

# On the existence of quasipattern solutions of the Swift–Hohenberg equation

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## Abstract

Quasipatterns (two-dimensional patterns that are quasiperiodic in any spatial direction) remain one of the outstanding problems of pattern formation. As with problems involving quasiperiodicity, there is a small divisor problem. In this paper, we consider 8-fold, 10-fold, 12-fold, and higher order quasipattern solutions of the Swift–Hohenberg equation. We prove that a formal solution, given by a divergent series, may be used to build a smooth quasiperiodic function which is an approximate solution of the pattern-forming PDE up to an exponentially small error.

Keywords: bifurcations, quasipattern, small divisors, Gevrey series

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## 1 Introduction

Quasipatterns remain one of the outstanding problems of pattern formation. These are two-dimensional patterns that have no translation symmetries and are quasiperiodic in any spatial direction (see figure 1). In spite of the lack of translation symmetry (in contrast to periodic patterns), the spatial Fourier transforms of quasipatterns have discrete rotational order (most often, 8, 10 or 12-fold). Quasipatterns were first discovered in nonlinear pattern-forming systems in the Faraday wave experiment [10, 14], in which a layer of fluid is subjected to vertical oscillations. Since their discovery, they have also been found in nonlinear optical systems [19], shaken convection [29, 33] and in liquid crystals [26], as well as being investigated in detail in large aspect ratio Faraday wave experiments [1, 4, 5, 25].

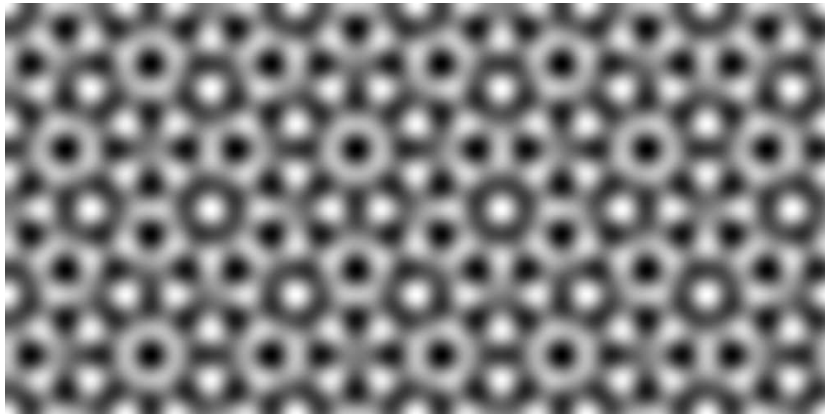


Figure 1: Example 8-fold quasipattern. This is an approximate solution of the Swift–Hohenberg equation (1) with  $\mu = 0.1$ , computed by using Newton iteration to find an equilibrium solution of the PDE truncated to wavenumbers satisfying  $|\mathbf{k}| \leq \sqrt{5}$  and to the quasilattice  $\Gamma_{27}$ .

In many of these experiments, the domain is large compared to the size of the pattern, and the boundaries appear to have little effect. Furthermore, the pattern is usually formed in two directions ( $x$  and  $y$ ), while the third direction ( $z$ ) plays little role. Mathematical models of the experiments are therefore often posed with two unbounded directions, and the basic symmetry of the problem is  $E(2)$ , the Euclidean group of rotations, translations and reflections of the  $(x, y)$  plane.

The mathematical basis for understanding the formation of periodic patterns is well founded in *equivariant bifurcation theory* [16]. With spatially periodic patterns, the pattern-forming problem (usually a PDE) is posed in a periodic spatial domain instead of the infinite plane. Spatially periodic patterns have Fourier expansions with wavevectors that live on a lattice. There is a parameter  $\mu$  in the PDE, and at the point of onset of the pattern-forming instability ( $\mu = 0$ ), the primary modes have zero growth rate and all other modes on the lattice have negative growth rates that are bounded away from zero. In this case, the infinite-dimensional PDE can be reduced rigorously to a finite-dimensional set of equations for the amplitudes of the primary modes [8, 9, 17, 21, 32], and existence of periodic patterns as solutions of the pattern-forming PDE can be proved. The coefficients of leading order terms in these amplitude equations can be calculated and the values of these coefficients determine how the amplitude of the pattern depends on the parameter  $\mu$ , and which of the regular patterns that fit into the periodic domain are stable. Due to symmetries, the solutions of the PDE are in general expressed as power series in  $\sqrt{\mu}$ , which can be computed, and which have a non-zero radius of convergence.

In contrast, quasipatterns do not fit into any spatially periodic domain and

have Fourier expansions with wavevectors that live on a *quasilattice* (defined below). At the onset of pattern formation, the primary modes have zero growth rate but there are other modes on the quasilattice that have growth rates arbitrarily close to zero, and techniques that are used for periodic patterns cannot be applied. These small growth rates appear as *small divisors*, as seen below, and correspond at criticality ( $\mu = 0$ ) to the fact that for the linearized operator at the origin (denoted  $-\mathcal{L}_0$  below), the 0 eigenvalue is not isolated in the spectrum.

If weakly nonlinear theory is applied in this case without regard to its validity, this results in a divergent power series [30], and this approach does not lead to a convincing argument for the existence of quasipattern solutions of the pattern-forming problem.

This paper is primarily concerned with proving the *existence* of quasipatterns as *approximate* steady solutions of the simplest pattern-forming PDE, the Swift–Hohenberg equation:

$$\frac{\partial U}{\partial t} = \mu U - (1 + \Delta)^2 U - U^3 \quad (1)$$

where  $U(x, y, t)$  is real and  $\mu$  is a parameter. We do not prove the existence of quasipatterns as exact steady solutions of the PDE. We are not concerned with the *stability* of these quasipatterns: in fact, they are almost certainly unstable in the Swift–Hohenberg equation. Stability of a pattern depends on the coefficients in the amplitude equations (as computed using weakly nonlinear theory). In the Faraday wave experiment, and in more general parametrically forced pattern forming problems, resonant mode interactions have been identified as the primary mechanism for the stabilisation of quasipatterns and other complex patterns (see [31] and references therein). These mode interactions are not present in the Swift–Hohenberg equation, though their presence would not significantly alter our results.

In many situations involving a combination of nonlinearity and quasiperiodicity, small divisors can be handled using *hard implicit function theorems* [13], of which the KAM theorem is an example. Unfortunately, there is as yet no successful existence proof for quasipatterns using this approach, although these ideas have been applied successfully to a range of small-divisor problems arising in other types of PDEs [12, 22, 23]. There are also alternative approaches to describing quasicrystals based on Penrose tilings and on projections of high-dimensional regular lattices onto low-dimensional spaces [24].

We take a different approach in this paper: we show how the divergent power series that is generated by the naive application of weakly nonlinear theory can be used to generate a smooth quasiperiodic function that (a) shares the same asymptotic expansion as the naive divergent series, and (b) satisfies the PDE (1) with an exponentially small error as  $\mu$  tends to 0. This approach is based on summation techniques for divergent power series: see [2, 7, 28] for other examples. In order to make the paper self-contained, we put in Appendices some proofs of useful results, even though they are “known”.

In section 2, we define the quasilattice and derive Diophantine bounds for the small divisors that will arise in the nonlinear problem, for  $Q$ -fold quasilattices: Lemma 2.1 extends the results of [30] covering the cases  $Q = 8, 10, 12$ , to any even  $Q \geq 8$ . We then compute in section 3 (following [30]) the power series in  $\sqrt{\mu}$  for a formal  $Q$ -quasipattern solution  $U$  of the Swift–Hohenberg equation, where  $\mu$  is the bifurcation parameter in the PDE.

In section 4, we define an appropriate function space  $\mathcal{H}_s$ : each term in the formal power series  $U$  is in this space. In section 5, we prove (Theorem 5.1) bounds on the norm of each term in the formal power series solution of the PDE. In the  $Q$ -fold case, the norm of the  $\mu^{n+\frac{1}{2}}$  term in the power series for the quasipattern is bounded by a constant times  $K^n(n!)^{4l}$ , where  $K$  is a constant and  $l+1$  is the order of the algebraic number  $\omega = 2\cos(2\pi/Q)$ , which is also half of *Euler’s Totient function*  $\varphi(Q)$  ( $l = 1$  for  $Q = 8, 10$  and  $12$ ,  $l = 2$  for  $Q = 14$  and  $18$ ,  $l = 3$  for  $Q = 16, 20, 24, 30, \dots$ ). This result was announced in [30] for  $Q \leq 12$ , and is extended here to  $Q \geq 14$ . With a bound that grows in this way with  $n$ , the power series is *Gevrey-4l*, taking values in a space of  $Q$ -fold quasiperiodic functions.

In section 6, for convenience, we consider the cases  $Q = 8, 10$  and  $12$ . We introduce a small parameter  $\zeta$  related to the bifurcation parameter  $\mu$  by  $\zeta = \sqrt[4]{\mu}$ , so that the norm of the  $\zeta^{4n+2}$  term in the power series for  $U$  is also bounded by a constant times  $K^n(n!)^4 < K^n(4n!)$ . We use the *Borel transform*  $\widehat{U}$  of the formal solution  $U$ : the  $\zeta^{4n+2}$  term in the power series for  $\widehat{U}$  is the  $\zeta^{4n+2}$  term in the power series for  $U$  divided by  $(4n+2)!$ . With this definition,  $\widehat{U}$  is an analytic function of  $\zeta$  in the disk  $|\zeta| < K^{-1/4}$ , and for each  $\zeta$  in this disk,  $\widehat{U}$  is a  $Q$ -fold quasiperiodic function of  $(x, y)$  in the space  $\mathcal{H}_s$ . Of course the new function  $\widehat{U}$  does not satisfy the original PDE, but we prove that it satisfies a transformed PDE (Theorem 6.2).

The next stage would be to invert the Borel transform: however, the usual inverse Borel transform is a line integral (related to the Laplace transform) taking  $\zeta$  from  $0$  to  $\infty$ , and  $\widehat{U}$  is only an analytic function of  $\zeta$  for  $\zeta$  in a disk. If the definition of  $\widehat{U}$  could be extended to a line in the complex  $\zeta$  plane, the inverse Borel transform would provide a quasiperiodic solution of the PDE – *this remains an open problem*.

Since the full inverse Borel transform cannot be used, in section 7, we use a truncated integral to define  $\bar{U}(\nu)$ . This involves integrating  $\zeta$  along a line segment inside the disk where  $\widehat{U}$  is analytic, weighted by an exponential that decays rapidly as  $\nu \rightarrow 0$ . We show that  $\bar{U}(\nu)$  and  $U(\mu)$  have the same power series expansion when we set  $\nu = \sqrt[4]{\mu}$ , but unlike  $U$ ,  $\bar{U}(\nu)$  is a  $C^\infty$  function of  $\nu$  in a neighbourhood of  $0$ , taking values in  $\mathcal{H}_s$ . In other words,  $\bar{U}(\mu^{1/4})$  is a  $Q$ -fold quasiperiodic function of  $(x, y)$  for small enough  $\mu$ . This function is not an exact solution of the Swift–Hohenberg PDE, but we show in Theorem 7.2 that the residual, when  $\bar{U}(\mu^{1/4})$  is substituted into the PDE, is exponentially small as  $\mu \rightarrow 0$ . Finally, in the last section 8, we show that by taking as initial data the above approximate solution, the time dependent solution  $U(t)$  stays exponentially close to the approximate solution for a long time, of the order

$O(1/\mu^{1+1/4l})$ .

In conclusion, we have shown that, for any even  $Q \geq 8$ , the divergent power series  $U(\mu)$  generated by the naive application of weakly nonlinear theory can be used to find a smooth  $Q$ -fold quasiperiodic function  $\bar{U}(\mu^{1/4l})$  that shares the same asymptotic expansion as  $U$ , and that satisfies the PDE with an exponentially small error.

This technique does not prove the existence of a quasiperiodic solution of the PDE. However, this is a first step towards an existence proof for quasiperiodic solutions of PDEs like (1). In particular, we may hope to use  $\bar{U}$  as a starting point for the Newton iteration process that would form part of an existence proof using the Nash–Moser theorem. As an aside, ordinary numerical Newton iteration succeeds in finding an approximate solution of the truncated PDE for values of  $\mu$  where the formal power series has already diverged, as in figure 3.

An analogous result may be proved for example in the Rayleigh–Bénard convection problem (see [20]), using the fact that the dispersion equation possesses the same property as in the present model: at the critical value of the parameter there is a circle of critical wavevectors in the plane. The method might also extend to the case of the Faraday wave experiment by considering fixed points of a stroboscopic map.

