

ON THE POLYNOMIAL INTEGRABILITY OF A SYSTEM MOTIVATED BY THE RIEMANN ELLIPSOID PROBLEM

JAUME LLIBRE¹ AND CLÀUDIA VALLS²

Abstract. We consider differential systems obtained by coupling two Euler–Poincaré systems. The motivation to consider such systems can be traced back to the Riemann ellipsoid problem. We provide new cases for which these systems are completely integrable. We also prove that these systems either are completely integrable or have at most four functionally independent analytic first integrals.

Mathematics Subject Classification. 34C05, 34A34, 34C14.

Received October 13, 2014.

1. INTRODUCTION AND STATEMENT OF THE MAIN RESULTS

Consider the following system of differential equations

$$\begin{aligned}\frac{dx}{dt} &= \nabla_x G(x, y) \wedge x, \\ \frac{dy}{dt} &= \nabla_y G(x, y) \wedge y,\end{aligned}\tag{1.1}$$

where $(x, y) \in \mathbb{R}^3 \times \mathbb{R}^3$ and G is the quadratic form

$$G = \frac{1}{2} \sum_{i=1}^3 (a_i(x_i^2 + y_i^2) + 2b_i x_i y_i).$$

The a_i, b_i , $i = 1, 2, 3$ are real constants. To avoid the trivial cases, at least one of the coupling constants b_i 's is assumed to be different from zero. Of course, $x = 0$ (or $y = 0$) is an invariant subspace and here system (1.1) reduces to the Euler–Poincaré equations, see for instance [1, 2]. The motivation to consider such systems can be traced back to the Riemann ellipsoid problem, see [6, 8], and for more details the last part of Section 1 of the paper [9] where one page is dedicated to explain this connection, and also the papers [3, 10]. Other results on the integrability of quadratic Hamiltonian systems similar to system (1.1) can be found in [11].

Keywords and phrases. Polynomial first integrals, homogeneous differential systems, Riemann ellipsoid problem, Euler–Poincaré systems, complete integrability.

¹ Departament de Matemàtiques, Universitat Autònoma de Barcelona, 08193 Bellaterra, Barcelona, Catalonia, Spain.
jllibre@mat.uab.cat

² Departamento de Matemática, Instituto Superior Técnico, Universidade Técnica de Lisboa, Av. Rovisco Pais 1049–001, Lisboa, Portugal. cvals@math.ist.utl.pt

Expanding the notation, system (1.1) writes as:

$$\begin{aligned}
 \dot{x}_1 &= (a_2 - a_3)x_2x_3 + b_2x_3y_2 - b_3x_2y_3 = P_1(x_1, x_2, x_3, y_1, y_2, y_3), \\
 \dot{x}_2 &= (a_3 - a_1)x_1x_3 + b_3x_1y_3 - b_1x_3y_1 = P_2(x_1, x_2, x_3, y_1, y_2, y_3), \\
 \dot{x}_3 &= (a_1 - a_2)x_1x_2 + b_1x_2y_1 - b_2x_1y_2 = P_3(x_1, x_2, x_3, y_1, y_2, y_3), \\
 \dot{y}_1 &= b_2x_2y_3 - b_3x_3y_2 + (a_2 - a_3)y_2y_3 = P_4(x_1, x_2, x_3, y_1, y_2, y_3), \\
 \dot{y}_2 &= b_3x_3y_1 - b_1x_1y_3 + (a_3 - a_1)y_1y_3 = P_5(x_1, x_2, x_3, y_1, y_2, y_3), \\
 \dot{y}_3 &= b_1x_1y_2 - b_2x_2y_1 + (a_1 - a_2)y_1y_2 = P_6(x_1, x_2, x_3, y_1, y_2, y_3),
 \end{aligned}
 \tag{1.2}$$

where $(x_1, x_2, x_3, y_1, y_2, y_3) \in \mathbb{R}^6$ and $a_i, b_i \in \mathbb{R}$ for $i = 1, 2, 3$ such that at least one b_i is assumed to be different from zero.

It is immediate to verify that system (1.2) has the following polynomial three first integrals

$$H_1 = \sum_{i=1}^3 x_i^2, \quad H_2 = \sum_{i=1}^3 y_i^2, \quad H_3 = \sum_{i=1}^3 [a_i(x_i^2 + y_i^2) + 2b_ix_iy_i].$$

which are functionally independent. We recall that given U an open set of \mathbb{R}^6 such that $\mathbb{R}^6 \setminus U$ has zero Lebesgue measure, we say that a real function $H = H(x_1, x_2, x_3, y_1, y_2, y_3) : U \subset \mathbb{R}^6 \rightarrow \mathbb{R}$ is a *first integral* if H is constant for all values of a solution $(x_1(t), x_2(t), x_3(t), y_1(t), y_2(t), y_3(t))$ of system (1.2) contained in U , i.e. H is a first integral in U if and only if

$$\sum_{i=1}^3 \left(\frac{\partial H}{\partial x_i} P_i(x_1, x_2, x_3, y_1, y_2, y_3) + \frac{\partial H}{\partial y_i} P_{i+3}(x_1, x_2, x_3, y_1, y_2, y_3) \right) = 0$$

on the points of U . Moreover, the first integrals H_1, \dots, H_r are *functionally independent* if the $r \times 6$ matrix

$$\begin{pmatrix} \partial H_1 / \partial x_1 & \dots & \partial H_1 / \partial y_3 \\ \vdots & \dots & \vdots \\ \partial H_r / \partial x_1 & \dots & \partial H_r / \partial y_3 \end{pmatrix} (x_1, x_2, x_3, y_1, y_2, y_3)$$

has rank r at all points $(x_1, x_2, x_3, y_1, y_2, y_3) \in \mathbb{R}^6$ where they are defined except perhaps in a zero Lebesgue measure set.

