

## Structural stability of singular actions of $\mathbb{R}^n$ having a first integral

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We begin by characterizing the family of real analytic closed orientable  $n$ -manifolds,  $n \geq 2$ , that admit an analytic action of  $\mathbb{R}^n$  with at least one orbit diffeomorphic to  $T^{n-1} \times \mathbb{R}$ . Next, for each closed orientable  $n$ -manifold  $N$  we define a subset  $\mathcal{C}_n$  of singular actions in  $A^\omega(\mathbb{R}^n, N)$  such that each action  $\varphi \in \mathcal{C}_n$  has a non-constant first integral as well as some generic properties and then we prove that  $\varphi$  is  $C^1$  structurally stable. An action of  $\mathbb{R}^n$  is called singular if every orbit has dimension less than  $n$ . October, 2003 ICMC-USP

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### 1. INTRODUCTION

Let  $M$  be a closed connected real analytic  $m$ -manifold and  $A^r(\mathbb{R}^n, M)$  the set of  $C^r$ ,  $1 \leq r \leq \omega$ , actions of  $\mathbb{R}^n$  on  $M$  whose infinitesimal generators are also of class  $C^r$ . We consider in  $A^r(\mathbb{R}^n, M)$  the  $C^1$ -topology induced by the  $C^1$ -distance between infinitesimal generators. An action of  $\mathbb{R}^n$  on a manifold is called singular if every orbit has dimension less than  $n$ .

In this paper we characterize the family of analytic closed orientable  $n$ -manifolds that admit an analytic action of  $\mathbb{R}^n$  with at least one orbit diffeomorphic to  $T^{n-1} \times \mathbb{R}$ , see Theorem 2.1. This family consists of  $T^n$  and  $\mathcal{H}_n$ , the family of manifolds obtained by glueing two copies of  $T^{n-2} \times D^2$  by an orientation preserving diffeomorphism of  $T^{n-1} =$

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$\partial(T^{n-2} \times D^2)$ . An action  $\varphi \in A^r(\mathbb{R}^n, M)$  is said to be of *type*  $j$ ,  $0 \leq j \leq n$ , if the union of the  $j$ -dimensional orbits is an open dense subset of  $M$ . Denote by  $A_j^r(\mathbb{R}^n, M)$  the subspace of actions of type  $j$ . For each analytic closed connected orientable  $n$ -manifold  $N$  we define a subset  $\mathcal{C}_n \subset A_{n-1}^\omega(\mathbb{R}^n, N)$  such that each action  $\varphi \in \mathcal{C}_n$  has a non-constant first integral as well as some generic properties, see Definition 2.4. Our main result is to prove that each action in  $\mathcal{C}_n$  is  $C^1$  structurally stable, see Theorem 2.2. It is proved in Lemma 2.4 that if  $\varphi \in \mathcal{C}_n$ , then there exists  $\psi_\varphi \in A^\omega(\mathbb{R}^{n-1}, N)$  with the same orbits than  $\varphi$ . C. Perelló proved in [8] that Morse-Smale  $C^\omega$  vector fields on an analytic orientable closed surface form an open and dense set. It follows from his theorem that if  $\varphi \in \mathcal{C}_2$ , then  $\psi_\varphi$  is not  $C^1$ -structurally stable.

The fact that there are  $C^1$  structurally stable singular actions is not new. In fact, Kato and Morimoto proved in [5] the following theorem: Let  $X \in \mathfrak{X}^r(N)$ ,  $r \geq 1$  and  $n \geq 3$ , be an Anosov vector field. Then,  $Y \in \mathfrak{X}^r(N)$  satisfies  $[X, Y] = 0$  if and only if  $Y = cX$ , with  $c \in \mathbb{R}$ . As a consequence of this result, we can define an open set  $\mathcal{B} \subset A^r(\mathbb{R}^n, N)$  of singular actions such that each element in  $\mathcal{B}$  is  $C^1$  structurally stable.

The fact that there are  $C^1$  structurally stable actions with non-constant first integrals is also not new. Write  $T^3 = S^1 \times T^2$  and let  $\mathcal{F}$  be the foliation of  $T^3$  with leaves  $\{\theta\} \times T^2$ ,  $\theta \in S^1$ . Saldanha in [9], defined a subset of locally free actions  $\mathcal{C} \subset A^\infty(\mathbb{R}^2, T^3)$  such that each  $\varphi \in \mathcal{C}$  has  $\mathcal{F}$  as underlying foliation and is  $C^1$  structurally stable.

What is new in our result is that each  $\varphi \in \mathcal{C}_n$ , besides being  $C^1$  structurally stable, is a singular action and at the same time has a non-constant first integral. Finally, we show that this phenomenon is typical of analytic actions. In [1], to be published, we consider actions  $\varphi \in A_n^r(\mathbb{R}^n, N)$ . We defined the concept of transversally hyperbolic compact orbit and proved for  $n = 2$  and  $n = 3$  that if  $\varphi \in A_n^r(\mathbb{R}^n, N)$ ,  $r \geq 1$ , and every compact orbit is transversally hyperbolic, then  $\varphi$  is structurally stable. The problem of characterizing the structurally stable actions in  $A^\omega(\mathbb{R}^n, N)$  is still an open and interesting problem.

## 2. PRELIMINARIES AND STATEMENT OF THE MAIN RESULTS

Through this paper  $M$  ( $N$ ) will denote a closed connected and orientable real analytic  $m$ -manifold ( $n$ -manifold) and we shall assume that  $m \geq n$ . A  $C^r$ -action of Lie group  $G$  on  $M$  is a  $C^r$ -map  $\varphi : G \times M \rightarrow M$ ,  $1 \leq r \leq \omega$ , such that  $\varphi(e, p) = p$  and  $\varphi(gh, p) = \varphi(g, \varphi(h, p))$ , for each  $g, h \in G$  and  $p \in M$ , where  $e$  is the identity in  $G$ .  $\mathcal{O}_p = \{\varphi(g, p); g \in G\}$  is called the  $\varphi$ -orbit of  $p$ .  $G_p = \{g \in G; \varphi(g, p) = p\}$  is called the *isotropy group* of  $p$ . For each  $p \in M$  the map  $g \mapsto \varphi(g, p)$  induces an injective immersion of the homogeneous space  $G/G_p$  in  $M$  with image  $\mathcal{O}_p$ . When  $G = \mathbb{R}^n$ , the possible  $\varphi$ -orbits are injective immersions of  $T^k \times \mathbb{R}^\ell$ ,  $0 \leq k + \ell \leq n$ , where  $T^k = S^1 \times \dots \times S^1$ ,  $k$  times.

For each  $0 \leq i \leq n - 1$  let  $\text{Sing}_i(\varphi) = \{p \in M; \dim \mathcal{O}_p = i\}$  and  $\text{Sing}(\varphi) = \bigcup_{i=0}^{n-1} \text{Sing}_i(\varphi)$ . If  $p \in \text{Sing}(\varphi)$ ,  $\mathcal{O}_p$  is called a *singular orbit* and when  $p \in \text{Sing}_0(\varphi)$ ,  $\mathcal{O}_p$  is also called a *point orbit* and  $p$  a *fixed point* by  $\varphi$ . We also write  $p \in \text{Sing}_i^c(\varphi)$ ,  $i = 1, \dots, n - 1$ , when  $\mathcal{O}_p$  is a  $T^i$ -orbit. If  $\text{Sing}(\varphi) = M$ , we call  $\varphi$  a *singular action*.

For each  $w \in \mathbb{R}^n \setminus \{0\}$   $\varphi$  induces a  $C^r$ -flow  $(\varphi_w^t)_{t \in \mathbb{R}}$  given by  $\varphi_w^t(p) = \varphi(tw, p)$  and its corresponding  $C^{r-1}$ -vector field  $X_w$  is defined by  $X_w(p) = D_1\varphi(0, p) \cdot w$ . If  $\{w_1, \dots, w_n\}$  is a base of  $\mathbb{R}^n$ , the associated vector fields  $X_{w_1}, \dots, X_{w_n}$  determine completely the action  $\varphi$  and are called a set of *infinitesimal generators* of  $\varphi$ . Note that  $[X_{w_i}, X_{w_j}] = 0$  for any two of them.

