in momenta first integral of degree two.*

## Semi-Hamiltonian system

We shall search the integral  $F$  in the form

$$F(x, y, \varphi) = \sum_{k=-N}^{k=N} a_k(x, y) e^{ik\varphi}.$$

Let  $N = 2$ .  $\{F, H\}_{mg} = 0$  on the fixed energy level  $H = \frac{1}{2}$  gives the quasilinear PDEs on  $a_j$  and  $\Lambda$  of the form

$$(**) \quad A(U)U_x + B(U)U_y = 0,$$

where

$$A = \begin{pmatrix} 0 & 0 & 1 & 0 \\ f & 0 & \Lambda & 0 \\ 2 & 1 & 0 & \frac{g}{2} \\ 0 & 0 & 0 & -\frac{f}{2} \end{pmatrix}, \quad B = \begin{pmatrix} 0 & 0 & 1 & 0 \\ -g & 0 & 0 & -\Lambda \\ 0 & 0 & -\frac{g}{2} & 0 \\ 2 & -1 & \frac{f}{2} & 0 \end{pmatrix},$$

$$U = (\Lambda, u_0, f, g)^T.$$

Magnetic field takes the form:

$$\Omega = \frac{1}{4}(g_x - f_y).$$

## Crucial construction

One can check that

$$U_0(x, y) = \begin{pmatrix} \Lambda_1(x) + \Lambda_2(y) \\ 2\Lambda_2(y) - 2\Lambda_1(x) \\ 0 \\ 0 \end{pmatrix}$$

is the solution of the system (\*\*), where  $\Lambda_1(x)$  and  $\Lambda_2(y)$  are periodic positive functions:  $\Lambda_1(x+1) = \Lambda_1(x)$ ,  $\Lambda_2(y+1) = \Lambda_2(y)$ . This solution corresponds to the case of geodesic flow of the Liouville metric with zero magnetic field having the first integral of the second degree of the form

$$F_2 = \frac{\Lambda_2(y)p_1^2 - \Lambda_1(x)p_2^2}{\Lambda_1(x) + \Lambda_2(y)}.$$

$\Lambda_1$  and  $\Lambda_2$  are assumed to be real analytic functions.

Introduce the following evolution equations:

$$(***) \quad U_t = A_1(U)U_x + B_1(U)U_y,$$

where

$$A_1 = \begin{pmatrix} g & 0 & 0 & \Lambda \\ -2g & g & 0 & -2\Lambda \\ 0 & 0 & 0 & 0 \\ 0 & -2 & 0 & 0 \end{pmatrix}, \quad B_1 = \begin{pmatrix} f & 0 & \Lambda & 0 \\ 2f & f & 2\Lambda & 0 \\ 0 & 2 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix}.$$

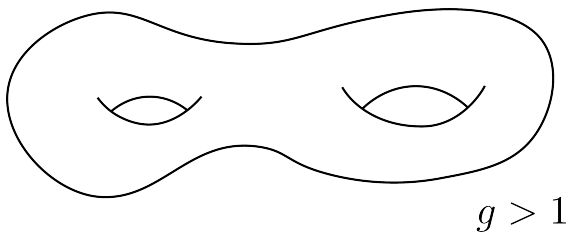
The function  $U(x, y, t)$  satisfying

$$U(x, y, t) |_{t=0} = U_0(x, y)$$

$$(U(x+1, y, t) = U(x, y+1, t) = U(x, y, t))$$

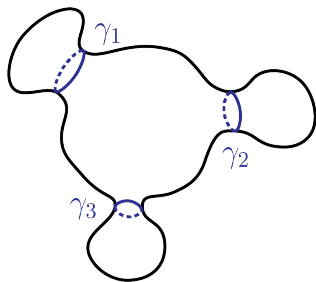
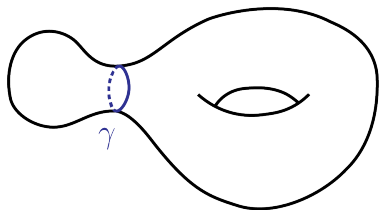
is a solution of (\*\*\*) .

V. V. Kozlov  
Topological Obstructions to Integrability



V. V. Kozlov, Topological obstructions to the integrability of natural mechanical systems, Sov. Math. Dokl., 20 (1979), 1413–1415.