In the present work we consider quasilattices generated by regularly spaced wavevectors on the unit circle, and solutions invariant under  $2\pi/Q$  rotations. It might be worth studying the case of solutions having less symmetry on the same quasilattice, or quasilattices (still dense in the plane) generated by wavevectors that are irregularly spaced.

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## 2 Small divisors: Quasilattices and Diophantine bounds

Let  $Q \in \mathbb{N}$  ( $Q \geq 8$ ) be the order of a quasipattern and define wavevectors

$$\mathbf{k}_j = \left( \cos \left( 2\pi \frac{j-1}{Q} \right), \sin \left( 2\pi \frac{j-1}{Q} \right) \right), \quad j = 1, 2, \dots, Q$$

(see figure 2a). We define the *quasilattice*  $\Gamma \subset \mathbb{R}^2$  to be the set of points spanned by integer combinations  $\mathbf{k}_{\mathbf{m}}$  of the form

$$\mathbf{k}_{\mathbf{m}} = \sum_{j=1}^Q m_j \mathbf{k}_j, \quad \text{where} \quad \mathbf{m} = (m_1, m_2, \dots, m_Q) \in \mathbb{N}^Q. \quad (2)$$

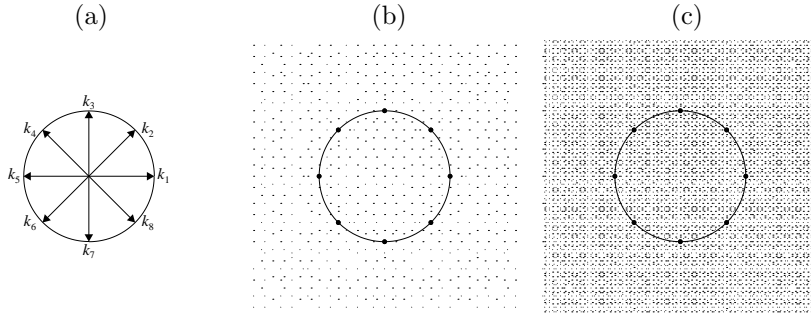


Figure 2: Example quasilattice with  $Q = 8$ , after [30]. (a) The 8 wavevectors with  $|\mathbf{k}| = 1$  that form the basis of the quasilattice. (b,c) The truncated quasilattices  $\Gamma_9$  and  $\Gamma_{27}$ . The small dots mark the positions of combinations of up to 9 or 27 of the 8 basis vectors on the unit circle. Note how the density of points increases with  $N_{\mathbf{k}}$ .

The set  $\Gamma$  is dense in  $\mathbb{R}^2$ .

We are interested in real functions  $U(\mathbf{x})$  that are linear combinations of Fourier modes  $e^{i\mathbf{k}\cdot\mathbf{x}}$ , with  $\mathbf{x} \in \mathbb{R}^2$  and  $\mathbf{k} \in \Gamma$ . If  $U(\mathbf{x})$  is to be a real function, we need  $Q$  to be even, with  $\mathbf{k}_j$  and  $-\mathbf{k}_j$  in  $\Gamma$ , hence the quasilattice  $\Gamma$  is symmetric with respect to the origin.

In the calculations that follow, we will require Diophantine bounds on the magnitude of the small divisors. We see below that the small divisors are  $||\mathbf{k}|^2 - 1|$ , for  $\mathbf{k} \in \Gamma$ . To compute the required lower bound, we start with

$$|\mathbf{k}_{\mathbf{m}}|^2 = \sum_{1 \leq j_1 < j_2 \leq Q} 2m_{j_1}m_{j_2} \cos(j_1 - j_2)\theta_0 + \sum_{1 \leq j \leq Q} m_j^2,$$

where  $\theta_0 = 2\pi/Q$ . Let us define

$$\omega = 2 \cos \theta_0$$

We now show how  $||\mathbf{k}_{\mathbf{m}}|^2 - 1|$  can be expressed as a polynomial in  $\omega$ .

First, we can express  $2 \cos p\theta_0$  as a polynomial in  $\omega$ , for  $1 \leq p \leq Q - 1$ :

$$2 \cos p\theta_0 = \omega^p - p\omega^{p-2} + \frac{p(p-3)}{2}\omega^{p-4} \dots$$

with integer coefficients which only depend on  $Q$  (easy proof by induction), and the leading coefficient being 1, and since  $\cos(p + Q/2)\theta_0 = -\cos\theta_0$ , this leads to

$$|\mathbf{k}_{\mathbf{m}}|^2 = \sum_{0 \leq r \leq Q/2-1} q'_r \omega^r, \quad q'_r \in \mathbb{Z}, r = 0, 1, \dots, Q/2 - 1, \quad (3)$$

where the integers  $q'_r$  are quadratic forms of  $\mathbf{m}$ .

Next, we use the property that  $\omega$  is an *algebraic integer*, since it is the sum of two algebraic integers  $e^{i\theta_0} + e^{(Q-1)i\theta_0}$ . More precisely,  $\omega$  is a root of the

(minimal) polynomial  $P(\omega)$  with integer coefficients, with leading coefficient equal to 1, and which is of degree  $\varphi(Q)/2 := l + 1$ , where  $\varphi(Q)$  is Euler's Totient function [3], the number of positive integers  $j < Q$  such that  $j$  and  $Q$  are relatively prime. For example,  $\varphi(14) = 6$  since the 6 numbers 1, 3, 5, 9, 11 and 13 have no factors in common with 14, and so  $l + 1 = 3$  in the case  $Q = 14$ . In the cases  $Q = 8, 10$  and  $12$ , the irrational numbers  $\omega = 2 \cos \theta_0$  are  $\sqrt{2}$ ,  $\frac{1+\sqrt{5}}{2}$  and  $\sqrt{3}$ : these are quadratic algebraic numbers ( $l + 1 = 2$ ), while for  $Q = 14$ ,  $\omega$  is cubic.

Finally, dividing (3) by  $P(\omega)$  we obtain a remainder of degree  $l$  such that

$$|\mathbf{k}_{\mathbf{m}}|^2 - 1 = q_0 + \omega q_1 + \cdots + \omega^l q_l \quad (4)$$

where  $q_0 + 1$  and  $q_j$ ,  $j = 1, \dots, l$  are integer-valued *quadratic forms* of  $\mathbf{m}$ .

Define  $|\mathbf{m}| = \sum_j m_j$ , then, for a given wavevector  $\mathbf{k} \in \Gamma$ , we define the order  $N_{\mathbf{k}}$  of  $\mathbf{k}$  by

$$N_{\mathbf{k}} = \min\{|\mathbf{m}|; \mathbf{k} = \mathbf{k}_{\mathbf{m}}, \mathbf{k} \in \Gamma\}. \quad (5)$$

The reason for this is that, for a given  $\mathbf{k}$ , there is an infinite set of  $\mathbf{m}$ 's satisfying  $\mathbf{k} = \mathbf{k}_{\mathbf{m}}$ . For example, we could increase  $m_j$  and  $m_{j+Q/2}$  by 1: this increases  $|\mathbf{m}|$  by 2 but does not change  $\mathbf{k}_{\mathbf{m}}$ . Whenever solutions are computed numerically, it is necessary to use only a finite number of Fourier modes, so we define the *truncated quasilattice*  $\Gamma_N$  to be:

$$\Gamma_N = \{\mathbf{k} \in \Gamma : N_{\mathbf{k}} \leq N\}. \quad (6)$$

Figure 2(b,c) shows the truncated quasilattices  $\Gamma_9$  and  $\Gamma_{27}$  in the case  $Q = 8$ . For example, we have in the case  $Q = 8$ :

$$|\mathbf{k}_{\mathbf{m}}|^2 = \sum_{j=1}^4 m_j'^2 + \sqrt{2}(m_1' m_2' + m_2' m_3' + m_3' m_4' - m_4' m_1'), \quad (7)$$

$$N_{\mathbf{k}} = \sum_{j=1}^4 |m_j'| \quad (8)$$

where  $m_j' = m_j - m_{j+Q/2}$ . More generally we have

$$N_{\mathbf{k}} \leq \sum_{j=1}^{Q/2} |m_j'|.$$

The above inequality can occur strictly (for example) in the case  $Q = 12$ , because only 4 of the 12 vectors  $\mathbf{k}_j$  are rationally independent in this case. More generally only  $\varphi(Q)$  vectors  $\mathbf{k}_j$  are rationally independent [34].

Now, the quantity in (4),  $|q_0 + \omega q_1 + \cdots + \omega^l q_l|$ , may be as small as we want for good choices of large integers  $q_j$ , and we need to have a lower bound when this is different from 0.

In [30], it was proved that in the cases  $Q = 8, 10$  and  $12$ , there is a constant  $c > 0$  such that

$$||\mathbf{k}|^2 - 1| \geq \frac{c}{N_{\mathbf{k}}^2}, \quad \text{for any } \mathbf{k} \in \Gamma \text{ with } |\mathbf{k}| \neq 1. \quad (9)$$

The proof relies on the fact that for quadratic algebraic numbers, there exists  $C > 0$  such that

$$|p - \omega q| \geq \frac{C}{q}$$

holds for any  $(p, q) \in \mathbb{Z}^2$ ,  $q \neq 0$  [18]. Now using the fact that  $q$  is quadratic in  $\mathbf{m}$  (see (7)) we have

$$q \leq Q N_{\mathbf{k}}^2 \quad (10)$$

from which (9) can be deduced.

The Diophantine bound (9) may be extended to any even  $Q \geq 8$ , and there exists  $c > 0$  depending only on  $Q$ , such that for any  $\mathbf{k} \in \Gamma$ , with  $|\mathbf{k}| \neq 1$ , we have

$$||\mathbf{k}|^2 - 1| \geq \frac{c}{N_{\mathbf{k}}^{2l}}. \quad (11)$$

To show this, we use the following known result (see [11]) proved in Appendix A:

**Lemma 2.1** *Let  $\omega$  be an algebraic number of order  $l + 1$ , that is, a solution of  $P(\omega) = 0$  where  $P$  is a polynomial of degree  $l + 1$  with integer coefficients, that is irreducible on  $\mathbb{Q}$ . Then, there exists a constant  $C > 0$  such that for any  $\mathbf{q} = (q_0, q_1, \dots, q_l) \in \mathbb{Z}^{l+1} \setminus \{0\}$ , the following estimate*

$$|q_0 + q_1\omega + q_2\omega^2 + \dots + q_l\omega^l| \geq \frac{C}{|\mathbf{q}|^l} \quad (12)$$

holds, where  $|\mathbf{q}| = \sum_{0 \leq j \leq l} |q_j|$ .

In the general case, by choosing  $\mathbf{m}$  such that  $|\mathbf{m}| = N_{\mathbf{k}_m}$ , the estimate (10) is replaced by

$$|\mathbf{q}| \leq c(Q) N_{\mathbf{k}}^2$$

where  $c(Q)$  depends only on  $Q$ . Then estimate (11) is satisfied by taking

$$c = \frac{C}{[c(Q)]^l}.$$

It remains to show that  $|\mathbf{k}|^2 \neq 1$  for all  $\mathbf{k} \in \Gamma$ , apart from  $\mathbf{k} = \mathbf{k}_1, \dots, \mathbf{k}_Q$ . This is solved by denoting  $\zeta = e^{i\theta_0}$ , the  $Q$ th primitive root of unity, and relating  $\mathbf{k}_{j+1}$  to  $\zeta^j$ , and  $\mathbf{k}_m$  to  $\sum_{j=0}^{Q-1} m_{j+1} \zeta^j$ . We then use the Kronecker–Weber theorem which says that “every abelian extension of  $\mathbb{Q}$  is cyclotomic” [34]. This implies that if  $\sum_j m_j \zeta^j$  (which is an *algebraic integer*) has modulus 1, then it is *necessarily a root of unity*. Knowing that the dimension of the  $\mathbb{Q}$ -vector space spanned by the  $\zeta^j$  is  $\varphi(Q)$ , this implies that this root of unity is one of the  $\zeta^j$ ,  $j = 1, \dots, Q$ .