Denote by  $A^r(\mathbb{R}^n, M)$  the set of  $C^r$ -actions,  $r \geq 1$ , of  $\mathbb{R}^n$  on  $M$  such that their canonical infinitesimal generators are also  $C^r$  vector fields. Given two actions  $\{\varphi; X_1, \dots, X_n\}$  and  $\{\psi; Y_1, \dots, Y_n\}$  define  $d_k(\varphi, \psi) = \max_{1 \leq i \leq n} \|X_i - Y_i\|_k$ . With this distance  $A^r(\mathbb{R}^n, M)$  is a metric space and the corresponding topology is the  $C^k$ -topology. We say that  $\varphi$  is an action of *type*  $j$  and write  $\varphi \in A_j^r(\mathbb{R}^n, M)$  if the union of the  $j$ -dimensional orbits is an open dense subset of  $M$ . Note that for analytic actions  $A^\omega(\mathbb{R}^n, M) = A_0^\omega(\mathbb{R}^n, M) \cup A_1^\omega(\mathbb{R}^n, M) \cup \dots \cup A_n^\omega(\mathbb{R}^n, M)$ , see Lemma 2.3. This is not the case for non-analytic actions since it is possible to have  $\varphi \in A^\infty(\mathbb{R}^n, M)$  which does not belong to any  $A_j^\infty(\mathbb{R}^n, M)$ , see [3].

Let  $\varphi \in A^r(\mathbb{R}^k, M)$  and  $X_1, \dots, X_k$  a set of infinitesimal generators of  $\varphi$ . We shall denote by  $\mathcal{G}(\varphi)$  the commutative Lie subalgebra of  $\mathfrak{X}^r(M)$  generated by those vector fields.

**DEFINITION 2.1.** An action  $\psi \in A^r(\mathbb{R}^k, M)$  is said to immerse (immerse properly) in  $A^r(\mathbb{R}^n, M)$ ,  $k \leq n$ , if there exist  $\varphi \in A^r(\mathbb{R}^n, M)$  such that  $\mathcal{G}(\psi)$  is a subalgebra (proper subalgebra) of  $\mathcal{G}(\varphi)$ . We shall write  $\psi \mapsto \varphi$  to indicate that  $\varphi$  realizes the immersion of  $\psi$ . If  $\psi \in A_k^r(\mathbb{R}^k, M)$  immerses properly in  $A_n^r(\mathbb{R}^n, M)$  one shall say that  $\psi$  embeds in  $A_n^r(\mathbb{R}^n, M)$ .

Let  $\psi \in A^r(\mathbb{R}^k, M)$  and  $X_1, \dots, X_k$  a set of infinitesimal generators.  $\psi$  can always be immersed in  $A^r(\mathbb{R}^n, M)$ . In fact, put  $X_{k+i} = \sum_{j=1}^k a_{ji} X_j$ ,  $1 \leq i \leq n-k$ , where each  $a_{ji} : M \rightarrow \mathbb{R}$  is a first integral, perhaps constant, of each  $X_j$ ,  $j = 1, \dots, k$ . The action  $\varphi$  generated by  $X_1, \dots, X_k, X_{k+1}, \dots, X_n$  realizes the immersion of  $\psi$ . Note that the immersion is proper if at least one  $a_{ji}$  is non-constant. On the other hand  $\psi \in A_k^r(\mathbb{R}^k, M)$ , in general, does not embeds in  $A_n^r(\mathbb{R}^n, M)$ .

The notions of topological equivalence and  $C^k$  structural stability that we use here for actions are the standard one's. The following two lemmas extend to actions of  $\mathbb{R}^n$  classical lemmas in the theory of flows, see [1]. Let  $D_\varepsilon^m = \{(x_1, \dots, x_m) \in \mathbb{R}^m; |x_i| < \varepsilon\}$ ,  $\varepsilon > 0$ , and  $\frac{\partial}{\partial x_i} = (0, \dots, 0, 1, 0, \dots, 0)$  the constant vector field.

**LEMMA 2.1** (*k-flow box*). *Let  $\varphi \in A^r(\mathbb{R}^k, M)$  with infinitesimal generators  $X_1, \dots, X_k$ , and  $\mathcal{O}_p$  a  $k$ -dimensional orbit. There exists a  $C^r$ -diffeomorphism  $h : V_p \rightarrow D_\varepsilon^m$ , where  $V_p$  is a neighborhood of  $p$ , such that  $h_* X_i = \frac{\partial}{\partial x_i}$  in  $D_\varepsilon^m$ , for each  $i = 1, \dots, k$ .*

*Remark 2. 1.* Note that the diffeomorphism  $h = h(\varphi) : V_p \rightarrow D_\varepsilon^m$  depends continuously on  $\varphi$  in the following sense: given  $\eta > 0$ , there exists  $\delta > 0$  such that if  $\tilde{\varphi} \in A^r(\mathbb{R}^k, M)$  is  $\delta$   $C^1$ -close to  $\varphi$ , then  $h(\tilde{\varphi}) : \tilde{V}_p \rightarrow D_\varepsilon^m$  is  $\eta$   $C^1$ -close to  $h(\varphi)$  in  $V_p \cap \tilde{V}_p$ .

A pair  $(V_p, h)$  as in Lemma 2.1 will be called a *k-flow box* at  $p$ . If  $q \in \mathcal{O}_p$  with  $q \neq p$ , then there exists  $u \in \mathbb{R}^k$  such that  $X_u^1(p) = q$ . We shall call  $\gamma = \{X_u^t(p); 0 \leq t \leq 1\}$  an arc of  $\varphi$  in  $\mathcal{O}_p$ . By using Lemma 2.1 one can also prove:

LEMMA 2.2 (Long *k-flow box*). *Let  $\varphi \in A^r(\mathbb{R}^k, M)$ ,  $\mathcal{O}_p$  a  $k$ -dimensional orbit of  $\varphi$  and  $\gamma \subset \mathcal{O}_p$  an arc of  $\varphi$  in  $\mathcal{O}_p$ . Then, there exists  $k$ -flow box  $(V_\gamma, h)$ , where  $V_\gamma$  is a neighborhood of  $\gamma$ .*

**Infinitesimal generators adapted to a singular orbit.** Let  $\mathcal{O}_p$  be a singular  $k$ -dimensional orbit of  $\varphi \in A^r(\mathbb{R}^n, M)$  and  $G_p$  its isotropy group.  $\mathcal{O}_p$  is a  $T^\ell \times \mathbb{R}^{k-\ell}$ -orbit with  $0 \leq \ell \leq k < n$ . Call  $G_p^0$  the connected component of  $G_p$  that contains the origin and let  $H$  be a  $k$ -dimensional subspace of  $\mathbb{R}^n$  such that  $\mathbb{R}^n = H \oplus G_p^0$ . Let  $\{w_1, \dots, w_n\}$  be a base of  $\mathbb{R}^n$  such that  $\{w_1, \dots, w_k\}$  is a base of  $H$ ,  $\{w_{k+1}, \dots, w_n\}$  is a base of  $G_p^0$  and  $\{w_1, \dots, w_\ell\}$  generate the subgroup  $G_p \cap H$ .  $\{X_i = X_{w_i}; i = 1, \dots, n\}$  is a set of infinitesimal generators of  $\varphi$ . Note that  $X_{k+1}(q) = \dots = X_n(q) = 0$  for every  $q \in \mathcal{O}_p$ . We shall say that  $X_1, \dots, X_n$  is a set of *infinitesimal generators adapted to  $\mathcal{O}_p$* .

Applying Lemma 2.1 to the action  $\varphi$  restricted to  $H$ , we obtain a chart  $h : V_p \rightarrow D_\varepsilon^m$  of  $M$  such that if  $(\theta, x) \in D_\varepsilon^m = D_\varepsilon^k \times D_\varepsilon^{m-k}$ , then the vector fields  $X_i$  in this chart can be written

$$\begin{aligned} X_i(\theta, x) &= \frac{\partial}{\partial \theta_i}, \quad i = 1, \dots, k \\ X_{k+i}(\theta, x) &= \sum_{j=1}^k a_{ji}(x) \frac{\partial}{\partial \theta_j} + \sum_{j=k+1}^m a_{ji}(x) \frac{\partial}{\partial x_j}, \quad i = 1, \dots, n - k \end{aligned} \tag{1}$$

A chart like the one above is called *adapted to  $\mathcal{O}_p$  at  $p$* . The vector fields

$$\widehat{X}_i = \sum_{j=k+1}^m a_{ji}(x) \frac{\partial}{\partial x_j}, \quad i = 1, \dots, n - k,$$

define a local action  $\varphi_T$  of  $\mathbb{R}^{n-k}$  on  $D_\varepsilon^{m-k}$  having  $0 \in D_\varepsilon^{m-k}$  as a fixed point.

When  $p$  is a fixed point of  $\varphi$ , then a chart adapted to  $\mathcal{O}_p$  at  $p$  will be any chart of  $M$  which contains  $p$ . In this case  $\widehat{X}_i = X_i, i = 1, \dots, n$ .