We are interested in finding additional polynomial first integrals which are functionally independent with H_1, H_2 and H_3 . We recall that the first natural class to investigate the existence of first integrals is the class of the polynomials since it is the easiest one. Only after this class is completely understood it makes sense to go to bigger classes of functions to look for integrability.

We know that since system (1.2) has zero divergence it follows from Theorem 2.7 of [5] that if it has 4 functionally independent analytic first integrals then the system is *completely integrable*, i.e. it has 5 first integrals functionally independent.

We note that system (1.2) is invariant under the diffeomorphism

$$\tau(x_1, x_2, x_3, y_1, y_2, y_3, a_1, a_2, a_3, b_1, b_2, b_3) \rightarrow (x_2, x_3, x_1, y_2, y_3, y_1, a_2, a_3, a_1, b_2, b_3, b_1).$$

First we obtain some polynomial first integrals.

Theorem 1.1. *The differential systems (1.2) have a fourth polynomial first integral H_4 functionally independent with H_1, H_2 and H_3 if*

- (a) $b_1 = \pm b_2$ and $a_1 = a_2$, then $H_4 = \pm x_3 + y_3$;

- (b) $b_1 = \pm b_3$ and $a_1 = a_3$, then $H_4 = \pm x_2 + y_2$;
 (c) $b_2 = \pm b_3$ and $a_2 = a_3$, then $H_4 = \pm x_1 + y_1$;
 (d) $b_1 = a_2 - a_1 + b_2$, $b_3 = a_3 - a_2 - b_2$, $a_1 \neq a_2$ and $a_3 \neq a_2$, then
 $H_4 = (x_1 + y_1)^2 + (x_2 + y_2)^2 + (x_3 - y_3)^2$;
 (e) $b_1 = a_1 - a_2 + b_2$, $b_3 = a_3 - a_2 + b_2$, $a_1 \neq a_2$ and $a_3 \neq a_2$, then
 $H_4 = (x_1 - y_1)^2 + (x_2 - y_2)^2 + (x_3 - y_3)^2$;
 (f) $b_1 = a_2 - a_1 - b_2$, $b_3 = a_2 - a_3 - b_2$, $a_1 \neq a_2$ and $a_3 \neq a_2$, then
 $H_4 = (x_1 + y_1)^2 + (x_2 - y_2)^2 + (x_3 + y_3)^2$;
 (g) $b_1 = a_1 - a_2 - b_2$, $b_3 = a_2 - a_3 + b_2$, $a_1 \neq a_2$ and $a_2 \neq a_3$, then
 $H_4 = (x_1 - y_1)^2 + (x_2 + y_2)^2 + (x_3 + y_3)^2$;
 (h) $b_1 = a_1 - a_2 + b_2$, $b_3 = a_2 - a_3 - b_2$, $a_1 \neq a_2$ and $a_3 \neq a_2$, then
 $H_4 = \frac{a_2 - a_3 - b_3}{a_2 - a_3}(x_1 - y_1)^2 + \frac{a_1 - a_3 - b_3}{a_1 - a_3}(x_2 - y_2)^2 + (x_3 - y_3)^2$;
 (i) $b_1 = a_2 - a_1 - b_2$, $b_3 = a_3 - a_2 + b_2$, $a_1 \neq a_2$ and $a_3 \neq a_2$, then
 $H_4 = -\frac{a_1 - a_2 + b_1}{a_2 - a_3}(x_1 + y_1)^2 - \frac{b_1}{a_1 - a_3}(x_2 - y_2)^2 + (x_3 + y_3)^2$;
 (j) $b_1 = a_2 - a_1 + b_2$, $b_3 = a_2 - a_3 + b_2$, $a_1 \neq a_2$ and $a_2 \neq a_3$, then
 $H_4 = -\frac{b_2}{a_2 - a_3}(x_1 + y_1)^2 + \frac{a_1 - a_2 - b_2}{a_1 - a_3}(x_2 + y_2)^2 + (x_3 - y_3)^2$;
 (k) $b_1 = a_1 - a_2 - b_2$, $b_3 = a_3 - a_2 - b_2$, $a_1 \neq a_2$ and $a_2 \neq a_3$, then
 $H_4 = -\frac{b_2}{a_2 - a_3}(x_1 - y_1)^2 + \frac{a_1 - a_2 - b_2}{a_1 - a_3}(x_2 + y_2)^2 + (x_3 + y_3)^2$.

The cases of integrability of Theorem 1.1 were already known by Negrini (see Thms. 2 and 3 of [9]), but he did not know that the fourth functionally independent first integral of systems (1.2) of the statements (a), (b) and (c) of Theorem 1.1 can be polynomial.

Theorem 1.1 can be checked easily by direct computations.