### 3 Formal power series computation

Let us consider the *steady Swift–Hohenberg equation*

$$(1 + \Delta)^2 U - \mu U + U^3 = 0 \quad (13)$$

where we look for a  $Q$ -fold quasiperiodic function  $U$  of  $\mathbf{x} \in \mathbb{R}^2$ , defined by Fourier coefficients  $U_{\mathbf{k}}$  on a quasilattice  $\Gamma$  as defined above. Let us rewrite (13) in the form

$$\mathcal{L}_0 U = \mu U - U^3 \quad (14)$$

where

$$\mathcal{L}_0 = (1 + \Delta)^2.$$

We write formally

$$U(\mathbf{x}) = \sum_{\mathbf{k} \in \Gamma} U_{\mathbf{k}} e^{i\mathbf{k} \cdot \mathbf{x}},$$

the meaning of this sum being given in section 4. We seek a solution of (13), bifurcating from the origin when  $\mu = 0$ , that is *invariant under rotations by  $2\pi/Q$* . First we look for a formal solution in the form of a power series of an amplitude. More precisely we look for the series

$$U(\mathbf{x}, \mu) = \sqrt{\frac{\mu}{\beta}} \sum_{n \geq 0} \mu^n U^{(n)}(\mathbf{x}) \quad (15)$$

as a formal solution of (13), where all factors  $U^{(n)}$  are invariant under rotations by  $2\pi/Q$  of the plane. The coefficient  $\beta$  will be given by fixing  $U_{\mathbf{k}_1}^{(0)}$ .

At order  $\mathcal{O}(\sqrt{|\mu|})$  in (13) we have

$$\mathcal{L}_0 U^{(0)} = 0 \quad (16)$$

and we choose the solution

$$U^{(0)} = \sum_{j=1}^Q e^{i\mathbf{k}_j \cdot \mathbf{x}}, \quad (17)$$

which is invariant under rotations by  $2\pi/Q$  and defined up to a factor which we take equal to 1.

In writing  $U^{(0)}$  in this way, we have made use of the fact that the only solutions  $\mathbf{k} \in \Gamma$  of  $|\mathbf{k}| = 1$  are  $\mathbf{k} = \mathbf{k}_1, \dots, \mathbf{k}_Q$  (see discussion at the end of section 2). This implies that the kernel of  $\mathcal{L}_0$  is only one-dimensional if restricted to functions invariant under rotations by  $2\pi/Q$ , this kernel being spanned by  $U^{(0)}$ .

At order  $\mathcal{O}(|\mu|^{3/2})$  we have

$$\mathcal{L}_0 U^{(1)} = U^{(0)} - \beta^{-1} (U^{(0)})^3. \quad (18)$$

We need to impose a solvability condition, namely that the coefficients of  $e^{i\mathbf{k}_j \cdot \mathbf{x}}$ , for  $j = 1, \dots, Q$  on the right hand side of this equation must be zero. Because of

the invariance under rotations by  $2\pi/Q$ , it is sufficient to cancel the coefficient of  $e^{i\mathbf{k}_1 \cdot \mathbf{x}}$ . This yields

$$\beta = 3(Q - 1) > 0, \quad (19)$$

and  $U^{(1)}$  is known up to an element  $\beta^{(1)}U^{(0)}$  in  $\ker \mathcal{L}_0$ , which is determined at the next step:

$$\begin{aligned} U^{(1)} &= \tilde{U}^{(1)} + \beta^{(1)}U^{(0)}, & \tilde{U}^{(1)} &= \sum_{\mathbf{k} \in \Gamma, N_{\mathbf{k}}=3} \alpha_{\mathbf{k}} e^{i\mathbf{k} \cdot \mathbf{x}}, & (20) \\ \alpha_{3\mathbf{k}_j} &= -1/64, & \alpha_{2\mathbf{k}_j + \mathbf{k}_l} &= -\frac{3}{(1 - |2\mathbf{k}_j + \mathbf{k}_l|^2)^2}, & \mathbf{k}_j + \mathbf{k}_l \neq 0, \\ \alpha_{\mathbf{k}_j + \mathbf{k}_l + \mathbf{k}_r} &= -\frac{6}{(1 - |\mathbf{k}_j + \mathbf{k}_l + \mathbf{k}_r|^2)^2}, & & & j \neq l \neq r \neq j, \\ \mathbf{k}_j + \mathbf{k}_l &\neq 0, & \mathbf{k}_j + \mathbf{k}_r &\neq 0, & \mathbf{k}_r + \mathbf{k}_l \neq 0, \end{aligned}$$

where  $\tilde{U}^{(1)}$  has no component on  $e^{i\mathbf{k}_j \cdot \mathbf{x}}$ .

Order  $|\mu|^{n+1/2}$  in (14) leads for  $n \geq 2$  to

$$\mathcal{L}_0 U^{(n)} = U^{(n-1)} - \beta^{-1} \sum_{\substack{k+l+r=n-1, \\ k,l,r \geq 0}} U^{(k)} U^{(l)} U^{(r)}. \quad (21)$$

For  $n = 2$ , the solvability condition on the right hand side gives  $\beta^{(1)}$ , and  $U^{(2)}$  is then determined up to  $\beta^{(2)}U^{(0)}$ . Indeed we obtain on the right hand side

$$\begin{aligned} U^{(1)} - \frac{3}{\beta} U^{(1)} U^{(0)2} &= \tilde{U}^{(1)} + \beta^{(1)} U^{(0)} - \frac{3}{\beta} \beta^{(1)} U^{(0)3} - \frac{3}{\beta} \tilde{U}^{(1)} U^{(0)2} \\ &= -2\beta^{(1)} U^{(0)} + \tilde{U}^{(1)} - \frac{3}{\beta} \tilde{U}^{(1)} U^{(0)2} - \frac{3}{\beta} \mathcal{L}_0 \tilde{U}^{(1)}, \quad (22) \end{aligned}$$

where we used the fact that the component of  $U^{(0)3}$  on  $e^{i\mathbf{k}_1 \cdot \mathbf{x}}$  is  $\beta$  (see (18)). Hence  $2\beta^{(1)}$  is the coefficient of  $e^{i\mathbf{k}_1 \cdot \mathbf{x}}$  in  $-3\beta^{-1} \tilde{U}^{(1)} U^{(0)2}$ , and since all coefficients of  $\tilde{U}^{(1)}$  are negative, we find  $\beta^{(1)} > 0$ . We obtain in the same way the coefficients  $\beta^{(n-1)} U^{(0)}$  of  $U^{(n-1)}$  in using the solvability condition on the right hand side of (21).

**Small divisor problem.** It is clear that we can continue to compute this expansion as far as we wish, where at each step we use the formal inverse of  $\mathcal{L}_0$  on the complement of the kernel. However, applying  $\mathcal{L}_0^{-1}$  to  $e^{i\mathbf{k} \cdot \mathbf{x}}$  introduces a factor

$$\frac{1}{(1 - |\mathbf{k}|^2)^2},$$

which may be very large for combinations  $\mathbf{k} = \mathbf{k}_{\mathbf{m}}$  with large  $\mathbf{m}$ , since points  $\mathbf{k}_{\mathbf{m}}$  of the quasilattice  $\Gamma$  sit as close as we want to the unit circle. This is a *small divisor problem* and computations indicate that the series (15) seems to diverge

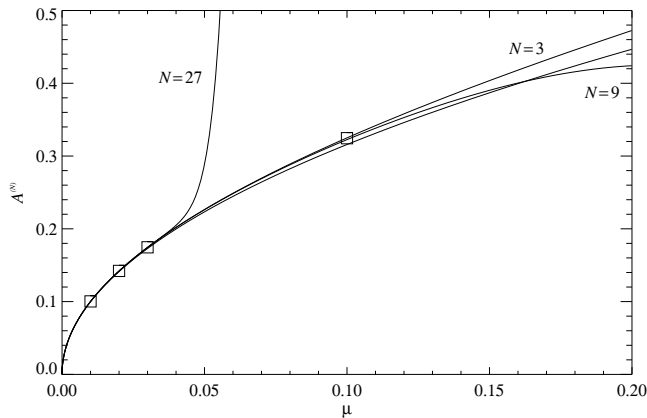


Figure 3: Amplitude  $A^{(N)}$  of the quasipattern, as a function of  $\mu$  and of  $N$ , with  $Q = 8$ ,  $N = 1, 3, 9$  and  $27$ , and scaled so that  $A^{(1)} = \sqrt{\mu}$ . Increasing the order of the truncation leads to divergence for smaller values of  $\mu$ . The squares represent amplitudes computed by solving the PDE by Newton iteration, truncated to the quasilattice  $\Gamma_{27}$  ( $N_{\mathbf{k}} \leq 27$ ) and restricted to wavevectors with  $|\mathbf{k}| \leq \sqrt{5}$ . Note that for  $\mu = 0.1$ , the Newton iteration succeeds in finding an equilibrium solution of the PDE, while the formal power series has diverged. The spatial form of the solution with  $\mu = 0.1$  is shown in figure 1.

numerically [30]. We illustrate this in figure 3, plotting the amplitude  $A^{(N)}$  against  $\mu$ , where

$$A^{(N)} = \|\mathbf{P}_0 \sqrt{\frac{\mu}{\beta}} \sum_{n=0}^{(N-1)/2} \mu^n U^{(n)}\|_s = \sqrt{\frac{\mu}{\beta}} \left( \sum_{n=0}^{(N-1)/2} \mu^n \beta^{(n)} \right) \|U^{(0)}\|_s,$$

and the norm  $\|\cdot\|_s$  and the projection operator  $\mathbf{P}_0$  are defined below:  $A^{(N)}$  is essentially the magnitude of the coefficient of  $e^{i\mathbf{k}_1 \cdot \mathbf{x}}$  as a function of  $\mu$  and of  $N$ , the maximum order of wavevectors included in the truncated power series.

However, we prove in section 5 that in all cases we can control the divergence of the terms of the series (15), and obtain a Gevrey estimate  $\|U^{(n)}\|_s \leq \gamma K^n (n!)^{4l}$ , where the norm  $\|\cdot\|_s$  is defined below.

**Remark 3.1** For  $Q = 4$  or  $6$ , there is no small divisor problem since  $\Gamma$  is a periodic lattice, and the only points in  $\Gamma$  that lie in a small neighborhood of the unit circle are  $\{\mathbf{k}_j; j = 1, \dots, Q\}$ .

## 4 Function spaces

We characterise the functions of interest by their Fourier coefficients on the quasilattice  $\Gamma$  generated by the  $Q$  unit vectors  $\mathbf{k}_j$ :

$$U(\mathbf{x}) = \sum_{\mathbf{k} \in \Gamma} U_{\mathbf{k}} e^{i\mathbf{k} \cdot \mathbf{x}}$$

Recall that for each  $\mathbf{k} \in \Gamma$ , there exists a vector  $\mathbf{m} \in \mathbb{N}^Q$  such that  $\mathbf{k} = \mathbf{k}_{\mathbf{m}} = \sum_{j=1}^Q m_j \mathbf{k}_j$  and we can choose  $\mathbf{m}$  such that  $|\mathbf{m}| = N_{\mathbf{k}}$  as defined in (5). We have the following properties, proved in Appendix B:

**Lemma 4.1** (i) *We have the following inequalities:*

$$N_{\mathbf{k}+\mathbf{k}'} \leq N_{\mathbf{k}} + N_{\mathbf{k}'}, \quad N_{-\mathbf{k}} = N_{\mathbf{k}}, \quad (23)$$

$$|\mathbf{k}| \leq N_{\mathbf{k}}. \quad (24)$$

(ii) *We have the following estimate of the numbers of vectors  $\mathbf{k}$  having a given  $N_{\mathbf{k}}$ :*

$$\text{card}\{\mathbf{k} : N_{\mathbf{k}} = N\} \leq c_1(Q) N^{Q/2-1} \quad (25)$$

where  $c_1(Q)$  only depends on  $Q$ .

Define now the space of functions

$$\mathcal{H}_s = \left\{ U = \sum_{\mathbf{k} \in \Gamma} U_{\mathbf{k}} e^{i\mathbf{k} \cdot \mathbf{x}} : \|U\|_s^2 = \sum_{\mathbf{k} \in \Gamma} (1 + N_{\mathbf{k}}^2)^s |U_{\mathbf{k}}|^2 < \infty \right\}, \quad (26)$$

which becomes a Hilbert space with the scalar product

$$\langle W, V \rangle_s = \sum_{\mathbf{k} \in \Gamma} (1 + N_{\mathbf{k}}^2)^s W_{\mathbf{k}} \bar{V}_{\mathbf{k}}. \quad (27)$$

In the sequel we need the following lemma, proved in Appendix C:

**Lemma 4.2** *The space  $\mathcal{H}_s$  is a Banach algebra for  $s > Q/4$ . In particular there exists  $c_s > 0$  such that*

$$\|UV\|_s \leq c_s \|U\|_s \|V\|_s. \quad (28)$$

For  $\ell \geq 0$  and  $s > \ell + Q/4$ ,  $\mathcal{H}_s$  is continuously embedded into  $\mathcal{C}^\ell$ .