*Remark 2. 2.* Note that  $\{X_1, \dots, X_k, \widehat{X}_1, \dots, \widehat{X}_{n-k}\}$  define a local  $\mathbb{R}^n$ -action  $\widehat{\varphi}$  on  $D_\varepsilon^m$  and that  $\mathcal{O}_{(\theta, x)}(\widehat{\varphi}) = \mathcal{O}_{(\theta, x)}(h \circ \varphi \circ h^{-1})$  for each  $(\theta, x) \in D_\varepsilon^m$ .

LEMMA 2.3. *Assuming  $n \leq m$  the following decomposition holds:*

$$A^\omega(\mathbb{R}^n, M) = A_0^\omega(\mathbb{R}^n, M) \cup A_1^\omega(\mathbb{R}^n, M) \cup \dots \cup A_n^\omega(\mathbb{R}^n, M).$$

*Moreover, if  $\varphi \in A_n^\omega(\mathbb{R}^n, N)$ , then there is only a finite number of  $n$ -dimensional orbits, all of them homeomorphic.*

*Proof.* Let  $X_1, \dots, X_n$  be a set of infinitesimal generators of  $\varphi$  and  $\mathcal{O}_p$  an orbit of maximal dimension  $k$ ,  $0 < k \leq n$ . Fix a finite number of charts  $(U_i, x_i)$ ,  $0 \leq i \leq \ell$ , of  $M$  such that  $M = \cup_{i=1}^{\ell} U_i$  and assume that  $X_1, \dots, X_k$  are linearly independent in  $U_1$ . This last property propagates along the charts to an open and dense subset of  $M$  using the fact that a real analytic function defined on an open set  $U \subset \mathbb{R}^m$  is zero either on  $U$  or on the complement of an open dense subset of  $U$ , see [7]. Let  $\mathcal{O}_1, \mathcal{O}_2$  be two different  $n$ -dimensional orbits of  $\varphi \in A^\omega(\mathbb{R}^n, N)$  and  $G_1, G_2$  their respective isotropy groups. If  $u \in G_p$ , then  $X_u^1|_{\mathcal{O}_1} = id$ . Since  $X_u^1$  is an analytic diffeomorphism, it follows that  $X_u^1 = id$  on  $N$ . Thus,  $u \in G_2$  i.e.,  $G_1 \subset G_2$ . By the same argument  $G_2 \subset G_1$  and therefore  $G_1 = G_2$ . Finally, using charts adapted to the singular orbits one shows that every  $\varphi \in A_n^\omega(\mathbb{R}^n, N)$  has a finite number of  $n$ -dimensional orbits.  $\blacksquare$

Let  $\mathcal{O}_p$  be a  $T^{n-2}$ -orbit of  $\psi \in A^r(\mathbb{R}^{n-1}, N)$ . It can be verified that  $\widehat{X}_{n-1}$  has the following two properties:

(1) Although  $\widehat{X}_{n-1}$  depends on the chart  $(V_p, h)$ , which in turn depends on  $H$ , the fact that  $0 \in D_\varepsilon^2$  be a center (saddle, node, focus) of  $D\widehat{X}_{n-1}(0)$  does not depend on the chart.

(2) If  $q \in \mathcal{O}_p$  and  $q \neq p$ , there exists a chart  $(V_p, h)$  adapted to  $\mathcal{O}_p$  such that  $q \in V_p$ .

It follows from the two properties above that the following concept is well defined.

**DEFINITION 2.2.** Let  $\mathcal{O}_p$  be a  $T^{n-2}$ -orbit of  $\psi \in A^r(\mathbb{R}^{n-1}, N)$ .  $\mathcal{O}_p$  is said to be transversally simple if there exists a chart adapted to  $\mathcal{O}_p$  at  $p$  such that  $0 \in D_\varepsilon^2$  is a simple singularity of  $\widehat{X}_{n-1}$ . When  $0$  is a center (saddle, node, focus) of  $D\widehat{X}_{n-1}(0)$  we will say that  $\mathcal{O}_p$  is transversally a center (saddle, node, focus).

**Separatrices of a  $T^{n-2}$ -orbit that is transversally a saddle.** Let  $\mathcal{O}_p$  be a  $T^{n-2}$ -orbit of  $\psi \in A^r(\mathbb{R}^{n-1}, N)$  that is transversally a saddle,  $X_1, \dots, X_{n-2}, X_{n-1}$  infinitesimal generators adapted to  $\mathcal{O}_p$  and  $h : V_p \rightarrow D_\varepsilon^{n-2} \times D_\varepsilon^2$  a chart adapted to  $\mathcal{O}_p$  at  $p$ . Let  $\xi^s$  ( $\xi^u$ ) be the stable (unstable) submanifold of  $\widehat{X}_{n-1}$  at  $0 \in D_\varepsilon^2$ ,  $\Sigma = h^{-1}(D_\varepsilon^2)$  and  $\eta^s = h^{-1}(\xi^s)$  ( $\eta^u = h^{-1}(\xi^u)$ ). We know that  $X_i^1(p) = p$ ,  $i = 1, \dots, n-2$ . For each  $i = 1, \dots, n-2$ , let  $D_i^{n-1} = \{t = (t_1, \dots, t_{i-1}, 0, t_{i+1}, \dots, t_n) \in D_\varepsilon^n\}$ ,  $\Sigma_i = h^{-1}(D_i^{n-1})$  and  $P_i : (\Sigma_i, p) \rightarrow (\Sigma_i, p)$  the Poincaré map of  $X_i$  at  $p$ . Let  $\pi_i : V_p \rightarrow \Sigma$  be the projection along the orbits of the action generated by  $X_1, \dots, X_{i-1}, X_{i+1}, \dots, X_{n-2}$  and  $\omega_i : U \subset \Sigma \rightarrow \Sigma$  be the local diffeomorphism defined by  $\omega_i = \pi_i \circ P_i$ . Since  $[X_i, \widehat{X}_{n-1}] = 0$ ,  $i = 1, \dots, n-2$ , it follows that  $\omega_i$  takes orbits of  $\widehat{X}_{n-1}$  in  $U$  into orbits of  $\widehat{X}_{n-1}$  in  $\Sigma$  and in particular  $\omega_i((\eta^s \cup \eta^u) \cap U) \subset \eta^s \cup \eta^u$ . Therefore, the four connected components of  $\eta^s \cup \eta^u \setminus \{p\}$  give rise to at most four  $\varphi$ -orbits and each of them is a  $T^{n-2} \times \mathbb{R}$ -orbit. This orbits will be called *separatrices* of  $\mathcal{O}_p$ .

**LEMMA 2.4.** Let  $\mathcal{O}_p$  be a transversally simple  $T^{n-2}$ -orbit of  $\varphi \in A_{n-1}^r(\mathbb{R}^n, N)$ . There exists a neighborhood  $V$  of  $\mathcal{O}_p$  and  $\psi_\varphi \in A^r(\mathbb{R}^{n-1}, N)$  such that  $\mathcal{O}_q(\psi_\varphi) = \mathcal{O}_q(\varphi)$  for each  $q \in V$ . In particular, if  $r = \omega$ , then  $\mathcal{O}_q(\psi_\varphi) = \mathcal{O}_q(\varphi)$  for each  $q \in N$ .

*Proof.* Let  $X_1, \dots, X_{n-2}, X_{n-1}, X_n$  infinitesimal generators adapted to  $\mathcal{O}_p$ . We know that  $X_1, \dots, X_{n-2}$  are linearly independent in a neighborhood  $V_1$  of  $\mathcal{O}_p$ . Let  $h: V_p \rightarrow D_\varepsilon^m$  be a chart adapted to  $\mathcal{O}_p$  at  $p$ . Since  $\mathcal{O}_p$  is transversally simple, we can assume that  $0 \in D_\varepsilon^2$  is a simple singularity of  $\widehat{X}_{n-1}$ . Thus, there is a neighborhood  $U$  of  $p$  such that if  $q \in U \setminus \mathcal{O}_p$ , then  $X_{n-1}(q) \neq 0$ . It is clear that  $X_{n-1}$  has no singularities on the saturated set  $\text{sat}(U \cap V_1)$  of  $U \cap V_1$  under the action defined by  $\{X_1, \dots, X_{n-2}\}$  and also that  $\text{sat}(U \cap V_1)$  contains a neighborhood  $V$  of  $\mathcal{O}_p$ . Call  $\psi_\varphi$  the action of  $\mathbb{R}^{n-1}$  on  $N$  whose infinitesimal generators are  $\{X_1, \dots, X_{n-2}, X_{n-1}\}$ . Since  $\varphi \in A_{n-1}^r(\mathbb{R}^n, N)$ , it follows that  $X_n = \sum_{i=1}^{n-1} f_i X_i$  in  $V$ , where  $X_i f_j = 0$  for  $i, j = 1, \dots, n-1$ . Note that when  $r = \omega$ ,  $V = N$ .  $\blacksquare$

DEFINITION 2.3. A  $T^{n-2}$ -orbit  $\mathcal{O}_p$  of  $\varphi \in A_{n-1}^r(\mathbb{R}^n, N)$  is transversally simple (center, saddle, node, focus) if and only if it has the same attribute as an orbit of  $\psi_\varphi \in A^r(\mathbb{R}^{n-1}, N)$ , where  $\psi_\varphi$  is given by Lemma 2.4.