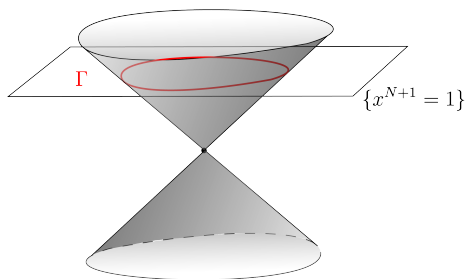
S. V. Bolotin  
Geometrical Obstructions to Integrability



## Obstructions to Integrability on Many-dimensional Real-analytic Manifolds

- **Taimanov (1988)**: Complete integrability in the real-analytic category implies topological restrictions on compact real-analytic manifolds.
- **Butler (1999)**: There exist real-analytic metrics on certain compact nilmanifolds whose geodesic flows have no real-analytic first integrals, but remain integrable in the smooth category.
- **Bolsinov–Taimanov (2000)**: Example of a real-analytic metric on a 3-manifold whose geodesic flow is smoothly integrable, yet has positive topological entropy.

## Cones over Arbitrary Closed $C^3$ Riemannian Manifolds



- Let  $\Gamma$  be an arbitrary closed  $C^3$  Riemannian manifold,  $\dim \Gamma = n$ , embedded in  $\mathcal{P} = \{x^{N+1} = 1\} \subset \mathbb{R}^{N+1}$  for some  $N > n$ .
- Let

$$K = \{tp \mid p \in \Gamma, t \in \mathbb{R}\} \subset \mathbb{R}^{N+1},$$

be the cone over  $\Gamma$ .

## Billiards inside Cones of Codimension One

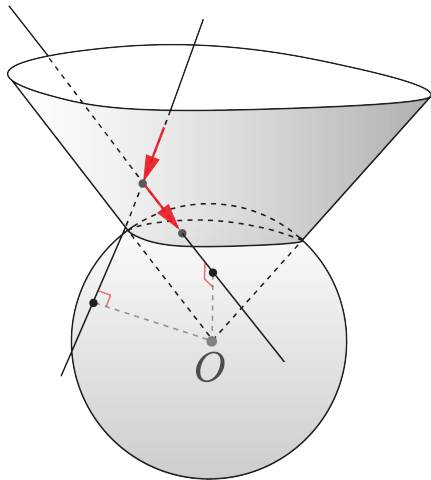
**Theorem** (M., Yin)

- 1) *The Birkhoff billiard inside  $K \subset \mathbb{R}^{N+1}$  admits the first integral*

$$I_B = \|x\|^2 - \frac{\langle x, v \rangle^2}{\|v\|^2},$$

*where  $x = (x^1, \dots, x^{N+1})$  denotes the position of the particle and  $v = (v^1, \dots, v^{N+1})$  its velocity.*

- 2) *The spheres centered at the vertex  $O \in \mathbb{R}^{N+1}$  of  $K$  are caustics of the billiard inside  $K$ , i.e. lines containing the segments of the trajectory are tangent to the same sphere.*



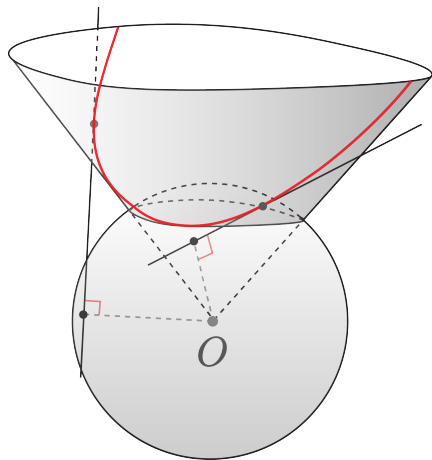
## Geodesic flows on cones

### Theorem 1

Let  $\gamma(s)$  be a geodesic on a cone  $K \subset \mathbb{R}^{N+1}$ . Then the quantity

$$I = \|\gamma(s)\|^2 - \frac{\langle \gamma(s), \gamma'(s) \rangle^2}{\|\gamma'(s)\|^2}$$

remains constant along  $\gamma$ . Geometrically,  $I$  represents the squared distance from the vertex  $O$  to the tangent line of  $\gamma$ .