From now on, all inner products are  $s$  unless otherwise stated, so that we can remove the  $s$  subscripts throughout in scalar products.

We will also use the orthogonal projection on  $\ker \mathcal{L}_0$ : for any  $U \in \mathcal{H}_s$ , let

$$\mathbf{P}_0 U = \sum_{j=1, \dots, Q} U_{\mathbf{k}_j} e^{i\mathbf{k}_j \cdot \mathbf{x}},$$

and we denote by  $\mathbf{Q}_0$  the orthogonal projection:

$$\mathbf{Q}_0 = \mathbb{I} - \mathbf{P}_0,$$

which consists in suppressing the Fourier components of  $e^{i\mathbf{k}_j \cdot \mathbf{x}}$ ,  $j = 1, \dots, Q$ . The norm of the linear operator  $\mathbf{Q}_0$  is 1 in all spaces  $\mathcal{H}_s$ .

## 5 Gevrey estimates

In this section we prove rigorously a Gevrey estimate of  $U^{(n)}$  in (15). The estimate for  $Q = 8, 10$  and  $12$  ( $l = 1$ ) was announced in [30]. Recall that a formal power series  $\sum_{n=0}^{\infty} u_n \zeta^n$  is *Gevrey- $k$*  [15], where  $k$  is a positive integer, if there are constants  $\delta > 0$  and  $K > 0$  such that

$$|u_n| \leq \delta K^n (n!)^k \quad \forall n \geq 0. \quad (29)$$

**Theorem 5.1** *For any even  $Q \geq 8$ , assume that  $s > Q/4$ . Then there exist positive numbers  $K(Q, c, s)$  and  $\delta(Q, s)$  such that there exists a unique formal solution  $U(\mu)$  of (13), under the form of a power series in  $\mu^{1/2}$ , all factors  $U^{(n)}$  belonging to  $\mathcal{H}_s$ , and which satisfies*

$$\begin{aligned} U &= \sqrt{\frac{\mu}{\beta}} \sum_{n \geq 0} \mu^n U^{(n)}, \\ U^{(n)} &= \beta^{(n)} U^{(0)} + \tilde{U}^{(n)}, \quad \langle \tilde{U}^{(n)}, e^{i\mathbf{k}_j \cdot \mathbf{x}} \rangle_s = 0, \quad j = 1, \dots, Q, \\ \|\tilde{U}^{(n)}\|_s &\leq \delta \frac{(Q-1)}{2^{s/2} c_s^2 Q} K^n (n!)^{4l}, \quad n \geq 1, \\ |\beta^{(n)}| &\leq \delta K^n (n!)^{4l}, \quad n \geq 1. \end{aligned} \quad (30)$$

where  $l = \frac{1}{2}\varphi(Q) - 1$  is the integer defined in Lemma 2.1. From the above inequalities, it follows that

$$\|U^{(n)}\|_s \leq \gamma K^n (n!)^{4l}, \quad n \geq 0,$$

where  $\gamma$  is related to  $\delta$ ,  $Q$  and  $s$  only.

**Remark 5.2** *The above Theorem claims that the series  $U$  in powers of  $\sqrt{\mu}$  is Gevrey- $2l$  taking its values in  $\mathcal{H}_s$ .*

**Remark 5.3** *In the cases when  $Q = 4$  or  $6$ , the pattern is periodic, and the above series may be built in the same way, leading to a series which is convergent for  $\mu < \mu_0$  where  $\mu_0 > 0$ . This results simply, via the Lyapunov-Schmidt method, from the implicit function theorem in its analytic version. The values of  $\mu_0$  for  $Q = 2, 4$  or  $6$  are estimated in [30].*

**Proof.** We choose  $s > Q/4$  since Lemma 4.2 insures that  $\mathcal{H}_s$  is then a Banach algebra. We notice that

$$\|e^{i\mathbf{k}_j \cdot \mathbf{x}}\|_s = 2^{s/2},$$

and

$$\|U^{(0)}\|_s = 2^{s/2} \sqrt{Q}. \quad (31)$$

We also have  $\beta^{(0)} = 1$  and  $\tilde{U}^{(0)} = 0$ . Now we notice from (11) that for  $|\mathbf{k}| \neq 1$  we have

$$\left| |\mathbf{k}|^2 - 1 \right|^{-2} \leq \frac{N_{\mathbf{k}}^{4l}}{c^2}, \quad (32)$$

which controls the unboundedness of the pseudo-inverse  $\tilde{\mathcal{L}}_0^{-1}$  (inverse of  $\mathcal{L}_0$  restricted to the orthogonal complement of its kernel). Indeed  $\tilde{\mathcal{L}}_0^{-1}$  is bounded from  $\mathcal{H}_s$  to  $\mathcal{H}_{s-4l}$ .

**Remark 5.4** *We may notice that the set of eigenvalues of  $\mathcal{L}_0$  is dense in the positive real line, which constitutes the spectrum. Hence 0 is not isolated in the spectrum of  $\mathcal{L}_0$ . This explains why the pseudo-inverse of  $\mathcal{L}_0$  on the complement of its kernel, is unbounded and satisfies (see (32)):*

$$\|\tilde{\mathcal{L}}_0^{-1} \mathbf{Q}_0 U\|_{s-4l} \leq \frac{1}{c^2} \|U\|_s, \text{ for any } U \in \mathcal{H}_s.$$

The basic observation here is that the factor  $U^{(n)}$  that multiplies  $\mu^n$  has a finite Fourier expansion in  $e^{i\mathbf{k}\cdot\mathbf{x}}$ , with  $\mathbf{k} = \sum_{j=1}^Q m_j \mathbf{k}_j$ ,  $\sum m_j \leq 2n+1$ , hence  $N_{\mathbf{k}} \leq 2n+1$ . Since for  $\tilde{U}^{(1)}$  we have  $|\mathbf{m}| = 3$  in all  $\mathbf{k}_{\mathbf{m}}$ 's, equation (18) leads to

$$\|\tilde{U}^{(1)}\|_s \leq \frac{3^{4l} c_s^2 2^{3s/2} Q^{3/2}}{c^2 3(Q-1)}. \quad (33)$$

We set

$$U^{(n)} = \beta^{(n)} U^{(0)} + \tilde{U}^{(n)}, \quad \tilde{U}^{(n)} = \mathbf{Q}_0 U^{(n)}, \quad (34)$$

and replacing this decomposition in (21) we obtain, by taking the scalar product with  $e^{i\mathbf{k}_1 \cdot \mathbf{x}}$

$$\beta^{(n-1)} 2^s - \frac{1}{\beta} \left\langle 3U^{(n-1)} U^{(0)2}, e^{i\mathbf{k}_1 \cdot \mathbf{x}} \right\rangle - \frac{1}{\beta} \left\langle \sum_{\substack{k+l+r=n-1, \\ 0 \leq k, l, r \leq n-2}} U^{(k)} U^{(l)} U^{(r)}, e^{i\mathbf{k}_1 \cdot \mathbf{x}} \right\rangle = 0,$$

where we have used  $\langle U^{(0)}, e^{i\mathbf{k}_1 \cdot \mathbf{x}} \rangle = \|e^{i\mathbf{k}_1 \cdot \mathbf{x}}\|_s^2 = 2^s$ . Next, we use

$$\begin{aligned} \langle 3U^{(n-1)} U^{(0)2}, e^{i\mathbf{k}_1 \cdot \mathbf{x}} \rangle &= \beta^{(n-1)} \langle 3U^{(0)3}, e^{i\mathbf{k}_1 \cdot \mathbf{x}} \rangle + \langle 3\tilde{U}^{(n-1)} U^{(0)2}, e^{i\mathbf{k}_1 \cdot \mathbf{x}} \rangle \\ &= 3\beta^{(n-1)} 2^s + \langle 3\tilde{U}^{(n-1)} U^{(0)2}, e^{i\mathbf{k}_1 \cdot \mathbf{x}} \rangle, \end{aligned}$$

and we are led to solve with respect to  $\beta^{(n-1)}, \tilde{U}^{(n)}$  the following system for  $n \geq 2$

$$\mathcal{L}_0 \tilde{U}^{(n)} = \tilde{U}^{(n-1)} - \beta^{-1} \mathbf{Q}_0 \sum_{\substack{k+l+r=n-1, \\ k, l, r \geq 0}} U^{(k)} U^{(l)} U^{(r)}, \quad (35)$$

$$\beta^{(n-1)} = \frac{-1}{2^{1+s}\beta} \left\langle 3\tilde{U}^{(n-1)} U^{(0)2} + \sum_{\substack{k+l+r=n-1, \\ 0 \leq k, l, r \leq n-2}} U^{(k)} U^{(l)} U^{(r)}, e^{i\mathbf{k}_1 \cdot \mathbf{x}} \right\rangle. \quad (36)$$

Now we make the following recurrence assumption: there exist positive constants  $\gamma_1, \delta$  and  $K$ , depending on  $Q$  and  $s$ , such that

$$\begin{aligned} \|\tilde{U}^{(p)}\|_s &\leq \gamma_1 K^p (p!)^{4l}, & p = 0, 1, \dots, n-1, \\ |\beta^{(p)}| &\leq \delta K^p (p!)^{4l}, & p = 1, \dots, n-2. \end{aligned} \quad (37)$$

These estimates hold for  $\tilde{U}^{(0)} = 0$  and for  $\tilde{U}^{(1)}$  provided that  $\gamma_1$  and  $K$  satisfy

$$\frac{3^{4l} c_s^2 2^{3s/2} Q^{3/2}}{c^2 3(Q-1)} \leq \gamma_1 K. \quad (38)$$

Putting these together results in

$$\|U^{(p)}\|_s = \|\beta^{(p)} U^{(0)} + \tilde{U}^{(p)}\|_s \leq \left(2^{s/2} \delta \sqrt{Q} + \gamma_1\right) K^p (p!)^{4l},$$

or

$$\|U^{(p)}\|_s \leq \gamma K^p (p!)^{4l}, \quad \text{with} \quad \gamma = 2^{s/2} \delta \sqrt{Q} + \gamma_1. \quad (39)$$

The resolution of (35) and (36) provides  $\beta^{(n-1)}$  and  $\tilde{U}^{(n)}$ , starting with  $n = 2$ . A useful lemma is the following, proved in Appendix D.

**Lemma 5.5** *The following estimates hold true for  $l \geq 1$ :*

$$\begin{aligned} \Pi_{3,n} &= \sum_{\substack{k+l+r=n \\ k,l,r \geq 0}} (k!l!r!)^{4l} \leq 4(n!)^{4l}, \quad n \geq 1 \\ \Pi'_{3,n} &= \sum_{\substack{k+l+r=n \\ 0 \leq k,l,r \leq n-1}} (k!l!r!)^{4l} \leq 10((n-1)!)^{4l}, \quad n \geq 2. \end{aligned}$$

Thanks to Lemma 5.5 and the estimate for  $\|U^{(p)}\|_s$  in (39), we observe that

$$\left\| \sum_{\substack{k+l+r=n-1 \\ 0 \leq k,l,r \leq n-2}} U^{(k)} U^{(l)} U^{(r)} \right\|_s \leq 10c_s^2 \gamma^3 K^{n-1} ((n-2)!)^{4l}.$$

From this it follows that

$$|\beta^{(n-1)}| \leq \frac{c_s^2}{2^{1+s/2} \beta} K^{n-1} ((n-1)!)^{4l} \{3\gamma_1 2^s Q + 10\gamma^3\},$$

and the recurrence assumption is realized if

$$\frac{c_s^2}{3(Q-1)2^{1+s/2}} \{3\gamma_1 2^s Q + 10\gamma^3\} \leq \delta \quad (40)$$

holds. Now we have, still by using Lemma 5.5

$$\begin{aligned} \|\tilde{U}^{(n)}\|_s &\leq \frac{(2n+1)^{4l} K^{n-1} ((n-1)!)^{4l}}{c^2} \left\{ \gamma_1 + \frac{4c_s^2}{\beta} \gamma^3 \right\} \\ &\leq K^n (n!)^{4l} \left(2 + \frac{1}{n}\right)^{4l} \frac{1}{Kc^2} \left\{ \gamma_1 + \frac{4c_s^2}{\beta} \gamma^3 \right\}. \end{aligned} \quad (41)$$

The factor  $(2n+1)^{4l}/c^2$  here comes from the pseudo-inverse of  $\mathcal{L}_0$  acting on functions containing modes of order up to  $2n+1$ . The recurrence assumption is realized if

$$\frac{3^{4l}}{c^2} \left\{ \gamma_1 + \frac{4c_s^2}{\beta} \gamma^3 \right\} \leq \gamma_1 K. \quad (42)$$

We now must choose  $\gamma_1$ ,  $\delta$  and  $K$  in such a way as to satisfy the three conditions (38), (40) and (42). Indeed, we may choose  $\gamma_1$  such that

$$\gamma_1 = \delta \frac{(Q-1)}{2^{s/2} c_s^2 Q},$$

and replacing this value in (39) and (40), then (40) is satisfied as soon as

$$\delta^2 \leq \frac{3(Q-1)2^{s/2-1}}{5c_s^2} \left( 2^{s/2} \sqrt{Q} + \frac{Q-1}{2^{s/2} c_s^2 Q} \right)^{-3}$$

holds. Then, choosing  $K$  such that

$$K = \max \left\{ \frac{3^{4l}}{c^2} \left( 1 + \frac{2^{s+1} c_s^2 Q}{5(Q-1)} \right), \frac{1}{\delta} \frac{3^{4l-1} 2^{2s} c_s^4 Q^{5/2}}{c^2 (Q-1)^2} \right\},$$

allows to satisfy (38) and (42).