PROPOSITION 2.1. If  $\varphi \in A^r(\mathbb{R}^n, N)$  has an orbit  $\mathcal{O}$  homeomorphic to  $T^{n-1} \times \mathbb{R}$ , then  $\text{Front}(\mathcal{O})$  is the union of at most two  $T^k$ -orbits with  $k \in \{n-2, n-1\}$ .

For each  $n \geq 2$  let  $\mathcal{H}_n$  be the family of all analytic closed connected and orientable manifolds that can be obtained by glueing two copies of  $T^{n-2} \times D^2$ . Note that  $\mathcal{H}_2$  has only one element, which is  $S^2$ . Note also that  $\mathcal{H}_3$  consists of 3-manifolds that admit a Heegaard splitting of genus one.

THEOREM 2.1. Let  $N$  be a real analytic closed connected and orientable  $n$ -manifold,  $n \geq 2$ . Assume that  $\varphi \in A^\omega(\mathbb{R}^n, N)$  has at least one  $T^{n-1} \times \mathbb{R}$ -orbit, then every  $n$ -dimensional orbit is a  $T^{n-1} \times \mathbb{R}$ -orbit and  $\varphi \in A_n^\omega(\mathbb{R}^n, N)$ . Furthermore,

- (1) if  $\text{Sing}_{n-2}^c(\varphi) = \emptyset$ , then  $N$  is homeomorphic to  $T^n$ ,
- (2) if  $\text{Sing}_{n-2}^c(\varphi) \neq \emptyset$ , then  $\text{Sing}_{n-2}^c(\varphi)$  is the union of two  $T^{n-2}$ -orbits and  $N \in \mathcal{H}_n$ .

COROLLARY 2.1. Let  $N$  be a real analytic closed connected and orientable  $n$ -manifold and  $\psi \in A_{n-1}^\omega(\mathbb{R}^{n-1}, N)$  that has a  $T^{n-1}$ -orbit  $\mathcal{O}(\psi)$ . If  $\psi$  embeds in  $A_n^\omega(\mathbb{R}^n, N)$ , then  $N$  is either homeomorphic to  $T^n$  or  $N \in \mathcal{H}_n$ . Moreover, in both cases  $\mathcal{O}(\psi)$  has a neighborhood  $V$  that is a union of  $T^{n-1}$ -orbits.

DEFINITION 2.4. Let  $\mathcal{C}_n^0$  be the set of actions  $\varphi \in A_{n-1}^\omega(\mathbb{R}^n, N)$  such that there is at least one  $T^{n-2}$ -orbit  $\mathcal{O}_p$  which is transversally a center and one  $T^{n-2}$ -orbit which is transversally a saddle. Let  $\psi_\varphi \in A^\omega(\mathbb{R}^{n-1}, N)$  be the action constructed in Lemma 2.4 from  $\varphi$  and  $\mathcal{O}_p$ . Now define the subset  $\mathcal{C}_n = \mathcal{C}_n(N) \subset \mathcal{C}_n^0$  by saying that  $\varphi \in \mathcal{C}_n$  if and only if

- 1)  $\text{Sing}_i(\varphi) = \emptyset$ ,  $i = 0, \dots, n-3$ , and  $\text{Sing}_{n-2}(\varphi) = \text{Sing}_{n-2}^c(\varphi)$ ,

- 2) every  $T^{n-2}$ -orbit is transversally simple,
- 3)  $\psi_\varphi \mapsto \varphi$  is a proper immersion,
- 4) If  $\mathcal{O}_p$  is a  $T^{n-2}$ -orbit of  $\varphi$  that is transversally a saddle, then its separatrices are not separatrices of any other  $T^{n-2}$ -orbit that is also transversally a saddle.

Note that if  $\mathcal{O}$  is a  $T^{n-2}$ -orbit of  $\varphi \in \mathcal{C}_n$ , then from condition 3) one obtains that  $\mathcal{O}$  is transversally a center or a saddle. The following statement is a corollary of Proposition 2.1.

**COROLLARY 2.2.** *Let  $\varphi \in \mathcal{C}_n^0(N)$  and  $\psi_\varphi$  as in Definition 2.4. Then  $\psi_\varphi$  can not be embedded in  $A_n^\omega(\mathbb{R}^n, N)$ .*

**THEOREM 2.2.** *Let  $N$  be a real analytic closed orientable  $n$ -manifold and  $\varphi \in \mathcal{C}_n \subset A_{n-1}^\omega(\mathbb{R}^n, N)$ . Then  $\varphi$  is structurally stable and consequently  $\mathcal{C}_n$  is an open set in  $A^\omega(\mathbb{R}^n, N)$ .*

### 3. PROPERTIES OF ACTIONS IN $\mathcal{C}_N$

In this section we prove some properties of actions  $\varphi \in \mathcal{C}_n$  that are needed for the proof of Theorem 2.2. For the sake of clarity some of them are given first for  $n = 2$  and then for  $n > 2$ .

**LEMMA 3.1** (Persistency of transversally simple  $T^{n-2}$ -orbits). *Let  $\mathcal{O}_0$  be a transversally simple  $T^{n-2}$ -orbit of  $\psi \in A^r(\mathbb{R}^{n-1}, N)$ . Given a neighborhood  $V$  of  $\mathcal{O}_0$  there exist a neighborhood  $\mathcal{V}_\psi$  of  $\psi$  in  $A^r(\mathbb{R}^{n-1}, N)$  such that each  $\xi \in \mathcal{V}_\psi$  has only one singular orbit  $\mathcal{O}_0(\xi) \subset V$  and  $\mathcal{O}_0(\xi)$  is also a transversally simple  $T^{n-2}$ -orbit.*

*Proof.* The proof is obtained using Remark 2.1. ■

*Remark 3. 1.* Lemma 3.1 is also valid for actions  $\varphi \in A_{n-1}^r(\mathbb{R}^n, N)$ .

For each  $\varphi \in \mathcal{C}_n$  let  $K_\varphi$  be the set of points  $p \in N$  such that  $\mathcal{O}_p(\varphi)$  is not a  $T^{n-1}$ -orbit and  $c_1, \dots, c_k (s_1, \dots, s_\ell)$  be the  $T^{n-2}$ -orbits of  $\varphi$  that are transversally a center (saddle).

**PROPOSITION 3.1.**  $\mathcal{C}_2 \subset A_1^\omega(\mathbb{R}^2, N)$  is an open set in  $A^\omega(\mathbb{R}^2, N)$ .

*Proof.* Let  $\varphi \in \mathcal{C}_2$ . Denote by  $c_1, \dots, c_k$  the centers and by  $s_1, \dots, s_\ell$  the saddles of  $\varphi$ . Since  $\varphi \in \mathcal{C}_2$ , it follow that  $k \geq 1$  and  $\ell \geq 1$ . Let  $X_1, X_2$  be infinitesimal generators of  $\varphi$  such that the flow  $\psi_\varphi$  of  $X_1$  has the same orbits as  $\varphi$  and  $X_2 = fX_1$ , with  $f$  non-constant. Given a neighborhood of each singular point of  $X_1$ , by Lemma

3.1, there exists a neighborhood  $\mathcal{U} = \mathcal{U}(X_1)$  such that any  $\tilde{X}_1 \in \mathcal{U}$  has only one simple singularity in each of these neighborhoods, where  $\tilde{s}_i$  is also a saddle and  $\tilde{c}_i$  is either a focus or a center. Assume now that  $\mathcal{V}$  is a neighborhood of  $\varphi$  such that if  $\tilde{\varphi} \in \mathcal{V}$ , then  $\tilde{X}_1 \in \mathcal{U}$ .  $\tilde{\varphi}$  can not belong to  $A_2^\omega(\mathbb{R}^2, N)$ . If this were the case, then  $\tilde{\varphi}$  would have an  $S^1 \times \mathbb{R}$ -orbit intersecting any neighborhood of  $\tilde{c}_1$  and also an  $\mathbb{R}$ -orbit intersecting any neighborhood of  $\tilde{s}_1$ , but this contradicts Proposition 2.1. Thus  $\tilde{\varphi} \in A_1^\omega(\mathbb{R}^2, N)$  and  $\tilde{X}_2 = \tilde{f}\tilde{X}_1$ . Moreover, if  $\mathcal{V}$  is sufficiently small, then  $\tilde{f}$  can not be constant.  $\blacksquare$