Corollary 1.2. *The differential systems (1.2) satisfying the conditions of Theorem 1.1 are completely integrable.*

Corollary 1.2 is proved in Section 2, but it was also known by Negrini in [9]. In [9] the author also gives conditions for the existence or non-existence of meromorphic first integrals for system (1.2).

Theorem 1.3. *If a differential system (1.2) is completely integrable with analytic first integrals, then it satisfies one of the conditions of Theorem 1.1. Otherwise, the differential system (1.2) has at most 4 functionally independent analytic first integrals.*

Theorem 1.3 is proved in Section 3.

2. PROOF OF COROLLARY 1.2

The following result is due to Jacobi. For a proof in a more general setting see Theorem 2.7 of [5].

Theorem 2.1. *Consider an analytic differential system in \mathbb{R}^n of the form*

$$\frac{dx}{dt} = \dot{x} = P(x), \quad x = (x_1, \dots, x_n) \in \mathbb{R}^n \quad (2.1)$$

with $P(x) = (P_1(x), \dots, P_n(x))$. Assume that

$$\sum_{i=1}^n \frac{\partial P_i}{\partial x_i} = 0 \quad (\text{i.e. it has zero divergence})$$

and that it admits $n - 2$ first integrals, $I_i(x) = c_i$ with $i = 1, \dots, n - 2$ functionally independent. These integrals define, up to a relabeling of the variables, an invertible transformation mapping from (x_1, \dots, x_n) to $(c_1, \dots, c_{n-2}, x_{n-1}, x_n)$ given by

$$y_i = I_i(x), \quad i = 1, \dots, n - 2, \quad y_{n-1} = x_{n-1}, \quad y_n = x_n.$$

Let Δ be the Jacobian of the transformation

$$\Delta = \det \begin{pmatrix} \partial_{x_1} I_1 & \partial_{x_2} I_1 & \cdots & \partial_{x_{n-2}} I_1 \\ \partial_{x_1} I_2 & \partial_{x_2} I_2 & \cdots & \partial_{x_{n-2}} I_2 \\ \vdots & \vdots & \ddots & \vdots \\ \partial_{x_1} I_{n-2} & \partial_{x_2} I_{n-2} & \cdots & \partial_{x_{n-2}} I_{n-2} \end{pmatrix}.$$

Then system (2.1) admits an extra first integral given by

$$I_{n-1} = \int \frac{1}{\Delta} (\tilde{P}_n dx_{n-1} - \tilde{P}_{n-1} dx_n),$$

where the tilde denotes the quantities expressed in the variables $(c_1, \dots, c_{n-2}, x_{n-1}, x_n)$. Moreover this first integral is functionally independent with the previous $n - 2$ first integrals, that is, the system is completely integrable.

Note that from the expression of the additional first integral I_{n-1} , we see that in general such extra first integral can be non-analytic when the previous $n - 2$ first integrals are analytic.

Proof of Corollary 1.2. It is immediate to verify that the differential systems (1.2) in \mathbb{R}^6 have zero divergence because every P_i does not depend on x_i for $i = 1, 2, 3$, and P_i does not depend on y_{i-3} for $i = 4, 5, 6$. In the case of the conditions given in Theorem 1.1 the differential systems (1.2) have $4 = 6 - 2$ first integrals functionally independent. So in this case they satisfy the assumptions of Theorem 2.1. Therefore this case is completely integrable. \square

3. PROOF OF THEOREM 1.3

We denote by \mathbb{Z}_+ the set of non-negative integers. The following result, due to Zhang [12], will be used in a strong way in the proof of Theorem 1.3.

Theorem 3.1. *For an analytic vector field \mathcal{X} defined in a neighborhood of the origin in \mathbb{R}^n associated to system (2.1) with $P(0) = 0$, let $\lambda_1, \dots, \lambda_n$ be the eigenvalues of $DP(0)$. Set*

$$G = \left\{ (k_1, \dots, k_n) \in (\mathbb{Z}_+)^n : \sum_{i=1}^n k_i \lambda_i = 0, \sum_{i=1}^n k_i > 0 \right\}.$$

Assume that system (2.1) has $r < n$ functionally independent analytic first integrals $\Phi_1(x), \dots, \Phi_r(x)$ in a neighborhood of the origin. If the \mathbb{Z} -linear space generated by G has dimension r , then any nontrivial analytic first integral of system (2.1) in a neighborhood of the origin is an analytic function of $\Phi_1(x), \dots, \Phi_r(x)$.

Extensions of Theorem 3.1 can be found in [4, 7].

We call each element $(k_1, \dots, k_n) \in G$ a resonant lattice of the eigenvalues $\lambda_1, \dots, \lambda_n$.

Direct calculations show that the differential systems (1.2) have seven planes of singularities, but we only use for proving our result two of these planes of singularities.