We conclude that the bounds on  $\|\tilde{U}^{(n)}\|_s$  and  $|\beta^{(n)}|$  in Theorem 5.1 hold, and that (39), which holds for  $0 \leq p \leq n-1$ , also holds for  $p = n$ , and so

$$\|U^{(n)}\|_s \leq \gamma K^n (n!)^{4l}, \quad n \geq 1.$$

This ends the proof of Theorem 5.1. ■

## 6 Borel transform of the formal solution

In this and subsequent sections, we consider the cases with  $l = 1$  ( $Q = 8, 10$  and  $12$ ) and set

$$\sqrt{\mu} = \zeta^2.$$

**Remark 6.1** *In the general case, we should set  $\zeta = \mu^{1/4l}$ .*

The formal expansion (30) becomes, after incorporating  $\beta^{-1/2}$  into  $U^{(n)}$ ,

$$U = \zeta^2 \sum_{n \geq 0} \zeta^{4n} U^{(n)}, \quad (43)$$

and we have the estimate

$$\|U^{(n)}\|_s \leq \gamma K^n (n!)^4 \leq \gamma K^n (4n!).$$

Thus the formal power series (43) is a Gevrey-1 series in  $\zeta$ .

Let us now consider the new function  $\zeta \mapsto \widehat{U}(\zeta)$ , taking its values in  $\mathcal{H}_s$ , defined by

$$\widehat{U}(\zeta) = \sum_{n \geq 0} \frac{\zeta^{4n+2}}{(4n+2)!} U^{(n)}.$$

Indeed, by construction, this function is analytic in the disc  $|\zeta| < K_1^{-1} = K^{-1/4}$ , with values in the Hilbert space  $\mathcal{H}_s$  and invariant under rotations of angle  $2\pi/Q$ .



The mapping  $U \mapsto \widehat{U}$ , where we divide the coefficient of  $\zeta^n$  by  $n!$ , is the *Borel transform* [6] applied to the series  $U$ . Since  $U$  satisfies a Gevrey-1 estimate, the Borel transform  $\widehat{U}$  is analytic in a disc.

We now need to show that this function  $\widehat{U}(\zeta)$  is solution of a certain partial differential equation. Let us recall a simple property of Gevrey-1 series. Consider two scalar Gevrey-1 series  $u$  and  $v$

$$\begin{aligned} u &= \sum_{n \geq 1} u_n \zeta^n, & v &= \sum_{n \geq 1} v_n \zeta^n, \\ |u_n| &\leq c_1 K_1^n n!, & |v_n| &\leq c_2 K_1^n n!, \end{aligned}$$

then we have

$$\begin{aligned} (uv)_n &= \sum_{1 \leq k \leq n-1} u_k v_{n-k}, \\ |(uv)_n| &\leq c_1 c_2 K_1^n n!, \end{aligned}$$

as this results from Appendix D, by using the following inequality for  $n \geq 3$

$$\frac{1}{(n-1)!} \sum_{1 \leq k \leq n-1} k!(n-k)! \leq 1 + 2\left(\frac{1}{2} + \dots + \frac{1}{n-1}\right) \leq n,$$

which shows that in our case we can multiply two Gevrey-1 series with coefficients belonging to  $\mathcal{H}_s$  (the factor  $c_1 c_2$  is then multiplied by  $c_s$ ) and obtain a new Gevrey-1 series with coefficients in  $\mathcal{H}_s$ . It is then classical that we can write

$$\widehat{U^3} = \widehat{U} *_G \widehat{U} *_G \widehat{U} \quad (44)$$

where the *convolution product*, written as  $*_G$ , is well defined by

$$(\hat{u} *_G \hat{v})(\zeta) = \sum_{n \geq 1} \sum_{1 \leq k \leq n-1} \frac{u_k v_{n-k}}{n!} \zeta^n,$$

and satisfies

$$(\hat{u} *_G \hat{v}) = \widehat{(uv)}.$$

This convolution product is easily extended for two functions  $f(\zeta)$  and  $g(\zeta)$ , analytic in the disc  $|\zeta| < K_1^{-1}$ , and with no zero order term, by

$$(f *_G g)(\zeta) = \sum_{n \geq 1} \sum_{1 \leq k \leq n-1} f_k g_{n-k} \frac{k!(n-k)!}{n!} \zeta^n. \quad (45)$$

It is clear that for  $f = \hat{u}$ , and  $g = \hat{v}$  we have

$$f *_G g = (\hat{u} *_G \hat{v}) = \widehat{(uv)}.$$

Since we have (44), it is clear from (21) that we have

$$((1 + \widehat{\Delta})^2 U)(\mathbf{x}, \zeta) = (1 + \Delta)^2 \widehat{U}(\mathbf{x}, \zeta).$$

Now let us define a bounded linear operator  $\mathcal{K}$  as follows: for any function  $\zeta \mapsto V(\zeta)$  analytic in the disc  $|\zeta| < K_1^{-1}$ , taking values in  $\mathcal{H}_s$ , canceling for  $\zeta = 0$ , and satisfying

$$V(\zeta) = \sum_{n \geq 1} V_n \zeta^n, \quad \|V_n\|_s \leq cK_1^n,$$

we define

$$(\mathcal{K}V)(\zeta) = \sum_{n \geq 1} \frac{n!}{(n+4)!} \zeta^{n+4} V_n.$$

It is then clear for  $V = \widehat{U}$  that

$$(\mathcal{K}\widehat{U})(\zeta) = \sum_{n \geq 0} \frac{\zeta^{4n+6}}{(4n+6)!} U^{(n)} = \widehat{(\zeta^4 U)},$$

and we see that

$$\partial_\zeta^4 (\mathcal{K}\widehat{U}) = \widehat{U}.$$

We now claim the following:

**Theorem 6.2** *The Borel transform  $\widehat{U}(\mathbf{x}, \zeta)$  of the Gevrey solution found in Theorem 5.1 for  $l = 1$  is the unique solution, analytic in the disc  $|\zeta| < K^{-1/4}$ , cancelling for  $\zeta = 0$ , and taking values in  $\mathcal{H}_s$  invariant under rotations of angle  $2\pi/Q$ , of the equation*

$$(1 + \Delta)^2 V - \mathcal{K}V + V * V * V = 0. \quad (46)$$

**Proof.** We assume  $l = 1$  in what follows. The changes needed for larger  $l$ 's are left to the reader. Let us look for a solution  $V$  in the form

$$V = \sum_{n \geq 1} \zeta^n V_n,$$

where  $V_n \in \mathcal{H}_s$  is invariant under rotations of angle  $2\pi/Q$ . Then defining a formal series

$$U = \sum_{n \geq 1} \zeta^n U_n, \quad U_n = n! V_n,$$

it is clear that  $U$  satisfies formally

$$(1 + \Delta)^2 U - \zeta^4 U + U^3 = 0,$$

and by identifying powers of  $\zeta$ :

$$\begin{aligned} \mathcal{L}_0 U_1 &= 0, \\ \mathcal{L}_0 U_2 &= 0, \\ \mathcal{L}_0 U_3 + U_1^3 &= 0, \end{aligned}$$

which leads to  $U_1 = 0$  because of the last equation where the solvability condition cannot be satisfied. Then we have

$$U_1 = 0, \quad \mathcal{L}_0 U_j = 0, j = 2, 3, 4, 5,$$

and

$$\mathcal{L}_0 U_6 - U_2 + (U_2)^3 = 0.$$

We observe that  $U_2$  and  $U_6$  satisfy the equations verified by  $\beta^{-1/2}U^{(0)}$  and  $\beta^{-1/2}U^{(1)}$  (see (18)). This is indeed the only solution invariant under rotations of  $2\pi/Q$ . Hence

$$\begin{aligned} U_2 &= \beta^{-1/2}U^{(0)}, \\ U_6 &= \beta^{-1/2}U^{(1)}. \end{aligned}$$

Now at order  $\zeta^7$  we get

$$\mathcal{L}_0 U_7 - U_3 + 3U_2^2 U_3 = 0$$

and since  $U_3 = CU^{(0)}$ , where  $C$  is a constant, the solvability condition gives

$$C = \frac{3C}{\beta} \langle U^{(0)3}, e^{i\mathbf{k}_1 \cdot \mathbf{x}} \rangle_s = 3C$$

hence  $C = 0$  and  $U_3 = 0$ . It is the same for  $U_4 = U_5 = 0$ , and we obtain  $\mathcal{L}_0 U_7 = \mathcal{L}_0 U_8 = \mathcal{L}_0 U_9 = 0$ . Then the computation of higher orders is exactly as the one for the computation of  $U^{(n)}$ , since the cubic term cancels if the sum of the 3 indices  $p$  in  $U_p$  is not  $2 \pmod 4$ . Coming back to the definition of  $U_n = n!V_n$ , it is then clear that Theorem 6.2 is proved. ■

## 7 Truncated Laplace transform

Let us take  $K' > K_1$  and define a linear mapping  $U \mapsto \bar{U}$  in the set of Gevrey-1 series taking values in  $\mathcal{H}_s$

$$\bar{U}(\nu) = \frac{1}{\nu} \int_0^{\frac{1}{K'}} e^{-\frac{\zeta}{\nu}} \widehat{U}(\zeta) d\zeta, \quad (47)$$

where  $\widehat{U}(\zeta)$  is the Borel transform of  $U$  as defined above, which is analytic in the disc  $|\zeta| < 1/K_1$ . The function  $\nu \mapsto \bar{U}(\nu)$  is a truncated Laplace transform of the Borel transform of  $U$ .

**Remark 7.1** *If  $\widehat{U}(\zeta)$  could be shown to be analytic on a line in the complex  $\zeta$  plane extending to  $\infty$ , instead of just in a disk, then the Laplace transform in (47) would be the inverse Borel transform, and would provide a quasiperiodic solution of (13) in  $\mathcal{H}_s$ .*

It is clear that  $\bar{U}(\nu)$  is a  $\mathcal{C}^\infty$  function of  $\nu$  in a neighborhood of 0, taking its values in  $\mathcal{H}_s$ , as this results from

$$\bar{U}(\nu) = \int_0^{\frac{1}{K'\nu}} e^{-z} \widehat{U}(\nu z) dz$$

and from the dominated convergence theorem. Moreover  $\bar{U}(\nu)$  and  $U(\mu)$  have the same asymptotic expansion in powers on  $\nu$ , when we set  $\mu = \nu^{1/4}$ , as this results from

$$\frac{1}{\nu} \int_0^{\frac{1}{K'\nu}} e^{-\zeta} \frac{\zeta^n}{n!} d\zeta = \nu^n - e^{-\frac{1}{K'\nu}} \left( \frac{\nu^n}{1} + \frac{\nu^{n-1}}{K'1!} + \cdots + \frac{\nu}{K'^{n-1}(n-1)!} + \frac{1}{K'^n n!} \right). \quad (48)$$

It is also clear that in a little disc near the origin

$$\widehat{\bar{U}} = \widehat{U},$$

but this does not imply that  $\bar{U} = U$  since  $U$  is not a function, being defined as a formal series of  $\nu^4$ , and an asymptotic expansion does not define a unique function. The real question is whether or not  $\bar{U}$  is solution of (13) in  $\mathcal{H}_s$ .