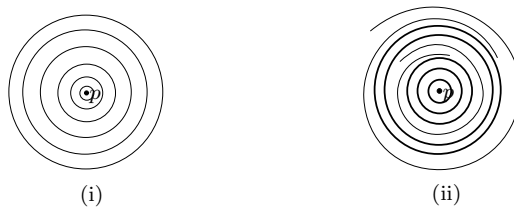
**THEOREM 3.1.** *If  $\varphi \in \mathcal{C}_2$ , then there exists a neighborhood  $\mathcal{V}$  of  $\varphi$  such that for each  $\tilde{\varphi} \in \mathcal{V}$*

$$K_{\tilde{\varphi}} = \{\tilde{c}_1, \dots, \tilde{c}_k\} \cup \{\tilde{s}_1, \dots, \tilde{s}_\ell\} \cup \{\cup_{i=1}^\ell \tilde{S}_{i1} \cup \tilde{S}_{i2}\}$$

where, for each  $i = 1, \dots, \ell$ ,  $\tilde{S}_{i1}$  and  $\tilde{S}_{i2}$  are  $\mathbb{R}$ -orbits satisfying  $\text{Front}(\tilde{S}_{i1}) = \tilde{s}_i = \text{Front}(\tilde{S}_{i2})$ .

*Proof.* By Proposition 3.1, it is enough to prove the theorem for a fixed  $\varphi \in \mathcal{C}_2$ . If  $\mathcal{O}_q$  is a  $\mathbb{R}$ -orbit of  $\psi_\varphi$ , then  $\alpha(q) = \omega(q) = s_i$  for some  $i \in \{1, \dots, k\}$ . In fact, assume that  $p \in \omega(q)$  is a regular point of  $\psi_\varphi$ . Take a transversal section  $\Sigma$  to the flow  $\psi_\varphi$  by  $p$ . There is a sequence  $q_n \in \Sigma$ , with  $q_n = \psi_\varphi(t_n, q)$ , converging to  $p$ . Let  $f$  be the real analytic first integral of  $\psi_\varphi$  given by Definition 2.4 condition 3).  $f|_\Sigma$  is constant on  $\{q_n\}$ . This gives a contradiction and proves that  $\omega(q) = s_i$  for some  $i \in \{1, \dots, k\}$ . It follows from condition 4) that  $\alpha(q) = s_i$ , too. Since each saddle has two self-connections, the theorem is proved.  $\blacksquare$

To each fixed point  $p$  of  $\varphi \in A^r(\mathbb{R}^n, M)$ ,  $1 \leq r \leq \omega$ , there is associated a linear action  $\varrho : \mathbb{R}^n \rightarrow \text{Aut}(T_p M)$  given by  $\varrho(v) = D\varphi_v(p)$  where  $\varphi_v(\cdot) = \varphi(v, \cdot)$ . Recall that if  $\varphi \in A_1^r(\mathbb{R}^2, N^2)$ ,  $1 \leq r \leq \omega$ , has a fixed point  $p \in N^2$  that is a center, then the phase portrait of the induced linear action  $\varrho$  is like Figure 1, (i).



**FIG. 1.**

The following lemma gives a sufficient condition for the topological equivalence between  $\varphi$  and  $\varrho$  in the neighborhood of  $p$ .

**LEMMA 3.2.** *Assume that  $\varphi \in A_1^1(\mathbb{R}^2, N^2)$  has a first integral that is not constant on any open set. If  $p \in \text{Fix}(\varphi)$  is a center, then  $\varphi$  is topologically equivalent to  $\varrho$  in a neighborhood of  $p$ .*



*Proof.* Let  $X_1, X_2$  be infinitesimal generators of  $\varphi$  such that  $p$  is a center of  $X_1$  and  $\psi_\varphi \in A^1(\mathbb{R}, N^2)$  is the flow of  $X_1$ . Let  $h : V_p \rightarrow U_0$  be a chart of  $N$  such that  $\text{Sing}(X_1) \cap V_p = \{p\}$ ,  $h(p) = 0$  and  $D(h_*X_1)(0) = \begin{pmatrix} 0 & -\beta \\ \beta & 0 \end{pmatrix}$ ,  $\beta \neq 0$ . There exists a neighborhood  $0 \in U \subset U_0$  such that if  $x \in U$ , then  $h_*X_1(x)$  is transversal to the ray  $0x$ . It follows that any orbit of  $X_1$  by  $q \in h^{-1}(U)$  is either closed or a spiral that accumulates in  $p$  or in a closed orbit contained in  $h^{-1}(U)$ , see Figure 1 (ii). Let  $C = \{q \in h^{-1}(U); \mathcal{O}_q(X_1) \text{ is closed}\}$ . If  $h^{-1}(U) \setminus C$  has non-empty interior, then the first integral would be constant in some open set. Thus  $C = h^{-1}(U)$  and this proves the lemma. ■

PROPOSITION 3.2.  $\mathcal{C}_n \subset A_{n-1}^\omega(\mathbb{R}^n, N)$  is an open set in  $A^\omega(\mathbb{R}^n, N)$ .

*Proof.* Denote by  $c_1, \dots, c_k$  and by  $s_1, \dots, s_\ell$  the  $T^{n-2}$ -orbits of  $\varphi$  that are transversally a center and a saddle, respectively. Since  $\varphi \in \mathcal{C}_n$ ,  $k \geq 1$  and  $\ell \geq 1$ . Let  $X_1, \dots, X_n$  be infinitesimal generators of  $\varphi$  such that the action  $\psi_\varphi$  generated by  $X_1, \dots, X_{n-1}$  has the same orbits than  $\varphi$  and  $X_n = f_1X_1 + \dots + f_{n-1}X_{n-1}$ , with  $f_i$  non-constant for at least one  $i = 1, \dots, n-1$ . By Lemma 3.1, given a neighborhood of each  $T^{n-2}$ -orbit of  $\psi_\varphi$  there exists a neighborhood  $\mathcal{U}_i = \mathcal{U}_i(X_i)$  of  $X_i$ ,  $i = 1, \dots, n-1$ , such that any action generated by  $Y_1, \dots, Y_{n-1}$ ,  $Y_i \in \mathcal{U}_i$  has only one transversally simple  $T^{n-2}$ -orbit in each of these neighborhoods, where  $\tilde{s}_i$  is also transversally a saddle and  $\tilde{c}_i$  is either transversally a focus or center. Now, assume that  $\mathcal{V}$  is a neighborhood of  $\varphi$  such that if  $\phi \in \mathcal{V}$ , then  $Y_i \in \mathcal{U}_i$ ,  $i = 1, \dots, n-1$ .  $\phi$  can not belong to  $A_n^\omega(\mathbb{R}^n, N)$ . If this were the case, then  $\phi$  would have a  $T^{n-1} \times \mathbb{R}$ -orbit intersecting any neighborhood of  $\tilde{c}_1$  and also a  $T^{n-2} \times \mathbb{R}$ -orbit intersecting any neighborhood of  $\tilde{s}_1$ , which contradicts Proposition 2.1. Thus,  $\phi \in A_{n-1}^\omega(\mathbb{R}^n, N)$  and  $Y_n = \tilde{f}_1Y_1 + \dots + \tilde{f}_{n-1}Y_{n-1}$ . Finally if  $\mathcal{V}$  is sufficiently small, then  $\tilde{f}_i$  can not be constant for every  $i = 1, \dots, n-1$ . ■

THEOREM 3.2. If  $\varphi \in \mathcal{C}_n$ , then there exists a neighborhood  $\mathcal{V} \subset \mathcal{C}_n$  of  $\varphi$  such that  $K_{\tilde{\varphi}} = \{\tilde{c}_1, \dots, \tilde{c}_k\} \cup \{\tilde{s}_1, \dots, \tilde{s}_\ell\} \cup (\cup_{i=1}^\ell \tilde{S}_i)$  for each  $\tilde{\varphi} \in \mathcal{V}$  and for each  $i = 1, \dots, \ell$ ,  $\tilde{S}_i$  satisfies one of the following statements:

1.  $\tilde{S}_i$  is the union of two  $T^{n-2} \times \mathbb{R}$ -orbits  $\tilde{S}_{i1}, \tilde{S}_{i2}$  such that  $\tilde{S}_{ij} \cup \tilde{s}_i$  is homeomorphic to  $T^{n-1}$ ,  $j = 1, 2$ .
2.  $\tilde{S}_i$  is a  $T^{n-2} \times \mathbb{R}$ -orbit such that  $\text{Front}(\tilde{S}_i) = \tilde{s}_i$ .