## Geodesics on Cones: Two Classes

### Lemma 1

Every geodesic  $\gamma(s)$  on  $K$  with  $\|\gamma'(s)\| = 1$ , after an appropriate shift of parameter, belongs to one of the following two classes:

(i) **Radial geodesics (generatrices):**

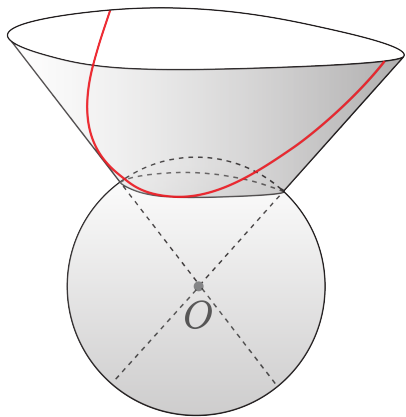
$$\gamma(s) = sp, \quad p \in \Sigma, \quad s \in (-\infty, +\infty),$$

which are straight lines passing through the vertex  $O$ . They satisfy  $I = 0$ .

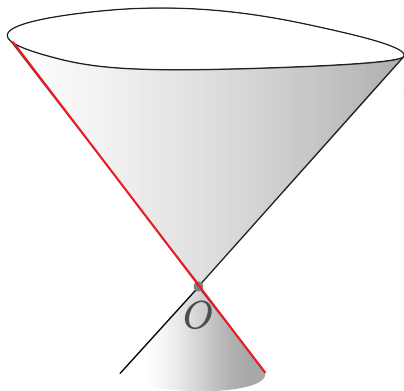
(ii) **Non-radial geodesics:**

$$\gamma(s) = q(s)\sqrt{s^2 + I}, \quad s \in (-\infty, +\infty),$$

where  $q(s)$  is some curve on  $\Sigma$ . They satisfy  $I > 0$ .



$$I > 0$$



$$I = 0$$

## Geodesics on Cones: Projection and Asymptotics

Let

$$\Sigma = K \cap \mathbb{S}^N.$$

Let  $\gamma(s) \subset K$  be a non-radial geodesic, with  $I = 1$  and  $\|\gamma'(s)\| = 1$ .

### Lemma 2

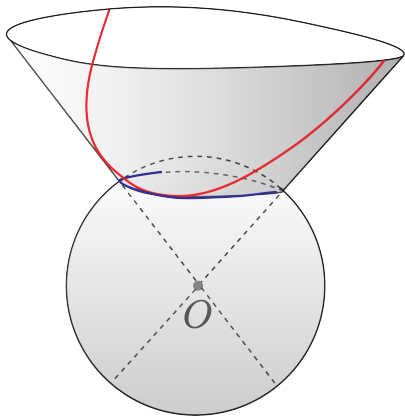
- 1) The geodesic  $\gamma(s)$  is tangent to  $\mathbb{S}^N$  at a unique point  $\gamma(s_0)$ . Its radial projection

$$\tilde{\gamma}(\tilde{s}) = \frac{\gamma(s)}{\|\gamma(s)\|},$$

where

$$s = \tan \tilde{s}, \quad \tilde{s} \in \left(-\frac{\pi}{2}, \frac{\pi}{2}\right),$$

is a geodesic in  $\Sigma$ , and  $\tilde{s}$  is the arc-length parameter of  $\tilde{\gamma}$ ,  $\|\tilde{\gamma}'(\tilde{s})\| = 1$ .



## Lemma 2 (continued)

- 2) Conversely, let  $\tilde{\gamma}(\tilde{s})$ ,  $\tilde{s} \in (-\frac{\pi}{2}, \frac{\pi}{2})$ , be an interval of a geodesic on  $\Sigma$  of length  $\pi$ , with  $\tilde{s}$  as its arc-length parameter. Then

$$\gamma(s) = \tilde{\gamma}(\tilde{s})\sqrt{s^2 + 1}, \quad \tilde{s} = \arctan s, \quad s \in (-\infty, +\infty),$$

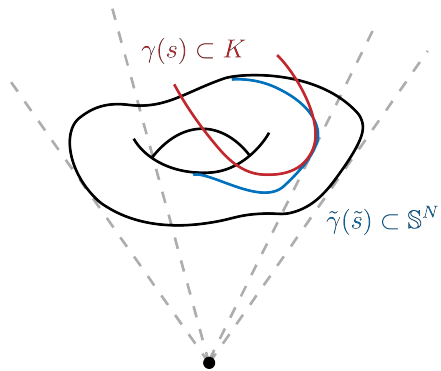
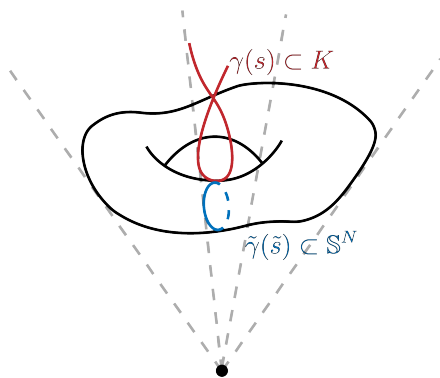
is a geodesic on  $K$ , with  $s$  as its arc-length parameter,  $\|\gamma'(s)\| = 1$ , touching  $\mathbb{S}^N$  at  $\tilde{\gamma}(0) = \gamma(0)$ .