The idea of the proof is to use Theorem 3.1. Note that From Theorem 3.1 we know that the number of functionally independent analytic first integrals of the differential systems (1.2) in a neighborhood of each of the singularities, say for example, S_1 is at most the number of linearly independent elements of the set

$$G_1 = \left\{ (k_1, \dots, k_6) \in (\mathbb{Z}_+)^6 : \sum_{i=1}^6 k_i \lambda_i = 0, \sum_{i=1}^6 k_i > 0 \right\}. \tag{3.1}$$

So, we compute when we can have five linearly independent elements of the set G_1 . We find that to have five linearly independent elements we must satisfy two type of conditions that we call (i) and (ii). Investigating condition (i) we find some conditions given in Theorem 1.1 and some others. To study conditions (i) that are not inside the condition given in Theorem 1.1 we use a second lattice G_2 corresponding to a second singularity S_2 of the system. We compute again, for S_2 when, under these remaining conditions the number of linearly independent elements of the set G_2 can be five and we find that this is only possible when we are under some of the conditions given in Theorem 1.1. Now we investigate condition (ii). To study conditions (ii) we divide it into two cases (ii.1) and (ii.2), because the technicalities involved are different for both cases. When we investigate case (ii.1) we find some conditions given in Theorem 1.1 and another extra condition. To investigate if this extra condition can have five linearly independent analytic first integrals we use the second lattice S_2 . We compute again, for S_2 when, under this extra condition the number of linearly independent elements of the set G_2 can be five and we find that never. Finally, when we study case (ii.2) we find some conditions given in Theorem 1.1 and six extra conditions. To investigate if these extra conditions can have five linearly independent analytic first integrals, again we use the second lattice S_2 . We compute again, for S_2 when, under these extra conditions the number of linearly independent elements of the set G_2 can be five and we find that never. So the proof will be complete.

At the singularity $S_1 = (0, x_2, 0, 0, y_2, 0)$, the 6-tuple of eigenvalues $\lambda = (\lambda_1, \dots, \lambda_6)$ of the linear part of the differential systems (1.2) are

$$\lambda = \left(0, 0, -\sqrt{\frac{A_1 - \sqrt{B_1}}{2}}, \sqrt{\frac{A_1 - \sqrt{B_1}}{2}}, -\sqrt{\frac{A_1 + \sqrt{B_1}}{2}}, \sqrt{\frac{A_1 + \sqrt{B_1}}{2}} \right), \tag{3.2}$$

where

$$\begin{aligned} A_1 &= ((a_1 - a_2)(a_2 - a_3) - b_2^2)(x_2^2 + y_2^2) + 2((a_1 - 2a_2 + a_3)b_2 - b_1b_3)x_2y_2, \\ B_1 &= A_1^2 - 4\Delta_1, \end{aligned}$$

with

$$\begin{aligned} \Delta_1 &= ((a_2 - a_1)b_2(x_2^2 + y_2^2) + ((a_1 - a_2)^2 + b_2^2 - b_1^2)x_2y_2) \\ &\quad \times ((a_2 - a_3)b_2(x_2^2 + y_2^2) + ((a_2 - a_3)^2 + b_2^2 - b_3^2)x_2y_2). \end{aligned}$$

From Theorem 3.1 we know that the number of functionally independent analytic first integrals of the differential systems (1.2) in a neighborhood of the singularity S_1 is at most the number of linearly independent elements of the set G_1 given in (3.1). According to the eigenvalues (3.2) the resonant lattices satisfy

$$\sqrt{A_1 - \sqrt{B_1}}(k_4 - k_3) + \sqrt{A_1 + \sqrt{B_1}}(k_6 - k_5) = 0. \tag{3.3}$$

This last equation has the following linearly independent non-negative solutions (k_1, \dots, k_6) :

$$(1, 0, 0, 0, 0, 0), (0, 1, 0, 0, 0, 0), (0, 0, 1, 1, 0, 0) \text{ and } (0, 0, 0, 0, 1, 1).$$

In order that equation (3.3) has an additional linearly independent non-negative integer solutions different from the above list, we must have:

- (i) either $(A_1 - \sqrt{B_1})(A_1 + \sqrt{B_1}) = 0$;
- (ii) or $(A_1 - \sqrt{B_1})(A_1 + \sqrt{B_1}) \neq 0$ and $\sqrt{A_1 - \sqrt{B_1}}/\sqrt{A_1 + \sqrt{B_1}}$ is a rational number. Then $\Delta_1 \neq 0$ and $A_1 \neq 0$ (otherwise $\sqrt{-\sqrt{B_1}}/\sqrt{\sqrt{B_1}}$ cannot be a rational number). Set

$$\frac{\sqrt{A_1 - \sqrt{B_1}}}{\sqrt{A_1 + \sqrt{B_1}}} = \frac{m}{n}, \quad m, n \in \mathbb{Z} \setminus \{0\} \text{ coprime.}$$

This last equality can be written in an equivalent way as

$$\frac{\Delta_1}{A_1^2} = \frac{m^2 n^2}{(m^2 + n^2)^2},$$

where we have used the fact that $B_1 = A_1^2 - 4\Delta_1$.

In case (i) we obtain the following independent conditions:

$$\begin{aligned} b_1 &= \pm b_2, \quad a_1 = a_2; \\ b_2 &= \pm b_3, \quad a_2 = a_3; \\ b_1 &= \pm(a_1 - a_2), \quad b_2 = 0; \\ b_3 &= \pm(a_2 - a_3), \quad b_2 = 0. \end{aligned} \tag{3.4}$$

In the first four cases we are inside the conditions of Theorem 1.1. Now we shall consider the last four cases. We denote them by

$$s_{1,2} = \{b_1 = \pm(a_1 - a_2), \quad b_2 = 0\}, \quad s_{3,4} = \{b_3 = \pm(a_2 - a_3), \quad b_2 = 0\}.$$