The structure of  $\psi \in A^1(\mathbb{R}^{n-1}, N)$  in the neighborhood of a  $T^{n-2}$ -orbit that is transversally a center is well determined when  $\psi$  has a non-constant first integral. More precisely:

PROPOSITION 3.3. Assume that  $\psi \in A^1(\mathbb{R}^{n-1}, N)$  ( $\varphi \in A_{n-1}^1(\mathbb{R}^n, N)$ ) has a  $T^{n-2}$ -orbit  $\mathcal{O}_0$  that is transversally a center. If  $\psi$  ( $\varphi$ ) has a first integral that is non-constant on any open subset of  $N$ , then there exists a  $\psi$ -invariant ( $\varphi$ -invariant) neighborhood  $V_0$  of  $\mathcal{O}_0$  such that  $V_0 \setminus \mathcal{O}_0$  is a union of  $T^{n-1}$ -orbits.

*Proof.* Let  $V$  be a neighborhood of  $\mathcal{O}_0$  in  $N$  such that  $V \cap \text{Sing}(\varphi) = \mathcal{O}_0$ . Take a chart  $h : V_p \rightarrow D_\varepsilon^n$  adapted to  $\mathcal{O}_0$  in  $p$  with  $h(p) = 0$  and  $V_p \subset V$ . The infinitesimal generators of  $\psi$  in these coordinates are like in (1). Since  $0 \in D_\varepsilon^2$  is a center of  $D\widehat{X}_{n-1}(0)$  and  $\psi$  has a first integral that is not constant in  $V$ , so does  $\widehat{X}_{n-1}$ . By Lemma 3.2 there exists  $\delta \in (0, \varepsilon)$  such that all orbits of  $\widehat{X}_{n-1}$  within  $D_\delta^2$  are closed. Let  $\psi_0$  be the action of  $\mathbb{R}^{n-2}$  on  $N$  given by  $X_1, \dots, X_{n-2}$ .  $\mathcal{O}_0$  is also an orbit of  $\psi_0$  and  $\Sigma = h^{-1}(D_\delta^2)$  is transversal at  $p$  to the orbits of  $\psi_0$ . If  $q \in \Sigma \setminus \{p\}$ , then  $C_q = h^{-1}(\mathcal{O}_{h(q)}(\widehat{X}_{n-1}))$  is homeomorphic to  $S^1$  and is contained in  $\mathcal{O}_q$ , see Figure 2. Let's consider the holonomy of  $\mathcal{O}_0$  as a leaf of the foliation defined by  $\psi_0$

$$\text{Hol} : \pi_1(\mathcal{O}_0) \cong \mathbb{Z}^k \rightarrow \text{Diff}^1(\Sigma, p). \tag{2}$$

The orbit  $\alpha_i$  of  $X_i$  by  $p$ ,  $i = 1, \dots, n-2$ , is closed and  $\{[\alpha_1], \dots, [\alpha_{n-2}]\}$  is a set of generators of  $\pi_1(\mathcal{O}_0)$ . For each  $i = 1, \dots, n-2$ , let  $D_i^{n-1} = \{t = (t_1, \dots, t_{i-1}, 0, t_{i+1}, \dots, t_n) \in D_\varepsilon^n\}$ ,  $\Sigma_i = h^{-1}(D_i^{n-1})$ ,  $P_i : (\Sigma_i, p) \rightarrow (\Sigma_i, p)$  the Poincaré map of  $X_i$  at  $p$  and  $\pi_i : V_p \rightarrow \Sigma$  the projection along the orbits of the action generated by  $X_1, \dots, X_{i-1}, X_{i+1}, \dots, X_{n-2}$ . Then,  $\omega_i = \text{Hol}(\alpha_i) = \pi_i \circ P_i$ . Note that  $\omega_i(C_q) = C_{\omega_i(q)}$  for each  $q \in \Sigma$ . We state that  $\omega_i(C_q) = C_q$  for each  $q \in \Sigma \setminus \{p\}$  and each  $i \in \{1, \dots, n-2\}$ , which in turn implies that  $\mathcal{O}_q$  is a  $T^{n-1}$ -orbit. In fact, if for some  $q \in \Sigma \setminus \{p\}$  there exists  $i \in \{1, \dots, n-2\}$  such that  $\omega_i(q) \notin C_q$ , then either  $\omega_i(C_q)$  or  $\omega_i^{-1}(C_q)$  would be a circle  $C_{q'}$  in the interior of  $C_q$ . This would imply that all orbits of  $\psi$  by points of the ring  $R \subset \Gamma$  whose boundary is  $C_q \cup C_{q'}$  would have a common orbit in its closure. Therefore, any first integral of  $\psi$  would be constant on the saturated of  $R$ , which is an open set. Finally, when  $\varphi \in A_{n-1}^1(\mathbb{R}^n, N)$  it is enough to consider  $\psi_\varphi$ . ■

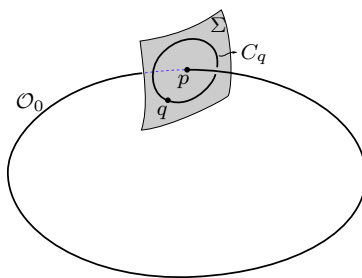


FIG. 2.

With the same notation used in Proposition 3.3 and similar arguments we obtain:

LEMMA 3.3. *Assume that  $\psi \in A^1(\mathbb{R}^{n-1}, N)$  has a  $T^{n-2}$ -orbit  $\mathcal{O}_0$  that is transversally a saddle. If  $\psi$  has a first integral that is not constant on any open set, then for each  $i = 1, \dots, n-2$ , either  $\omega_i = \text{id}$  or  $\omega_i^2 = \text{id}$  in the space of orbits of  $(h^*\widehat{X}_{n-1})|_\Sigma$ .*

LEMMA 3.4. *If  $\mathcal{O}$  is a  $T^{n-2} \times \mathbb{R}$ -orbit of  $\varphi \in \mathcal{C}_n$ , then  $\mathcal{O}$  is a separatrix of some  $T^{n-2}$ -orbit  $\mathcal{O}_0$  that is transversally a saddle.*

*Proof.* Let  $C$  be a connected component of  $\text{cl}(\mathcal{O}) \setminus \mathcal{O}$ , where  $\text{cl}(\mathcal{O})$  denote the closure of  $\mathcal{O}$ .  $C$  is a  $\varphi$ -invariant compact set. If  $\text{Sing}_{n-2}^c \cap C = \emptyset$ , then  $C$  is a  $T^{n-1}$ -orbit and consequently every first integral of  $\varphi$  would be constant. If  $\text{Sing}_{n-2}^c \cap C \neq \emptyset$ , call  $\mathcal{O}_0$  the  $T^{n-2}$ -orbit contained in  $C$ . Since  $\varphi \in \mathcal{C}_n$  any  $T^{n-2}$ -orbit is either transversally a center or a saddle. However, by Proposition 3.3 only the second case is possible. ■

*Proof* (of Theorem 3.2). By Proposition 3.2 it is enough to prove the theorem for a fixed  $\varphi \in \mathcal{C}_n$ . Let  $\mathcal{U}$  be the family of  $\varphi$ -invariant open sets  $U \subset N \setminus K_\varphi$  such that every orbit in  $U$  is a  $T^{n-1}$ -orbit. By Proposition 3.3,  $\mathcal{U}$  is non-empty. The inclusion relation defines a parcial order in  $\mathcal{U}$  and by Zorn's Lemma there exists a maximal element  $U_M$  in  $\mathcal{U}$ . Clearly  $N \setminus U_M = K_\varphi$ . We are going to show that

$$N \setminus U_M = \{c_1, \dots, c_k\} \cup \{s_1, \dots, s_\ell\} \cup (\cup_{i=1}^\ell S_i), \tag{3}$$