- 3) The following limits exist:

$$\lim_{s \rightarrow +\infty} \gamma'(s) = \lim_{s \rightarrow +\infty} \frac{\gamma(s)}{\|\gamma(s)\|} = \tilde{\gamma}\left(\frac{\pi}{2}\right) \in K,$$

$$\lim_{s \rightarrow -\infty} \gamma'(s) = - \lim_{s \rightarrow -\infty} \frac{\gamma(s)}{\|\gamma(s)\|} = -\tilde{\gamma}\left(-\frac{\pi}{2}\right) \in K.$$

## Remark



## Superintegrability

### Theorem 2

There exist continuous first integrals  $I^1, \dots, I^{2N+2} : T^1K \rightarrow \mathbb{R}$  of the geodesic flow on  $T^1K$ , which are  $C^1$ -smooth on  $T^1K^+ \cup T^1K^-$ , such that the image of the map

$$\mathcal{I} = (I^1, \dots, I^{2N+2}) : T^1K \rightarrow \mathbb{R}^{2N+2}$$

has the property that each point in the image, except the origin in  $\mathbb{R}^{2N+2}$ , determines a unique geodesic on  $K$ , while the origin corresponds to all radial geodesics on  $K$ .

## Proof of Theorem 2: Construction of First Integrals

- Let us define two subsets of  $T^1K$ :

$$\mathcal{T} = \{(x, v) \in T^1K \mid x \neq kv \text{ for any } k \in \mathbb{R}\},$$
$$\mathcal{S} = \{(x, v) \in T^1K \mid x = kv \text{ for some } k \in \mathbb{R}\}.$$

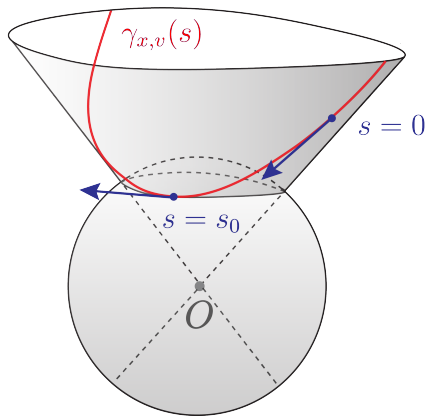
- For  $(x, v) \in \mathcal{T}$ , let  $\gamma_{x,v}(s)$  denote the geodesic with

$$\gamma_{x,v}(0) = x, \quad \gamma'_{x,v}(0) = v.$$

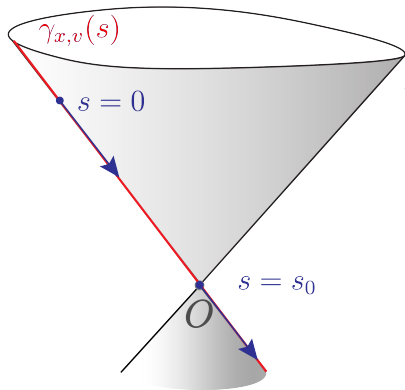
- Any non-radial geodesic  $\gamma_{x,v}(s)$  on  $K$  touches the sphere

$$\mathbb{S}^N(\sqrt{I}) = \{x \in \mathbb{R}^{N+1} : \|x\|^2 = I\}$$

at a unique point  $\gamma_{x,v}(s_0)$ , where  $s_0 = s_0(x, v)$  is a function depends on  $(x, v)$ .



$$(x, v) \in \mathcal{T}$$



$$(x, v) \in \mathcal{S}$$

- Let us define functions on  $\mathcal{T} \subset T^1K$ :

$$J_j(x, v) := \gamma_{x,v}^j(s_0(x, v)), \quad j = 1, \dots, N + 1,$$

$$J_{N+1+j}(x, v) := \gamma'_{x,v}{}^j(s_0(x, v)), \quad j = 1, \dots, N + 1.$$

Here the superscript  $j$  denotes the  $j$ -th Euclidean coordinate of a vector in  $\mathbb{R}^{N+1}$ .

- By construction, the functions  $J^1, \dots, J^{2N+2}$  are constant along each geodesic trajectory in  $\mathcal{T}$  and therefore form first integrals of the system.