Lemma 3.2. *The differential systems (1.2) under one of the conditions s_1, s_2, s_3 or s_4 , either satisfy the conditions of Theorem 1.1, or the eigenvalues of the singularity $S_2 = (x_1, 0, 0, y_1, 0, 0)$ do not have a fifth linearly independent resonant lattice.*

Proof. At the singularity $S_2 = (x_1, 0, 0, y_1, 0, 0)$, the 6-tuple of eigenvalues of the linear part of the differential systems (1.2) are given by

$$\lambda = \left(0, 0, -\sqrt{\frac{A_2 - \sqrt{B_2}}{2}}, \sqrt{\frac{A_2 - \sqrt{B_2}}{2}}, -\sqrt{\frac{A_2 + \sqrt{B_2}}{2}}, \sqrt{\frac{A_2 + \sqrt{B_2}}{2}} \right), \tag{3.5}$$

where

$$\begin{aligned} A_2 &= -((a_1 - a_2)(a_1 - a_3) + b_1^2)(x_1^2 + y_1^2) + 2((a_2 - 2a_1 + a_3)b_1 - b_2 b_3)x_1 y_1, \\ B_2 &= A_2^2 - 4\Delta_2, \end{aligned}$$

with

$$\begin{aligned} \Delta_2 &= ((a_1 - a_2)b_1(x_1^2 + y_1^2) + ((a_1 - a_2)^2 + b_1^2 - b_2^2)x_1 y_1) \\ &\quad \times ((a_1 - a_3)b_1(x_1^2 + y_1^2) + ((a_1 - a_3)^2 + b_1^2 - b_3^2)x_1 y_1). \end{aligned}$$

Now direct calculations show that under one of the conditions s_1, s_2, s_3, s_4 , the equation $\Delta_2 = 0$ yields that either $b_1 = \pm b_3, a_1 = a_3$ and $b_2 = 0$; or $b_2 = b_1 = 0$ and $a_1 = a_2$; or $b_1 = b_2 = 0$ and $b_3 = \pm(a_2 - a_3) = \pm(a_1 - a_3)$. This last condition in fact splits into four different conditions. In all the cases we are under the conditions

of Theorem 1.1. Then, under one of the conditions s_1, s_2, s_3 or s_4 , either $\Delta_2 = 0$ and then we are under the conditions of Theorem 1.1, or $\Delta_2 \neq 0$. Now, working in a similar way as we did for the singularities S_1 for studying if there is a fifth linearly independent resonant lattice at S_1 , we need to check if $\sqrt{A_2 - \sqrt{B_2}}/\sqrt{A_2 + \sqrt{B_2}} \neq 0$ is a rational number. For S_2 under one of the conditions s_1, s_2, s_3 or s_4 we write

$$\frac{\sqrt{A_2 - \sqrt{B_2}}}{\sqrt{A_2 + \sqrt{B_2}}} = \frac{m_2}{n_2}, \quad m_2, n_2 \in \mathbb{Z} \setminus \{0\} \text{ coprime.}$$

This last equation can be written as

$$\frac{\Delta_2}{A_2^2} = \frac{m_2^2 n_2^2}{(n_2 + m_2)^2}. \tag{3.6}$$

Clearly we have that $A_2 \neq 0$, otherwise $\sqrt{A_2 - \sqrt{B_2}}/\sqrt{A_2 + \sqrt{B_2}}$ is not a rational number. Δ_2 should be a square of $(a_1 - a_2)b_1(x_1^2 + y_1^2) + ((a_1 - a_2)^2 + b_1^2 - b_2^2)x_1y_1$ or of $(a_1 - a_3)b_1(x_1^2 + y_1^2) + ((a_1 - a_3)^2 + b_1^2 - b_3^2)x_1y_1$. Without loss of generality we can write it as

$$\begin{aligned} &(a_1 - a_2)b_1(x_1^2 + y_1^2) + ((a_1 - a_2)^2 + b_1^2 - b_2^2)x_1y_1 \\ &= L_2^2((a_1 - a_3)b_1(x_1^2 + y_1^2) + ((a_1 - a_3)^2 + b_1^2 - b_3^2)x_1y_1), \end{aligned} \tag{3.7}$$

and it is easy to check that $A_2/((a_1 - a_3)b_1(x_1^2 + y_1^2) + ((a_1 - a_3)^2 + b_1^2 - b_3^2)x_1y_1)$ is a constant. Set

$$A_2 = K_2((a_1 - a_3)b_1(x_1^2 + y_1^2) + ((a_1 - a_3)^2 + b_1^2 - b_3^2)x_1y_1). \tag{3.8}$$

Then, from (3.7) and (3.8) equating to zero the coefficients of the monomials in the variables x_1 and y_1 we have

$$\begin{aligned} &-b_1(-a_1 + a_2 + L_2^2(a_1 - a_3)) = 0, \\ &(a_1 - a_2)^2 + b_1^2 - b_2^2 - L_2^2((a_1 - a_3)^2 + b_1^2 - b_3^2) = 0, \\ &(a_1 - a_3)(a_2 - a_1) - b_1^2 + b_1K_2(a_3 - a_1) = 0, \\ &2b_1(a_2 + a_3 - 2a_1) - 2b_2b_3 - K_2((a_1 - a_3)^2 + b_1^2 - b_3^2) = 0, \end{aligned} \tag{3.9}$$