where  $S_i$  is the union of the separatrices of  $s_i$ ,  $i = 1, \dots, \ell$ . Let  $F$  be a connected component of  $\text{Front}(U_M)$ . Assume that  $F \cap \text{Sing}_2^c(\varphi) = \emptyset$ , then  $F$  is a  $T^{n-1}$ -orbit. Since  $\varphi$  is analytic  $F$  has trivial holonomy and there is a neighborhood  $V_F$  such that each orbit inside  $V_F$  is a  $T^{n-1}$ -orbit. The open set  $U_M \cup V_F \in \mathcal{U}$  and contains  $U_M$  properly albeit this is a contradiction. Assume now that  $F \cap \text{Sing}_{n-2}^c(\varphi) \neq \emptyset$ , then there exists a  $T^{n-2}$ -orbit  $\mathcal{O} \subset F$ . If  $\mathcal{O} = c_j$ , then by Proposition 3.3  $c_j = F$ . If  $\mathcal{O} = s_i$ , by Lemmas 3.3 and 3.4 there exists a neighborhood  $V$  of  $s_i$  such that every orbit in  $V \setminus (S_i \cup s_i)$  is a  $T^{n-1}$ -orbit. Thus the relation (3) is proved. It remains to proved that each  $S_i$  satisfies (1) or (2). With the notations introduced in the proof of the Proposição 3.3 put  $\mathcal{O}_0 = s_i$ .  $\hat{\omega}_j = h \circ \omega_j \circ h^{-1} : (D_\varepsilon^2, 0) \rightarrow (D_\varepsilon^2, 0)$ ,  $j = 1, \dots, n - 2$ , is a local diffeomorphism that preserves orbits of  $\hat{X}_{n-1}$ , then

$$D\hat{\omega}_j(0)D\hat{X}_{n-1}(0) = D\hat{X}_{n-1}(0)D\hat{\omega}_j(0).$$

This implies that there exists a neighborhood  $\Sigma_0$  of  $p$  in  $\Sigma$  such that  $\omega_j(\Sigma_0 \cap \eta^k) \subset \eta^k$ ,  $k = s, u$ . Moreover, it follows from condition 4) of Definition 2.4 that  $S_i$  satisfies (1) or (2). ■

PROPOSITION 3.4. *If  $\varphi \in A_{n-1}^\omega(\mathbb{R}^n, N)$  with  $N \notin \mathcal{H}_n$  and  $\varphi$  satisfies conditions 1), 2) and 3) of Definition 2.4, then the existence of a  $T^{n-2}$ -orbit that is transversally a center implies the existence of another  $T^{n-2}$ -orbit that is transversally a saddle. In particular  $\varphi \in \mathcal{C}_n^0(N)$ .*

*Proof.* Let  $\mathcal{O}$  be a  $T^{n-2}$ -orbit of  $\varphi$  that is transversally a center and  $\mathcal{U}$  be the family of  $\varphi$ -invariant open sets  $U \supset \mathcal{O}$  and homeomorphic to  $T^{n-2} \times D^2$  such that every

orbit in  $U \setminus \mathcal{O}$  is a  $T^{n-1}$ -orbit. By condition 3) and Proposition 3.3,  $\mathcal{U}$  is non-empty. The inclusion relation defines a partial order in  $\mathcal{U}$  and by Zorn's Lemma there exists a maximal element  $U_M$  in  $\mathcal{U}$ . As in the proof of Theorem 3.2,  $\text{Front}(U_M)$  can not be a  $T^{n-1}$ -orbit and by condition 1)  $\text{Front}(U_M)$  must contain a  $T^{n-2}$ -orbit  $\mathcal{O}_1$ . Now, if  $\mathcal{O}_1$  is not transversally a saddle it has to be transversally a center and  $N$  would be contained in  $\mathcal{H}_n$ . ■

It follows from Corollary 2.2 that an action  $\varphi$ , as in Proposition 3.4, does not embedded in  $A_n^\omega(\mathbb{R}^n, N)$ .

Let  $\mathcal{O}_p$  be a  $T^k \times \mathbb{R}^{n-k-1}$ -orbit,  $1 \leq k \leq n-1$ , of  $\psi \in A^r(\mathbb{R}^{n-1}, N)$  and  $\{w_1^0, \dots, w_{n-1}^0\}$  a base of  $\mathbb{R}^{n-1}$ , where  $\{w_1^0, \dots, w_k^0\}$  is a set of generators of the isotropy group  $G_p$ . Let  $X_i = X_{w_i^0}$ ,  $i = 1, \dots, n-1$ . Note that for each  $q \in \mathcal{O}_p$ ,  $\mathcal{O}_q(X_i)$ ,  $i = 1, \dots, k$  is periodic of period one.

LEMMA 3.5. *Assume that there exists a neighborhood  $V$  of  $p$  such that each orbit in  $V \setminus \mathcal{O}_p$  is a  $T^{n-1}$ -orbit. Then, there exist a neighborhood  $V_0$  of  $p$  with  $V_0 \subset V$  and  $C^r$  functions  $w_i : V_0 \rightarrow \mathbb{R}^{n-1}$ ,  $i = 1, \dots, k$ , such that  $w_i(p) = w_i^0$  and for each  $q \in V_0$ , every orbit of  $X_{w_i(q)}$ ,  $i = 1, \dots, k$  is periodic of period one.*

*Proof.* Let  $h : V_p \subset V \rightarrow D_\varepsilon^n$  with  $h(p) = 0$ , be a  $(n-1)$ -flow box at  $p$ . Let  $D_i = D_i(\varepsilon) = \{(x_1, \dots, x_n) \in D_\varepsilon^n; x_i = 0\}$  and  $\Sigma_i = \Sigma_i(\varepsilon) = h^{-1}(D_i)$ . The functions  $\tau_i : V_p \rightarrow (-\varepsilon, \varepsilon)$  given by  $\tau_i(q) = -x_i(q)$ , where  $h(q) = (x_1(q), \dots, x_n(q))$ , are such that  $X_i^{\tau_i(q)}(q) \in \Sigma_i$ , for  $i = 1, \dots, n-1$ . We know that  $X_i^1(p) = p$ ,  $i = 1, \dots, k$ . Therefore, there exists  $0 < \delta < \varepsilon$  such that  $X_i^1(\Sigma_i(\delta)) \subset V_p$ ,  $i = 1, \dots, k$ . Let  $\Sigma_p = \Sigma_p(\delta) = \bigcap_{i=1}^{n-1} \Sigma_i(\delta)$ .  $\Sigma_p$  is a transversal section to  $\mathcal{O}_p$  at  $p$ . For each  $i = 1, \dots, k$ , consider the function  $w_i : \Sigma_p \rightarrow \mathbb{R}^{n-1}$  given by

$$w_i(q) = \sum_{j=1}^{i-1} \tau_j(X_i^1(q))w_j^0 + (1 + \tau_i(X_i^1(q)))w_i^0 + \sum_{j=i+1}^{n-1} \tau_j(X_i^1(q))w_j^0. \tag{4}$$

It can be verified that every orbit of  $X_{w_i(q)}$  inside  $\mathcal{O}_q$ ,  $q \in U$ , is periodic of period one and  $w_i(p) = w_i^0$ ,  $i = 1, \dots, k$ . We can extend the functions  $w_i$  to the open set  $V_0 = \cup_{q \in \Sigma_p} (\mathcal{O}_q \cap V)$  by defining  $w_i(q) = w_i(\Sigma_p \cap \mathcal{O}_q)$  and this completes the proof. ■

LEMMA 3.6. *Assume that  $\psi \in A^\omega(\mathbb{R}^{n-1}, N)$  immerses properly in  $\mathcal{C}_n$ . Let  $S_1, S_2$  be the separatrices of a  $T^{n-2}$ -orbit  $\mathcal{O}$  that is transversally a saddle and  $G_0, G_1, G_2$  the isotropy subgroups of  $\mathcal{O}, S_1, S_2$ , respectively. Then, there exists a linear  $(n-2)$ -subspace  $H$  of  $\mathbb{R}^{n-1}$  transversal to  $G_0$  such that  $G_1 = G_0 \cap H = G_2$ .*