By construction, we know that the Gevrey-1 expansion of

$$V(\mu^{1/4}) =: (1 + \Delta)^2 \bar{U}(\mu^{1/4}) - \mu \bar{U}(\mu^{1/4}) + \bar{U}(\mu^{1/4})^3$$

in powers of  $\mu^{1/4}$  is identically 0, but we don't know whether this function (smooth in  $\mu^{1/4}$ ), which is in  $\mathcal{H}_{s-4}$ , is indeed 0. In fact we have the following

**Theorem 7.2** *For any even  $Q \geq 8$ , take  $s > Q/4$ . Then,  $l = (1/2)\varphi(Q) - 1$  being defined by Lemma 2.1, the quasiperiodic function  $\bar{U}(\mu^{1/4l}) \in \mathcal{H}_s$ , with  $s > Q/4$ , defined from the series found in Theorem 5.1, is solution of the Swift–Hohenberg PDE (13) up to an exponentially small term bounded by  $C(K')e^{-\frac{1}{K'\mu^{1/4l}}}$  in  $\mathcal{H}_{s-4}$ , for any  $K' > K^{1/4l}$ .*

**Proof.** The result of the Theorem follows directly from two elementary lemmas E.1 and E.2 on Gevrey-1 series shown in Appendix E, and which may be understood in the function space  $\mathcal{H}_s$  instead of  $\mathbb{C}$ . Indeed, for  $l = 1$  this gives an estimate of the difference between  $V(\mu^{1/4})$  and the truncated Laplace transform of the left hand side of equation (46) (which is then 0), taking into account of

$$(1 + \Delta)^2 \bar{U}(\mu^{1/4}) = \frac{1}{\mu^{1/4}} \int_0^{\frac{1}{K'\mu^{1/4}}} e^{-\zeta} (1 + \Delta)^2 \widehat{U}(\zeta) d\zeta,$$

which holds in  $\mathcal{H}_{s-4}$ . Using Remark 6.1, the extension to larger  $l$ 's is left to the reader. ■

## 8 On the initial value problem

Once we know an approximate solution  $\bar{U}$  of the steady PDE (13), a natural question is: let us start at time  $t = 0$  with  $U|_{t=0} = \bar{U}$ , what can we say about the solution  $U(t)$  of the initial value problem, for  $t > 0$ ? Let us give the following partial answer to this question:

**Lemma 8.1** *Assume  $Q \geq 8$  and  $s > Q/4$  and consider the solution  $U(t)$  of the initial value problem (1) with  $U|_{t=0} = \bar{U} \in \mathcal{H}_{s+4}$ , where  $\bar{U}$  is given by Theorem 7.2. Then there are  $\alpha$  and  $C' > 0$  such that the estimate*

$$\|U(t) - \bar{U}\|_s \leq C' e^{-\frac{c}{\mu^{1/4t}}}$$

holds for  $0 \leq t \leq \frac{\alpha}{\mu^{1+1/4t}}$ , where  $c$  is the same as in Theorem 7.2.

**Proof.** We can replace  $s$  in Theorem 7.2 by  $s + 4$ , hence we have

$$-\mathcal{L}_0 \bar{U} + \mu \bar{U} - \bar{U}^3 = R \in \mathcal{H}_s,$$

with  $C$  and  $c > 0$  such that

$$\|\bar{U}\|_{s+4} \leq C\sqrt{\mu}, \quad \|R\|_s \leq C e^{-\frac{c}{\mu^{1/4t}}}.$$

Let us introduce the semi-group  $e^{-\mathcal{L}_0 t}$ ,  $t \geq 0$ , defined for any  $U \in \mathcal{H}_s$ ,  $s \geq 0$ , by

$$(e^{-\mathcal{L}_0 t} U)_{\mathbf{k}} = e^{-(1-|\mathbf{k}|^2)^2 t} U_{\mathbf{k}}.$$

This semi-group is strongly continuous in  $\mathcal{H}_s$ , and bounded by 1. Now defining  $W(t) = U(t) - \bar{U}$ , we have in  $\mathcal{H}_s$

$$\begin{aligned} W(t) &= \int_0^t e^{-\mathcal{L}_0(t-\tau)} \{ \mu W(\tau) - 3\bar{U}^2 W(\tau) - 3\bar{U} W(\tau)^2 - W(\tau)^3 \} d\tau + \\ &+ \int_0^t e^{-\mathcal{L}_0(t-\tau)} R d\tau. \end{aligned} \quad (49)$$

We know that  $W(0) = 0$ , and by standard arguments the solution of the initial value problem exists at least on a finite interval  $[0, T)$  in  $\mathcal{H}_s$ . Let us give a more precise estimate on  $W(t)$  for a part of the interval of time where  $\|W(t)\|_s \leq C_1 \sqrt{\mu}$  for a certain  $C_1 > 0$ . A simple estimate on (49) leads to

$$\|W(t)\|_s \leq \int_0^t \gamma_2 \|W(\tau)\|_s d\tau + t C e^{-\frac{c}{\mu^{1/4t}}},$$

with

$$\gamma_2 = (1 + 3C^2 + 3CC_1 + C_1^2)\mu.$$

Then solving this inequality by Gronwall, we obtain

$$\|W(t)\|_s \leq \frac{C e^{-\frac{c}{\mu^{1/4t}}}}{\gamma_2} (e^{\gamma_2 t} - 1)$$

which leads directly to the result of the Lemma. ■

## A Proof of Lemma 2.1

We give below an elementary proof of Lemma 2.1.

The polynomial  $P$  being irreducible on  $\mathbb{Q}$  of degree  $l + 1$  and the polynomial  $Q$  defined by

$$Q(x) = \sum_{0 \leq j \leq l} q_j x^j,$$

being of degree  $l$ , then by the Bezout Theorem there exist two polynomials  $A(x)$  of degree  $l - 1$  and  $B(x)$  of degree  $l$ , with coefficients in  $\mathbb{Q}$  such that

$$A(x)P(x) + B(x)Q(x) = 1. \quad (50)$$

Defining coefficients  $p_j$ ,  $0 \leq j \leq l + 1$ ,  $a_j$ ,  $0 \leq j \leq l - 1$  and  $b_j$ ,  $0 \leq j \leq l$  of polynomials  $P$ ,  $A$  and  $B$ , the identity (50) becomes a linear system of  $2l + 1$  equations, of the form

$$\mathbf{M}X = \xi_0, \quad (51)$$

where the unknown is  $X$  with

$$X = \begin{pmatrix} a_{j-1} \\ a_{j-2} \\ \cdot \\ a_0 \\ b_l \\ b_{l-1} \\ \cdot \\ b_0 \end{pmatrix}, \quad \xi_0 = \begin{pmatrix} 0 \\ 0 \\ \cdot \\ \cdot \\ \cdot \\ \cdot \\ 0 \\ 1 \end{pmatrix},$$

$$\mathbf{M} = \begin{pmatrix} p_{l+1} & 0 & \cdot & 0 & q_l & 0 & \cdot & \cdot & 0 \\ p_l & p_{l+1} & \cdot & \cdot & q_{l-1} & q_l & 0 & \cdot & \cdot \\ \cdot & \cdot & \cdot & 0 & q_{l-2} & q_{l-1} & q_l & \cdot & \cdot \\ \cdot & \cdot & \cdot & p_{l+1} & \cdot & \cdot & \cdot & \cdot & 0 \\ p_1 & \cdot & \cdot & p_l & q_0 & \cdot & \cdot & \cdot & q_l \\ p_0 & \cdot & \cdot & p_{l-1} & 0 & q_0 & \cdot & \cdot & q_{l-1} \\ 0 & p_0 & \cdot & p_{l-2} & 0 & 0 & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot \\ 0 & \cdot & 0 & p_0 & 0 & \cdot & \cdot & 0 & q_0 \end{pmatrix}.$$

The  $(2l + 1) \times (2l + 1)$  matrix  $\mathbf{M}$  has integer coefficients and is *invertible* (otherwise it would contradict the Bezout Theorem). Hence its determinant is integer valued and is an homogeneous polynomial of degree  $l + 1$  in  $q = (q_0, \dots, q_l)$ . We may invert the system (51) by Cramer's formulas and we observe that the coefficients  $b_j$  are rational numbers, with a common denominator of degree  $l + 1$  in  $q$  and with a numerator of degree  $l$  only (we replace in the determinant one column containing the  $q_j$ 's by  $\xi_0$ ). It results that the polynomial  $B(x)$  is the ratio of a *polynomial with integer coefficients*  $B_0$  of degree  $l$  in  $q$ , with an integer

$d$ , homogeneous polynomial of  $q$  of degree  $l + 1$  and which is different from 0 ( $\det \mathbf{M} \neq 0$ ). Now taking  $x = \omega$  in (50) leads to

$$|Q(\omega)| = \frac{d}{|B_0(\omega)|},$$

and since  $d \geq 1$  and the coefficients of  $B_0$  are bounded by  $C'|\mathbf{q}|^l$ , this completes the proof of Lemma 2.1.

## B Proof of Lemma 4.1

Assertion (ii) follows from the fact that we can group the coefficients  $m_j - m_{j+Q/2} = m'_j$ , and since in the  $Q/2$ -dimensional space of  $\{m'_j, j = 1, \dots, Q/2\}$  the set  $\sum_{j=1}^{Q/2} |m'_j| = N$  is a union of  $2^{Q/2}$  simplexes of area of order  $O(N^{Q/2-1})$ . To prove the part (i) (23) we observe that

$$\begin{aligned} N_{\mathbf{k}+\mathbf{l}} &= \min\{|m+n|; \mathbf{k}+\mathbf{l} = \sum_{j=1}^Q (m_j+n_j)\mathbf{k}_j\} \\ &\leq \min\{|m|; \mathbf{k} = \sum_{j=1}^Q m_j\mathbf{k}_j\} + \min\{|n|; \mathbf{l} = \sum_{j=1}^Q n_j\mathbf{k}_j\} \\ &\leq N_{\mathbf{k}} + N_{\mathbf{l}}, \end{aligned}$$

where

$$N_{\mathbf{k}} = \min_{\mathbf{k}=\mathbf{k}_m} \sum_{j=1}^Q m_j\mathbf{k}_j, \quad N_{\mathbf{l}} = \min_{\mathbf{l}=\mathbf{l}_n} \sum_{j=1}^Q n_j\mathbf{k}_j.$$

We notice that  $N_{\mathbf{0}} = 0$ , and  $N_{-\mathbf{k}} = N_{\mathbf{k}}$  (each  $m'_j$  for  $\mathbf{k}$  is just the opposite for  $-\mathbf{k}$ ); we deduce that inequality (23) may be strict, since

$$0 = N_{\mathbf{0}} = N_{\mathbf{k}-\mathbf{k}} < N_{-\mathbf{k}} + N_{\mathbf{k}} = 2N_{\mathbf{k}}.$$

The last inequality (24) is easily deduced from

$$\mathbf{k} = \sum_{j=1}^Q m_j\mathbf{k}_j$$

where  $\{m_j\}$  gives precisely the “norm”  $N_{\mathbf{k}}$ ; which implies (since  $|\mathbf{k}_j| = 1$ )

$$|\mathbf{k}| \leq \sum_{j=1}^Q |m_j| = N_{\mathbf{k}},$$

and the Lemma is proved.

## C Proof of Lemma 4.2

Let  $u \in \mathcal{H}_s$ , then by Cauchy–Schwarz inequality in  $l^2(\Gamma)$  ( $\Gamma$  is countable) we have

$$\begin{aligned} \left| \sum_{\mathbf{k} \in \Gamma} u_{\mathbf{k}} e^{i\mathbf{k} \cdot \mathbf{x}} \right|^2 &\leq \left( \sum_{\mathbf{k} \in \Gamma} (1 + N_{\mathbf{k}}^2)^s |u_{\mathbf{k}}|^2 \right) \sum_{\mathbf{k} \in \Gamma} \frac{1}{(1 + N_{\mathbf{k}}^2)^s} \\ &\leq \|u\|_{\mathcal{H}_s}^2 \sum_{\mathbf{k} \in \Gamma} \frac{1}{(1 + N_{\mathbf{k}}^2)^s}. \end{aligned}$$

Now by (25) we have the following estimate

$$\sum_{\mathbf{k} \in \Gamma} \frac{1}{(1 + N_{\mathbf{k}}^2)^s} \leq c_1(Q) \sum_{n \in \mathbb{N}} \frac{n^{Q/2-1}}{(1 + n^2)^s}$$

which is bounded when  $s > Q/4$ . Hence for  $s > Q/4$  the series  $\sum_{\mathbf{k} \in \Gamma} u_{\mathbf{k}} e^{i\mathbf{k} \cdot \mathbf{x}}$  converges absolutely and represents a continuous quasiperiodic function, the norm (uniform norm) of which being bounded as soon as the norm in  $\mathcal{H}_s$  is bounded. We may proceed in the same way for the derivatives in using (24), and show that the series

$$\sum_{\mathbf{k} \in \Gamma} |\mathbf{k}|^l u_{\mathbf{k}} e^{i\mathbf{k} \cdot \mathbf{x}}$$

is absolutely convergent for  $s > Q/4 + l$ . This ends the proof of the last assertion of the Lemma. Let us now prove the first assertion which is necessary for our nonlinear problem.