where $L_2/K_2 = m_2n_2/(n_2^2 + m_2^2) \neq 0$. For the conditions s_1 and s_2 we have that the solutions of (3.9) are

$$\begin{aligned} &b_3 = \pm(a_1 - a_3), \quad a_1 = a_2; \\ &b_3 = \pm \frac{L_2^2 - 1}{L_2^2}(a_1 - a_2), \quad K = \pm(1 + L_2^2), \quad a_3 = a_1 + \frac{a_2 - a_1}{L_2^2}, \end{aligned}$$

where the last condition corresponds in fact to four conditions. In all cases we are under the assumptions of Theorem 1.1 (note that in the last four cases we have in fact that $b_3 = \pm(a_2 - a_3)$). Finally, for the conditions s_3 and s_4 we have that the solutions of (3.9) are

$$\begin{aligned} &a_2 = a_1, \quad b_1 = 0; \\ &b_1 = \pm(a_1 - a_2) = \pm(a_1 - a_3), \quad K_2^2 = 4, \quad L_2^2 = 1; \\ &b_1 = \pm(a_1 - a_2), \quad K_2 = \mp(1 + L_2^2), \quad a_3 = a_1 \mp \frac{b_1}{L_2^2}, \end{aligned}$$

where every one of the two last conditions correspond in fact to two conditions. In all cases we are under the assumptions of Theorem 1.1 (note that in the last four cases we also have that $b_3 = \pm(a_2 - a_3)$). This ends the proof of the lemma. □

From Theorem 3.1 and Lemma 3.2 we have proved that in the case (i) the differential systems (1.2) either satisfy the conditions of Theorem 1.1, or have at most four functionally independent polynomial first integrals. Next we consider the case (ii).

In case (ii) Δ_1/A_1^2 has the form $m_1^2 n_1^2 / (n_1 + m_1)^2$ with $m, n \in \mathbb{Z} \setminus \{0\}$ coprime. So it follows from the expressions of Δ_1 and A_1 that Δ_1 should be a square of $(a_2 - a_1)b_2(x_2^2 + y_2^2) + ((a_1 - a_2)^2 + b_2^2 - b_1^2)x_2y_2$ or of $(a_2 - a_3)b_2(x_2^2 + y_2^2) + ((a_2 - a_3)^2 + b_2^2 - b_3^2)x_2y_2$. Without loss of generality we can write it as

$$\begin{aligned} &(a_2 - a_1)b_2(x_2^2 + y_2^2) + ((a_1 - a_2)^2 + b_2^2 - b_1^2)x_2y_2 \\ &= L_1^2((a_2 - a_3)b_2(x_2^2 + y_2^2) + ((a_2 - a_3)^2 + b_2^2 - b_3^2)x_2y_2), \end{aligned} \tag{3.10}$$

and it is easy to check that $A_1/((a_2 - a_3)b_2(x_2^2 + y_2^2) + ((a_2 - a_3)^2 + b_2^2 - b_3^2)x_2y_2)$ is a constant. Set

$$A_1 = K_1((a_2 - a_3)b_2(x_2^2 + y_2^2) + ((a_2 - a_3)^2 + b_2^2 - b_3^2)x_2y_2). \tag{3.11}$$

Then, from (3.10) and (3.11) equating to zero the coefficients of the monomials in the variables x_2 and y_2 we have

$$\begin{aligned} &-b_2(a_1 - a_2 + L_1^2(a_2 - a_3)) = 0, \\ &(a_1 - a_2)^2 - b_1^2 + b_2^2 - L_1^2((a_2 - a_3)^2 + b_2^2 - b_3^2) = 0, \\ &(a_1 - a_2)(a_3 - a_2) + b_2^2 + b_2K_1(a_2 - a_3) = 0, \\ &-2b_2(a_1 + a_3 - 2a_2) + 2b_1b_3 + K_1((a_2 - a_3)^2 + b_2^2 - b_3^2) = 0, \end{aligned} \tag{3.12}$$

where $L_1/K_1 = m_1n_1/(n_1^2 + m_1^2) \neq 0$.

Subcase (ii.1): If $K_1^2 = 4L_1^2$, solving (3.12), using that $(b_1, b_2, b_3) \neq (0, 0, 0)$ and $b_i, a_i \in \mathbb{R}$ for $i = 1, 2, 3$ we obtain

$$\begin{aligned} &b_1 = \pm(a_2 - a_1), \quad b_3 = 0, \quad b_2 = 0, \quad a_2 = a_3; \\ &b_1 = 0, \quad b_2 = 0, \quad a_1 = a_2, \quad b_3 = \pm(a_3 - a_2), \\ &b_1 = b_3L_1, \quad a_1 = a_2 + b_2L_1, \quad a_3 = a_2 + \frac{b_2}{L_1}. \end{aligned}$$

Note that the first four conditions are inside the conditions of Theorem 1.1. Now we consider the last condition.

Lemma 3.3. *The differential systems (1.2) under condition*

$$s_5 = \left\{ b_1 = b_3L_1, \quad a_1 = a_2 + b_2L_1, \quad a_3 = a_2 + \frac{b_2}{L_1} \right\}$$

either satisfy the conditions of Theorem 1.1, or the eigenvalues of the singularity S_2 do not have a fifth linearly independent resonant lattice.