## Smooth Integrals on $\mathcal{T}$

### Lemma 3

The functions  $J_1, \dots, J_{2N+2}$  are  $C^1$ -smooth first integrals of the geodesic flow restricted to  $\mathcal{T}$ . Moreover, the image point

$$\mathcal{J} = (J_1, \dots, J_{2N+2}) \in \mathbb{R}^{2N+2}$$

uniquely determines a non-radial geodesic.

**Remark.** The first  $N + 1$  integrals  $(J_1, \dots, J_{N+1}) = \gamma_{x,v}(s_0)$  can be extended continuously to  $\mathcal{S}$ , while  $(J_{N+2}, \dots, J_{2N+2}) = \gamma'_{x,v}(s_0)$  cannot be extended continuously to  $\mathcal{S}$ .

## Smooth Integrals on $\mathcal{T} \cup \mathcal{S}$

Let us define

$$\mathcal{I}: T^1K \rightarrow \mathbb{R}^{2N+2}$$

by

$$\mathcal{I}(x, v) = \begin{cases} e^{-\frac{1}{I^2(x, v)}} (\gamma_{x, v}(s_0(x, v)), \gamma'_{x, v}(s_0(x, v))), & \text{for } (x, v) \in \mathcal{T}, \\ 0, & \text{for } (x, v) \in \mathcal{S}. \end{cases}$$

Let  $I_k$  denote the  $j$ -th Euclidean coordinate of  $\mathcal{I}(x, v)$ .

### Lemma 4

The functions  $I_1, \dots, I_{2N+2}$  are first integrals of the geodesic flow on  $T^1K$  with the following properties:

- 1) They are continuous on the entire unit tangent bundle  $T^1K$ ;
- 2) They are  $C^1$ -smooth on the smooth part  $T^1K^+ \cup T^1K^-$  of  $T^1K$ ;
- 3) The map  $\mathcal{I} = (I_1, \dots, I_{2N+2})$  uniquely determines any non-radial geodesic (where  $\mathcal{I} \neq 0$ ), while mapping all radial geodesics to the origin  $0 \in \mathbb{R}^{2N+2}$ .

## Complete Integrability

### Theorem 3

The geodesic flow restricted to the open dense subset  $\mathcal{M} \subset T^*K^+$  is completely integrable; that is, there exist  $n + 1$  smooth first integrals  $\mathcal{F}_0 = H, \mathcal{F}_1, \dots, \mathcal{F}_n$  on  $\mathcal{M}$  that are pairwise in involution, i.e.,  $\{\mathcal{F}_i, \mathcal{F}_j\} = 0$ , and functionally independent almost everywhere.

## Complete Integrability

- Let  $(t, z)$  be local coordinates on  $K^+$ , where  $t$  is the radial coordinate and  $z$  represents coordinates on  $\Sigma$ . Let  $(p_0, p)$  be the corresponding dual coordinates on cotangent space.
- The cone  $K^+$  carries the metric

$$g = dt^2 + t^2 \sum_{i,j} g_{ij} dz^i dz^j.$$

- The geodesic flow is generated by the Hamiltonian

$$H(t, z; p_0, p) = \frac{1}{2} p_0^2 + \frac{1}{2t^2} \sum_{i,j} g^{ij}(z) p_i p_j$$

obtained via the *Legendre transform*.

- We restrict to the open dense subset

$$\mathcal{M} = \{(t, z; p_0, p) \in T^*K^+ \mid p \neq 0\},$$

which corresponds to non-radial geodesics.

## Construction of Commuting First Integrals

- Extend the integrals  $J_k$ ,  $k = 1, \dots, N + 1$ , from unit-speed geodesics to all nonzero velocities by requiring zero-degree homogeneity in  $v$ :

$$\tilde{J}_k(x, v) := J_k\left(x, \frac{v}{\|v\|}\right), \quad v \neq 0.$$

- Modify the first integrals  $\tilde{J}_k(x, v)$  by  $\sqrt{I}$ ,

$$\tilde{F}_k = \frac{\tilde{J}_k}{\sqrt{I}}, \quad k = 1, \dots, N + 1.$$

- Via the Legendre transform, these functions define smooth first integrals

$$F_k: \mathcal{M} \subset T^*K^+ \rightarrow \mathbb{R}.$$

- The integrals  $F_k$  are in involution and satisfy

$$\text{rank}(F_1, \dots, F_{N+1}) = \dim \Sigma = n.$$

Thank you very much!