*First step:* We first use the following inequality due to (23)

$$(1 + N_{\mathbf{k}+\mathbf{k}'}^2)^{s/2} \leq 2^{s-1} \left\{ (1 + N_{\mathbf{k}}^2)^{s/2} + (1 + N_{\mathbf{k}'}^2)^{s/2} \right\}$$

valid for any  $s \geq 1$ , because of (23) and a simple convexity argument (this inequality is in fact valid for  $s > 0$ ). Then the following decomposition holds

$$\sum_{\mathbf{K}} \left| \sum_{\mathbf{k}+\mathbf{k}'=\mathbf{K}} u_{\mathbf{k}} v_{\mathbf{k}'} \right|^2 (1 + N_{\mathbf{K}}^2)^s \leq 2^{2s-1} (S_1 + S_2)$$

with

$$\begin{aligned} S_1 &= \sum_{\mathbf{K}} \left| \sum_{\mathbf{k}+\mathbf{k}'=\mathbf{K}} u_{\mathbf{k}} v_{\mathbf{k}'} \right|^2 (1 + N_{\mathbf{K}}^2)^s \\ S_2 &= \sum_{\mathbf{K}} \left| \sum_{\mathbf{k}+\mathbf{k}'=\mathbf{K}} u_{\mathbf{k}} v_{\mathbf{k}'} \right|^2 (1 + N_{\mathbf{k}'}^2)^s. \end{aligned}$$

For symmetry reasons in the space  $(\mathbf{k}, \mathbf{k}')$ , it is then sufficient to estimate  $S_1$ . Let us split the bracket in the sum  $S_1$  into two terms: a sum  $S_1'$  containing  $(\mathbf{k}, \mathbf{k}')$  such that

$$N_{\mathbf{k}} \leq 3N_{\mathbf{k}'},$$



and a sum  $S_1''$  containing  $(\mathbf{k}, \mathbf{k}')$  such that  $N_{\mathbf{k}} > 3N_{\mathbf{k}'}$ . Hence we have now

$$S_1 \leq 2(S_1' + S_1'')$$

with

$$S_1' = \sum_{\mathbf{K}} \left| \sum_{\substack{\mathbf{k}+\mathbf{k}'=\mathbf{K}, \\ N_{\mathbf{k}} \leq 3N_{\mathbf{k}'}}} u_{\mathbf{k}} v_{\mathbf{k}'} \right|^2 (1 + N_{\mathbf{k}}^2)^s,$$

$$S_1'' = \sum_{\mathbf{K}} \left| \sum_{\substack{\mathbf{k}+\mathbf{k}'=\mathbf{K}, \\ N_{\mathbf{k}} > 3N_{\mathbf{k}'}}} u_{\mathbf{k}} v_{\mathbf{k}'} \right|^2 (1 + N_{\mathbf{k}}^2)^s.$$

To estimate  $S_1'$  we use (23) which gives  $N_{\mathbf{K}} \leq 4N_{\mathbf{k}'}$ , hence

$$\frac{1}{1 + N_{\mathbf{k}'}^2} \leq \frac{16}{1 + N_{\mathbf{K}}^2},$$

and, in using again Cauchy-Schwarz

$$\begin{aligned} \sum_{\substack{\mathbf{k}+\mathbf{k}'=\mathbf{K}, \\ N_{\mathbf{k}} \leq 3N_{\mathbf{k}'}}} |u_{\mathbf{k}} v_{\mathbf{k}'}| (1 + N_{\mathbf{k}}^2)^{s/2} &\leq \sum_{\substack{\mathbf{k}+\mathbf{k}'=\mathbf{K}, \\ N_{\mathbf{k}} \leq 3N_{\mathbf{k}'}}} 4^s |u_{\mathbf{k}} v_{\mathbf{k}'}| \frac{(1 + N_{\mathbf{k}}^2)^{s/2} (1 + N_{\mathbf{k}'}^2)^{s/2}}{(1 + N_{\mathbf{K}}^2)^{s/2}} \\ &\leq \frac{4^s}{(1 + N_{\mathbf{K}}^2)^{s/2}} \|u\|_{\mathcal{H}_s} \|v\|_{\mathcal{H}_s}. \end{aligned}$$

It results that

$$S_1' \leq \|u\|_{\mathcal{H}_s}^2 \|v\|_{\mathcal{H}_s}^2 \sum_{\mathbf{K}} \frac{4^{2s}}{(1 + N_{\mathbf{K}}^2)^s}$$

which, for  $s > Q/4$  leads to

$$S_1' \leq C \|u\|_{\mathcal{H}_s}^2 \|v\|_{\mathcal{H}_s}^2.$$

*Second step:* We now find a bound for  $S_1''$ , which is more technical, since we split this sum into packets of increasing lengths.

Let us define

$$\Delta_p u = \sum_{2^p \leq N_{\mathbf{k}} < 2^{p+1}} u_{\mathbf{k}} e^{i\mathbf{k} \cdot \mathbf{x}}, \quad \Delta_{-1} u = u_{\mathbf{0}}.$$

It is clear that for  $s > Q/4$  (the series is absolutely convergent)

$$u = \sum_{p=-1}^{\infty} \Delta_p u.$$

Moreover, it is clear from the definition that the norm of  $u \in \mathcal{H}_s$  is equivalent to

$$\left( \sum_{p=-1}^{\infty} 2^{2ps} \|\Delta_p u\|_0^2 \right)^{1/2}.$$

To estimate the sum  $S_1''$ , we notice that in the product  $uv$  the terms  $\Delta_p u \Delta_q v$  only take into account the wavevectors  $\mathbf{k}$  and  $\mathbf{k}'$  such that

$$2^p \leq N_{\mathbf{k}} < 2^{p+1}, \quad 2^q \leq N_{\mathbf{k}'} < 2^{q+1}, \quad N_{\mathbf{k}} > 3N_{\mathbf{k}'}$$

This implies

$$N_{\mathbf{k}'} < 2^p, \quad 2^{q+1} < N_{\mathbf{k}},$$

hence in  $S_1''$

$$\Delta_p u \Delta_q v = 0, \quad \text{for } p \leq q.$$

Now, we use (for the sum in  $S_1''$ )

$$\frac{2}{3} N_{\mathbf{k}} \leq N_{\mathbf{K}}$$

$$S_1'' \leq \left( \frac{2}{3} \right)^{2s} \sum_{\mathbf{K}} \left| \sum_{\substack{\mathbf{k}+\mathbf{k}'=\mathbf{K}, \\ N_{\mathbf{k}} > 3N_{\mathbf{k}'}}} u_{\mathbf{k}} v_{\mathbf{k}'} \right|^2 (1 + N_{\mathbf{K}}^2)^s$$

and the right hand side is the square of the norm of the product  $uv$  computed on terms such that  $N_{\mathbf{k}} > 3N_{\mathbf{k}'}$ ,  $\mathbf{k} + \mathbf{k}' = \mathbf{K}$ . We now use the equivalent norm defined above with the decomposition in packets, hence

$$S_1'' \leq C \sum_{j=-1}^{\infty} 2^{2js} \left\| \Delta_j \left( \sum_{p \geq 0} \left( \sum_{q=-1}^{p-1} \Delta_q v \right) \Delta_p u \right) \right\|_0^2.$$

Let us define  $S_{p-1}v = \sum_{q=-1}^{p-1} \Delta_q v$ , then we have

$$\Delta_j \left( \sum_p S_{p-1}v \Delta_p u \right) = \sum_{p=j-1}^{j+1} \Delta_j (S_{p-1}v \Delta_p u) 2^{ps} 2^{-ps}$$

hence by Cauchy-Schwarz

$$2^{2js} \left\| \Delta_j \left( \sum_p S_{p-1}v \Delta_p u \right) \right\|_0^2 \leq \left( \sum_{p=j-1}^{j+1} 2^{2(j-p)s} \right) \sum_{p=j-1}^{j+1} 2^{2ps} \|\Delta_j (S_{p-1}v \Delta_p u)\|_0^2$$

Now

$$\|S_{p-1}v \Delta_p u\|_0^2 = \sum_{\mathbf{K}} \left| \sum_{\mathbf{k}+\mathbf{k}'=\mathbf{K}, 0 \leq N_{\mathbf{k}'} < 2^p \leq N_{\mathbf{k}} < 2^{p+1}} u_{\mathbf{k}} v_{\mathbf{k}'} \right|^2$$

and a classical computation (convolution  $l^1 * l^2$ ) using Cauchy–Schwarz gives

$$\begin{aligned} \sum_{\mathbf{K}} \left| \sum_{\mathbf{k}+\mathbf{k}'=\mathbf{K}} u_{\mathbf{k}} v_{\mathbf{k}'} \right|^2 &\leq \sum_{\mathbf{K}} \left\{ \left( \sum_{\mathbf{k}+\mathbf{k}'=\mathbf{K}} |v_{\mathbf{k}'}| |u_{\mathbf{k}}|^2 \right) \left( \sum_{\mathbf{k}'} |v_{\mathbf{k}'}| \right) \right\} \\ &\leq \left( \sum_{\mathbf{k}'} |v_{\mathbf{k}'}| \right) \left( \sum_{\mathbf{k}} \sum_{\mathbf{K}} |v_{\mathbf{K}-\mathbf{k}}| |u_{\mathbf{k}}|^2 \right) \\ &\leq \left( \sum_{\mathbf{k}'} |v_{\mathbf{k}'}| \right)^2 \sum_{\mathbf{k}} |u_{\mathbf{k}}|^2 \end{aligned}$$

which leads to

$$\|S_{p-1} v \Delta_p u\|_0^2 \leq \|\Delta_p u\|_0^2 \left( \sum_{\mathbf{k}'} |v_{\mathbf{k}'}| \right)^2$$

and since the series  $\sum |v_{\mathbf{k}'}| \leq c \|v\|_{\mathcal{H}_s}$  for  $s > Q/4$ , as shown at the beginning of the proof of Lemma 4.2, we have

$$\|S_{p-1} v \Delta_p u\|_0^2 \leq C \|\Delta_p u\|_0^2 \|v\|_{\mathcal{H}_s}^2.$$

Finally, we obtain

$$\begin{aligned} \sum_{p=j-1}^{j+1} 2^{2ps} \|\Delta_j(S_{p-1} v \Delta_p u)\|_0^2 &\leq \sum_{p=j-1}^{j+1} 2^{2ps} \|S_{p-1} v \Delta_p u\|_0^2 \\ &\leq C' \|v\|_{\mathcal{H}_s}^2 \sum_{p=j-1}^{j+1} 2^{2ps} \|\Delta_p u\|_0^2, \end{aligned}$$

and

$$2^{2js} \left\| \Delta_j \left( \sum_p S_{p-1} v \Delta_p u \right) \right\|_0^2 \leq C'' \|v\|_{\mathcal{H}_s}^2 \sum_{p=j-1}^{j+1} 2^{2ps} \|\Delta_p u\|_0^2,$$

hence

$$\begin{aligned} S_1'' &\leq 3C'' \|v\|_{\mathcal{H}_s}^2 \sum_{p=-1}^{\infty} 2^{2ps} \|\Delta_p u\|_0^2 \\ &\leq C_1 \|u\|_{\mathcal{H}_s}^2 \|v\|_{\mathcal{H}_s}^2 \end{aligned}$$

and Lemma 4.2 is proved.