Proof. At the singularities S_2 , the 6-tuple of eigenvalues of the linear part of the differential systems (1.2) are given in (3.5). Direct calculations show that under the condition s_5 , the equation $\Delta_2 = 0$ yields that either $b_2 = b_3 = 0$, which is not possible since otherwise $b_i = 0$ for $i = 1, 2, 3$, or $L_1^2 = 1$ and then $b_1 = b_3$, $b_2 = a_1 - a_2 = a_3 - a_2$. Hence $a_1 = a_3$. Thus, we are under the assumptions of Theorem 1.1. Then, under condition s_5 either $\Delta_2 = 0$ and we are under the assumptions of Theorem 1.1, or $\Delta_2 \neq 0$. Now, working in a similar way as we did for the singularities S_1 for studying if there is a fifth linearly independent resonant lattice at S_1 , we need to check if $\sqrt{A_2 - \sqrt{B_2}}/\sqrt{A_2 + \sqrt{B_2}} \neq 0$ is a rational number. For S_2 under the condition s_5 we have that

$$\frac{\Delta_2}{A_2^2} = \frac{(L_1^2 - 1)(b_3^2L_1^2x_1y_1 + b_2^2(L_1^2 - 1)x_1y_1 + b_2b_3L_1^2(x_1^2 + y_1^2))^2}{L_1^2(4b_2b_3L_1^2x_1y_1 + b_3^2L_1^2(x_1^2 + y_1^2) + b_2^2(L_1^2 - 1)(x_1^2 + y_1^2))^2}.$$

Since $L_1 \neq 0$ this shows that there always exist infinitely many singularities S_2 which cannot satisfy condition (3.6). At these singularities S_2 the eigenvalues do not have a fifth linearly independent resonant lattice. \square

From Theorem 3.1 and Lemma 3.3 we have proved that in the case (ii.1), the differential systems (1.2) either satisfy the conditions in Theorem 1.1 or have at most four functionally independent polynomial first integrals. *Subcase (ii.2):* If $K_1^2 \neq 4L_1^2$, solving (3.12), using that $(b_1, b_2, b_3) \neq (0, 0, 0)$ and $b_i, a_i \in \mathbb{R}$ for $i = 1, 2, 3$ we obtain (note that $K_1^2 - 4L_1^2 = K_1^2(m_1 - n_1)^2(m_1 + n_1)^2/(m_1^2 + n_1^2)^2 > 0$),

$$\begin{aligned} b_1 &= \frac{b_2}{2}(2\sigma_1 + K_1\sigma_2 + \sigma_3\sqrt{K_1^2 - 4L_1^2}), & a_1 &= a_2 + \frac{b_2}{2}\left(K_1 + \sigma_4\sqrt{K_1^2 - 4L_1^2}\right), \\ b_3 &= \frac{b_2}{2L_1^2}\left(\sigma_5K_1 + 2\sigma_6L_1^2 + \sigma_7\sqrt{K_1^2 - 4L_1^2}\right), & a_3 &= a_2 + \frac{b_2}{2L_1^2}\left(K_1 + \sigma_8\sqrt{K_1^2 - 4L_1^2}\right); \\ b_1 &= \mp \frac{2L_1^2}{\sqrt{K_1^2 - 4L_1^2}}(a_2 - a_3), & a_1 &= a_2, & b_3 &= \mp \frac{K_1}{\sqrt{K_1^2 - 4L_1^2}}(a_2 - a_3), & b_2 &= 0; \\ b_1 &= \frac{b_3K_1}{2}, & a_1 &= a_2 \mp \frac{b_3}{2}\sqrt{K_1^2 - 4L_1^2}, & a_3 &= a_2, & b_2 &= 0; \end{aligned}$$

with $(\sigma_1, \sigma_2, \sigma_3, \sigma_4, \sigma_5, \sigma_6, \sigma_7, \sigma_8)$ equal to

$$\begin{aligned} &(1, -1, 1, -1, 1, -1, -1, -1), & &(1, 1, -1, -1, 1, 1, -1, -1), \\ &(1, 1, 1, 1, 1, 1, 1, 1), & &(-1, -1, -1, 1, -1, -1, -1, 1), \\ &(-1, 1, 1, 1, -1, 1, -1, 1), & &(-1, -1, 1, -1, -1, -1, 1, -1), \\ &(1, -1, -1, 1, 1, -1, 1, 1), & &(-1, 1, -1, -1, -1, 1, 1, -1). \end{aligned}$$

We remark that the second case is in fact four cases. We note that the first eight cases can be written, in particular, as one of the following four conditions

$$\begin{aligned} b_1 &= a_2 - a_1 + b_2 & \text{and} & & b_3 &= a_3 - a_2 - b_2, \\ b_1 &= a_1 - a_2 + b_2 & \text{and} & & b_3 &= a_3 - a_2 + b_2, \\ b_1 &= a_2 - a_1 - b_2 & \text{and} & & b_3 &= a_2 - a_3 - b_2, \\ b_1 &= a_1 - a_2 - b_2 & \text{and} & & b_3 &= a_2 - a_3 + b_2. \end{aligned}$$