## D Proof of Lemma 5.5

Let us define the two sums

$$\begin{aligned} \Pi_{2,n} &= \sum_{k=0}^n (k!(n-k)!)^{4l} \\ \Pi'_{2,n} &= \sum_{k=1}^{n-1} (k!(n-k)!)^{4l} \end{aligned}$$

we have already

$$\begin{aligned}\Pi_{2,0} &= 1, \quad \Pi_{2,1} = 2, \quad \Pi_{2,2} = \left(2 + \frac{1}{2^{4l}}\right)(2!)^{4l}, \\ \Pi'_{2,2} &= 1, \quad \Pi'_{2,3} = 2(2!)^{4l},\end{aligned}$$

which shows that  $\Pi_{2,n} \leq \left(2 + \frac{1}{16}\right)(n!)^{4l}$  for  $n = 0, 1, 2$ , and  $l \geq 1$ . Now we have for  $n \geq 2$

$$\begin{aligned}\frac{\Pi_{2,n+1}}{(n+1!)^{4l}} - \frac{\Pi_{2,n}}{(n!)^{4l}} &= \sum_{k=2}^{n-2} \left(\frac{k!(n-k)!}{n!}\right)^{4l} \left\{ \left(\frac{n+1-k}{n+1}\right)^{4l} - 1 \right\} + \\ &\quad + \frac{2}{(n+1)^{4l}} - \frac{2}{n^{4l}} + \frac{2^{4l}}{(n(n+1))^{4l}},\end{aligned}$$

and since  $n^{4l} - (n+1)^{4l} + 2^{4l-1} < 0$  for  $n \geq 1$  the above right hand side terms are negative. It results that for  $n \geq 2$

$$\Pi_{2,n+1} \leq \left(\frac{(n+1)!}{n!}\right)^{4l} \Pi_{n,2},$$

hence

$$\Pi_{2,n} \leq \left(2 + \frac{1}{16}\right)(n!)^{4l}, \quad n \geq 0. \quad (52)$$

In the same way

$$\frac{\Pi'_{2,n+1}}{(n!)^{4l}} - \frac{\Pi'_{2,n}}{((n-1)!)^{4l}} = \sum_{k=2}^{n-2} \left(\frac{k!(n-k)!}{n!}\right)^{4l} \left\{ \left(\frac{n+1-k}{n+1}\right)^{4l} - 1 \right\} + \frac{2^{4l}}{n^{4l}},$$

hence for  $n \geq 2$

$$\frac{\Pi'_{2,n+1}}{(n!)^{4l}} \leq \frac{\Pi'_{2,n}}{((n-1)!)^{4l}} + \frac{2^{4l}}{n^{4l}},$$

and

$$\begin{aligned}\frac{\Pi'_{2,n}}{((n-1)!)^{4l}} &\leq 2^{4l} \left( \frac{1}{(n-1)^{4l}} + \cdots + \frac{1}{2^{4l}} \right) + \Pi'_{2,2} \\ &\leq 2 + 2^{4l} \left( \frac{1}{(n-1)^{4l}} + \cdots + \frac{1}{3^{4l}} \right) \\ &\leq 2 + \frac{2}{4l-1} \leq 3.\end{aligned}$$

Finally

$$\Pi'_{2,n} \leq 3((n-1)!)^{4l} \text{ for } n \geq 2. \quad (53)$$

Consider now  $\Pi_{3,n}$  defined by

$$\Pi_{3,n} = \sum_{\substack{k+l+r=n \\ k,l,r \geq 0}} (k!l!r!)^{4l}.$$

We already have

$$\Pi_{3,0} = 1, \quad \Pi_{3,1} = 3, \quad \Pi_{3,2} = \left(3 + \frac{3}{2^{4l}}\right)(2!)^{4l} \leq 4(2!)^{4l},$$

In splitting the sum we obtain easily for  $n \geq 3$

$$\begin{aligned} \Pi_{3,n} &= \Pi_{2,n} + (n!)^{4l} + \sum_{r=1}^{n-1} (r!)^{4l} \Pi_{2,n-r} \\ &\leq \left(3 + \frac{1}{16}\right)(n!)^{4l} + \left(2 + \frac{1}{16}\right)\Pi'_{2,n} \\ &\leq (n!)^{4l} \left(3 + \frac{1}{16} + 3\left(2 + \frac{1}{16}\right)\frac{1}{n^{4l}}\right) \\ &\leq \left(3 + \frac{3}{16} + \frac{9}{3^4}\right)(n!)^{4l} \leq 4(n!)^{4l}. \end{aligned}$$

Hence

$$\Pi_{3,n} \leq 4(n!)^{4l} \tag{54}$$

holds for any  $n \geq 0$ . Consider now  $\Pi'_{3,n}$  defined for  $n \geq 2$  by

$$\Pi'_{3,n} = \sum_{\substack{k+l+r=n \\ 0 \leq k, l, r \leq n-1}} (k!l!r!)^{4l}.$$

We already have

$$\Pi'_{3,2} = 1,$$

and for  $n \geq 3$ , we obtain in the same way

$$\begin{aligned} \Pi'_{3,n} &= \Pi'_{2,n} + \sum_{r=1}^{n-1} (r!)^{4l} \Pi_{2,n-r} \\ &\leq \left(3 + 3\left(2 + \frac{1}{16}\right)\right) (n-1!)^{4l} \\ &\leq 10(n-1!)^{4l}. \end{aligned} \tag{55}$$

Hence, with estimates (54) and (55), Lemma 5.5 is proved.

## E Lemmas on Gevrey-1 series

Below we give elementary proofs of two useful lemmas. The interested reader will find more general results in [28] and [27].

In the following we denote by  $\mathcal{L}_{K'}$  the linear operator defined for analytic functions  $v$  on the disc  $\{|z| < 1/K_1\}$  by

$$(\mathcal{L}_{K'}v)(\nu) = \frac{1}{\nu} \int_0^{1/K'} e^{-\frac{z}{\nu}} v(z) dz, \quad K' > K_1.$$

We also use the notations

$$\|v\|_{0,K'} = \sup_{z \in (0,1/K')} |v(z)|, \quad \|v\|_{1,K'} = \sup_{z \in (0,1/K')} |v'(z)|,$$

and when  $v(0) = 0$ , we notice that (integrating by parts for the second estimate)

$$\begin{aligned} |(\mathcal{L}_{K'}v)(\nu)| &\leq \|v\|_{0,K'}, \\ \left| (\mathcal{L}_{K'}v)(\nu) - \int_0^{1/K'} e^{-\frac{z}{\nu}} v'(z) dz \right| &\leq e^{-\frac{1}{K'\nu}} \|v\|_{0,K'}. \end{aligned} \quad (56)$$

Then we have the following Lemmas giving estimates of the commutator of  $\mathcal{L}_{K'} \circ \mathcal{B}$  (where  $\mathcal{B}$  is the Borel transform) with the multiplication by  $\nu^4$  and with the mapping  $u \mapsto u^3$  in the space of Gevrey series.

**Lemma E.1** *Assume that  $u(\nu)$  is a Gevrey-1 series, with  $u_0 = 0$ , then for  $\nu < 1/K'$*

$$\left| (\mathcal{L}_{K'}\widehat{u^3})(\nu) - (\mathcal{L}_{K'}\widehat{u})^3(\nu) \right| \leq \frac{e^{-\frac{1}{K'\nu}}}{(K'\nu)^3} \|\widehat{u}\|_{0,K'} (\|\widehat{u}\|_{0,K'} + \nu \|\widehat{u}\|_{1,K'})^2.$$

For any given Gevrey-1 series  $u$ , with  $u_0 = 0$ , there is  $C(K') > 0$  such that for  $\nu < \nu_0(K')$  we have the estimate

$$\left| (\mathcal{L}_{K'}\widehat{u^3})(\nu) - (\mathcal{L}_{K'}\widehat{u})^3(\nu) \right| \leq C(K') e^{-\frac{1}{K'\nu}}, \quad K' > K_1.$$

**Lemma E.2** *Assume that  $u(\nu)$  is a Gevrey-1 series, with  $u_0 = 0$ , then for  $\nu < 1/K'$  there exists  $C(K')$  such that*

$$|(\mathcal{L}_{K'}\mathcal{K}\widehat{u})(\nu) - \nu^4 \mathcal{L}_{K'}\widehat{u}| \leq C(K') \|\widehat{u}\|_{0,K'} e^{-\frac{1}{K'\nu}}.$$

**Proof of Lemma E.1.** From the identity

$$\int_0^z \left( \int_0^{z_1} \frac{z_1^{k-1} z_2^{m-1} (z - z_1 - z_2)^l}{(k-1)!(m-1)!l!} dz_2 \right) dz_1 = \frac{z^{k+m+l}}{(k+m+l)!},$$

from the definition (45) of the convolution product, and from the analyticity of  $\widehat{u}$  in the disc  $\{|z| < 1/K_1\}$ , we have

$$\begin{aligned} (\mathcal{L}_{K'}(\widehat{u} * \widehat{u} * \widehat{u}))(\nu) &= (\mathcal{L}_{K'}\widehat{u^3})(\nu) = \\ &= \frac{1}{\nu} \int_0^{1/K'} e^{-\frac{z}{\nu}} \left( \int_0^z \left( \int_0^{z_1} \widehat{u}'(z_1) \widehat{u}'(z_2) \widehat{u}(z - z_1 - z_2) dz_2 \right) dz_1 \right) dz. \end{aligned}$$

By Fubini's theorem and a simple change of variables, we obtain

$$(\mathcal{L}_{K'}\widehat{u^3})(\nu) = \frac{1}{\nu} \int_{D_{K'}} e^{-\frac{z_1+z_2+z_3}{\nu}} \widehat{u}'(z_1) \widehat{u}'(z_2) \widehat{u}(z_3) dz_1 dz_2 dz_3 \quad (57)$$

where  $D_{K'} = \{z_1, z_2, z_3 > 0; z_1 + z_2 + z_3 < 1/K'\}$ . Now, we have

$$(\mathcal{L}_{K'}\widehat{u})^3(\nu) = \frac{1}{\nu^3} \int_{(0,1/K')^3} e^{-\frac{z_1+z_2+z_3}{\nu}} \widehat{u}(z_1)\widehat{u}(z_2)\widehat{u}(z_3) dz_1 dz_2 dz_3,$$

and from (56) we obtain

$$\begin{aligned} \left| (\mathcal{L}_{K'}\widehat{u})^3(\nu) - \frac{1}{\nu} \int_{(0,1/K')^3} e^{-\frac{z_1+z_2+z_3}{\nu}} \widehat{u}'(z_1)\widehat{u}'(z_2)\widehat{u}'(z_3) dz_1 dz_2 dz_3 \right| &\leq \\ &\leq e^{-\frac{1}{K'\nu}} \|\widehat{u}\|_{0,K'}^2 (\|\widehat{u}\|_{0,K'} + \nu \|\widehat{u}\|_{1,K'}). \end{aligned} \quad (58)$$

Now, we observe that  $(0, 1/K')^3 \setminus D_{K'}$  is such that  $z_1 + z_2 + z_3 > 1/K'$ , hence

$$\left| \frac{1}{\nu} \int_{(0,1/K')^3 \setminus D_{K'}} e^{-\frac{z_1+z_2+z_3}{\nu}} \widehat{u}'(z_1)\widehat{u}'(z_2)\widehat{u}'(z_3) dz_1 dz_2 dz_3 \right| \leq \frac{e^{-\frac{1}{K'\nu}}}{\nu^3 K'^3} \|\widehat{u}\|_{0,K'} (\nu \|\widehat{u}\|_{1,K'})^2. \quad (59)$$

Collecting (57), (58) and (59) the first result of Lemma E.1 is proved. Notice that by choosing  $K'' > K'$ , then for  $\nu$  small enough  $\frac{e^{-\frac{1}{K'\nu}}}{\nu^3 K'^3} \leq e^{-\frac{1}{K''\nu}}$ . Since  $K'$  is chosen arbitrarily larger than  $K_1$ , we can assert that  $u$  being given, there is  $C(K')$  such that

$$\left| (\mathcal{L}_{K'}\widehat{u}^3)(\nu) - (\mathcal{L}_{K'}\widehat{u})^3(\nu) \right| \leq C(K') e^{-\frac{1}{K'\nu}}, \quad K' > K_1.$$

■

**Proof of Lemma E.2.** By integrating by parts, we obtain

$$\begin{aligned} (\mathcal{L}_{K'}\mathcal{K}\widehat{u})(\nu) &= -e^{-\frac{1}{K'\nu}} [(\mathcal{K}\widehat{u}) + \nu(\mathcal{K}\widehat{u})' + \nu^2(\mathcal{K}\widehat{u})'' + \nu^3(\mathcal{K}\widehat{u})''']|_{1/K'} + \\ &+ \nu^4(\mathcal{L}_{K'}\widehat{u})(\nu). \end{aligned}$$

Hence

$$|(\mathcal{L}_{K'}\mathcal{K}\widehat{u})(\nu) - \nu^4(\mathcal{L}_{K'}\widehat{u})(\nu)| \leq e^{-\frac{1}{K'\nu}} \|\widehat{u}\|_{0,K'} \left\{ \frac{\nu^3}{K'} + \frac{\nu^2}{2K'^2} + \frac{\nu}{6K'^3} + \frac{1}{24K'^4} \right\}$$

which proves Lemma E.2. ■

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