These cases are all inside the conditions of Theorem 1.1. Now we consider the six last conditions and we set

$$\begin{aligned} s_{6,7} &= \left\{ b_1 = \mp \frac{2L_1^2(a_2 - a_3)}{\sqrt{K_1^2 - 4L_1^2}}, \quad a_1 = a_2, \quad b_3 = -\frac{K_1(a_2 - a_3)}{\sqrt{K_1^2 - 4L_1^2}}, \quad b_2 = 0 \right\}, \\ s_{8,9} &= \left\{ b_1 = \mp \frac{2L_1^2(a_2 - a_3)}{\sqrt{K_1^2 - 4L_1^2}}, \quad a_1 = a_2, \quad b_3 = \frac{K_1(a_2 - a_3)}{\sqrt{K_1^2 - 4L_1^2}}, \quad b_2 = 0 \right\}, \\ s_{10,11} &= \left\{ b_1 = \frac{b_3K_1}{2}, \quad a_1 = a_2 \mp \frac{b_3}{2}\sqrt{K_1^2 - 4L_1^2}, \quad a_3 = a_2, \quad b_2 = 0 \right\}. \end{aligned} \tag{3.13}$$

Lemma 3.4. *The differential systems (1.2) under one of the conditions s_6, \dots, s_9 or s_{10}, s_{11} , either satisfy the conditions of Theorem 1.1, or the eigenvalues of the singularity S_2 do not have a fifth linearly independent resonant lattice.*

Proof. At the singularities S_2 , the 6-tuple of eigenvalues of the linear part of the differential systems (1.2) are given in (3.5). Now direct calculations show that under one of the conditions s_6, \dots, s_9 , the equation $\Delta_2 = 0$ yields $a_2 = a_3$, which is not possible since otherwise $b_i = 0$ for $i = 1, 2, 3$. Then, under one of the conditions s_6, \dots, s_9 , we have $\Delta_2 \neq 0$. Now working in a similar way as we did for the singularities S_1 for studying if there is a fifth linearly independent resonant lattice at S_2 , we need to check if $\sqrt{A_2 - \sqrt{B_2}}/\sqrt{A_2 + \sqrt{B_2}} \neq 0$ is a

rational number. Since on either s_6, \dots, s_9 we have

$$\left| \frac{\Delta_2}{A_2^2} \right| = \frac{L_1^2(K_1^2 - 4L_1^2)(\sqrt{K_1^2 - 4L_1^2}(x_1^2 + y_1^2) + 2(L_1^2 - 1)x_1y_1)}{2(-K_1^2x_1y_1 + L_1^2(\sqrt{K_1^2 - 4L_1^2}(x_1^2 + y_1^2) + 4x_1y_1))^2}x_1y_1,$$

and since $L_1^2(K_1^2 - 4L_1^2) \neq 0$ this shows that there always exist infinitely many singularities S_2 which cannot satisfy condition (3.6). At these singularities S_2 the eigenvalues do not have a fifth linearly independent resonant lattice.

Now direct calculations show that under one of the conditions s_{10}, s_{11} using that $K_1^2 \neq 4L_1^2$, the equation $\Delta_2 = 0$ yields $b_3 = 0$ which is not possible since otherwise $b_i = 0$ for $i = 1, 2, 3$. Then, under one the conditions s_{10}, s_{11} we have $\Delta_2 \neq 0$. Now working in a similar way as we did for the cases s_6, \dots, s_9 , we must have that under one of the conditions s_{10}, s_{11} , condition (3.6) must hold. However, since $\Delta_2/A_2^2 = N_1N_2/D_1$ with

$$\begin{aligned} N_1 &= K_1\sqrt{K_1^2 - 4L_1^2}(x_1^2 + y_1^2) + 2(K_1^2 - 2L_1^2)x_1y_1, \\ N_2 &= K_1\sqrt{K_1^2 - 4L_1^2}(x_1^2 + y_1^2) + 2(K_1^2 - 2L_1^2 - 2)x_1y_1, \\ D_1 &= 4((K_1^2 - 2L_1^2)(x_1^2 + y_1^2) + 2K_1\sqrt{K_1^2 - 4L_1^2}x_1y_1)^2, \end{aligned}$$

and since $L_1K_1(K_1^2 - 4L_1^2) \neq 0$ this shows again that there always exist infinitely many singularities S_2 which cannot satisfy condition (3.6). At these singularities S_2 the eigenvalues do not have a fifth linearly independent resonant lattice. \square

From Theorem 3.1 and Lemma 3.4 we have proved that in the case (ii.2), the differential systems (1.2) either satisfy the conditions in Theorem 1.1 or have at most four functionally independent polynomial first integrals.

In short, if cases (i) or (ii) hold then the conditions given in Theorem 1.1 are satisfied and by Corollary 1.2 the differential systems (1.2) are completely integrable. If cases (i) and (ii) do not hold then by Theorem 3.1 the differential systems (1.2) can have at most four analytic integrals in a neighborhood of a point of S . Consequently the differential systems (1.2) have at most four functionally independent polynomial first integrals. This completes the proof of Theorem 1.3

Acknowledgements. The first author is partially supported by a MINECO/FEDER grant MTM2008-03437, MINECO grant MTM2013-40998-P, an AGAUR grant number 2014SGR-568, an ICREA Academia, the grants FP7-PEOPLE-2012-IRSES 318999 and 316338, and the MINECO/FEDER grant UNAB13-4E-1604. The second author is supported by Portuguese National Funds through FCT-Fundação para a Ciência e a Tecnologia within the projects PTDC/MAT/117106/2010 and PEst-OE/EEI/LA0009/2013 (CAMGSD).

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