*Proof.* For each  $i = 1, 2$ ,  $G_i$  is a subgroup of  $G_0$  isomorphic to  $\mathbb{Z}^{n-2}$ . Let  $H_i$  be the linear subspace of  $\mathbb{R}^{n-1}$  generated by  $G_i$ . Then  $\dim H_i = n-2$  and  $H_i$  is transversal to  $G_0^0$ . We first show that  $H_1 = H_2$ . Assume that  $H_1 \neq H_2$  and choose  $u_1 \in G_1 \setminus G_2$ ,  $u_2 \in G_2 \setminus G_1$  such that  $w = u_1 - u_2 \in G_0^0$ . Let  $X_w, X_{u_1}, X_{u_2} \in \mathfrak{X}^r(N)$  be the associated

vector fields. Then  $X_w = X_{u_1} - X_{u_2}$  or equivalently  $X_w^t = X_{u_1}^t \circ X_{u_2}^{-t}$ . Take infinitesimal generators  $X_1, \dots, X_{n-1}$  of  $\psi$  adapted to  $\mathcal{O}$  so that  $X_{n-1} = X_w$  and a chart  $(V, h)$  adapted to  $\mathcal{O}$  at  $p \in \mathcal{O}$ . We will show now that  $DX_{u_i}^1(p) = id$ ,  $i = 1, 2$ . Consider the map  $h \circ X_{u_i}^1 \circ h^{-1} : D_\varepsilon^n \rightarrow D_\varepsilon^n$ . At  $0 \in D_\varepsilon^n \subset \mathbb{R}^n$  take a base  $\{\partial/\partial\theta_1, \dots, \partial/\partial\theta_{n-2}, v_s, v_u\}$  such that  $v_s$  ( $v_u$ ) is tangent to  $\xi^s$  ( $\xi^u$ ). Since  $S_i \cap \eta^s \neq \emptyset$  and  $S_i \cap \eta^u \neq \emptyset$  it follows that  $D(h \circ X_{u_i}^1 \circ h^{-1})(0)(v_s) = v_s$  and  $D(h \circ X_{u_i}^1 \circ h^{-1})(0)(v_u) = v_u$ . Since  $u_i \in G_0$ , it follows that  $D(h \circ X_{u_i}^1 \circ h^{-1})(0)(\partial/\partial\theta_j) = \partial/\partial\theta_j$ ,  $j = 1, \dots, n-2$ . We conclude that  $DX_{u_i}(p) = id$ . Thus,  $DX_w^1(p) = id$ , which is equivalent to  $DX_w(p) = 0$ . However, this contradicts the fact that  $\mathcal{O}$  is transversally a saddle and proves that  $H_1 = H_2 = H$ . Finally the fact that  $G_1 = G_0 \cap H = G_2$  follows applying Lemma 3.5 to the action  $\psi|_H$  on  $S_1 \cup S_2$ . ■

## 4. PROOF OF THE MAIN RESULTS

### 4.1. Proof of Theorem 2.1

The following proposition is an extension of a result used by Lima in [6] for  $n = 3$ . Let  $D = \{(x, y) \in \mathbb{R}^2; x^2 + y^2 \leq 1\}$ .

**PROPOSITION 4.1.** *Let  $Y_1, \dots, Y_{s-1}$ ,  $s \geq 3$ , be a set of commutative vector fields on  $T^{s-2} \times D$  that are tangent to the boundary and also linearly independent there. Then, in every disk  $\{\theta\} \times D \subset T^{s-2} \times D$  there exists an interior point where they are linearly dependent.*

*Proof.* Let  $\varphi : \mathbb{R}^{s-1} \times (T^{s-2} \times D) \rightarrow T^{s-2} \times D$  be the action induced by  $Y_1, \dots, Y_{s-1}$ . Since these vector fields are tangent to the boundary  $\partial(T^{s-2} \times D) = T^{s-2} \times S^1$  and linearly independent there, we know that  $\partial(T^{s-2} \times D)$  is an orbit of  $\varphi$ . Let  $H$  be the isotropy group of this orbit. Choose infinitesimal generators  $X_1, \dots, X_{s-1}$  of  $\varphi$  such that at each point  $\theta = (\theta_1, \dots, \theta_{s-1}) \in T^{s-1}$ ,  $X_i(\theta) = \frac{\partial}{\partial\theta_i}$ ,  $i = 1, \dots, s-1$ , and consider the map  $\alpha : \partial D \rightarrow SO(s) \subset V_s(\mathbb{R}^s)$ , where  $V_s(\mathbb{R}^s)$  is the manifold of oriented bases of  $\mathbb{R}^s$ , given by  $\alpha = (X_1, \dots, X_s)$ , where  $X_s = X_1 \wedge \dots \wedge X_{s-1}$ . For each  $s > 2$   $\pi_1(V_s(\mathbb{R}^s)) = \pi_1(SO(s)) = \mathbb{Z}_2$  and its generator is given by the inclusion of the circle  $SO(2)$  into  $SO(s)$ . Since we can interpret  $\alpha$  as been this inclusion, it follows that  $\alpha$ , as a map into  $V_s(\mathbb{R}^s)$ , can not be extended to  $D$  and the proposition is proved. ■

**COROLLARY 4.1.** *Let  $\psi \in A^1(\mathbb{R}^{s-1}, M^s)$ ,  $s \geq 3$ , and  $p \in \text{Fix}(\psi)$  be an isolated singularity. Then, there exists a neighborhood  $V$  of  $p$  in  $M^s$  which does not contain any  $T^{s-1}$ -orbit.*

*Proof.* Let  $V$  be a neighborhood of  $p$  such that  $V \cap \text{Sing}(\psi) = \{p\}$  and assume that there is a  $T^{s-1}$ -orbit  $\mathcal{O} \subset V$ . Then,  $\mathcal{O}$  embeds in  $\mathbb{R}^s$  as an orbit and we can assume that  $\mathcal{O} = \partial(T^{s-2} \times D)$  with  $T^{s-2} \times D \subset V$ . By Proposition 4.1, there are infinitely many singular points of  $\psi$  in the interior of  $T^{s-2} \times D$  and this is a contradiction. ■

*Proof* (of Proposition 2.1).  $\text{Front}(\mathcal{O})$  has at most two connected components and each one of them contains at least a compact orbit. Let  $C$  be a connected component and  $\mathcal{O}_0 \subset C$  a  $T^k$ -orbit with isotropy group  $G_0$ . We will show that  $C = \mathcal{O}_0$ . Assume, for a moment, that  $C$  contains another orbit  $\mathcal{O}_1$  and take  $p \in \mathcal{O}_0$  and  $q \in \mathcal{O}_1$ . Let  $u_1, \dots, u_{n-1}$  be a set of generators of  $G$ , the isotropy group of  $\mathcal{O}$ . Then, all  $X_{u_i}$ -orbits through  $\mathcal{O}$  are periodic of period one. Even more, there are sequences  $\{p_j \in \mathcal{O}; j \in \mathbb{N}\}$  and  $\{t_{ij} \in [0, 1]; i = 1, 2, \dots, n - 1 \text{ and } j \in \mathbb{N}\}$  such that

$$\lim_{j \rightarrow \infty} p_j = p \quad \text{and} \quad \lim_{j \rightarrow \infty} \varphi\left(\sum_{i=1}^{n-1} t_{ij} u_i, p_j\right) = q.$$

For each  $i = 1, \dots, n - 1$ , we can assume, extracting a subsequence if necessary, that  $t_{ij} \rightarrow t_i \in [0, 1]$ . Then  $\varphi(\sum_{i=1}^{n-1} t_i u_i, p) = q$ , which contradicts the fact that  $\sum_{i=1}^{n-1} t_i u_i \in G_0$ .

Now, we will show that  $k \in \{n - 2, n - 1\}$ . Assume, for a moment, that  $k < n - 2$ , then  $s = n - k > 2$ . Let  $p \in \mathcal{O}_0$  and  $h : V_p \rightarrow D_1^n$  a chart adapted to  $\mathcal{O}_0$  at  $p$  and  $\varphi_T$  the induced local action of  $\mathbb{R}^s$  on  $D^s$ . The image of  $\mathcal{O} \cap V_p$  by  $h$  intersects  $D^s$  in a  $T^{s-1} \times \mathbb{R}$ -orbit  $\hat{\mathcal{O}}$  of  $\varphi_T$  such that  $0 \in D^s$  is a connected component of  $\text{Front}(\hat{\mathcal{O}})$  and, therefore, an isolated singular point of  $\varphi_T$ . The generators  $u_1, \dots, u_{s-1}$  of the isotropy group of  $\hat{\mathcal{O}}$  define a local action of  $\mathbb{R}^{s-1}$  on  $D^s$  and this action has  $T^{s-1}$ -orbits arbitrarily close to 0. This contradicts Corollary 4.1 and proves that  $k \in \{n - 2, n - 1\}$ . ■

*Proof* (of Theorem 2.1). Let  $\mathcal{O}$  be a  $T^{n-1} \times \mathbb{R}$ -orbit and  $\mathcal{U}$  the family of all  $\varphi$ -invariant neighborhoods  $U \supset \mathcal{O}$ , homeomorphic to  $T^{n-1} \times \mathbb{R}$ , that do not contain a  $T^s \times \mathbb{R}^{n-s}$ -orbit with  $s \neq n - 1$ . The inclusion relation defines a partial order in  $\mathcal{U}$  and by Zorn's Lemma there exists a maximal element  $U_M$  in  $\mathcal{U}$ . We are going to show that  $\text{cl}(U_M) = N$ . In fact, assume that  $\text{cl}(U_M) \neq N$ , and let  $F$  be a connected component of  $\text{cl}(U_M) \setminus U_M$ . There are points of  $F$  in the closure of at least one  $T^{n-1} \times \mathbb{R}$ -orbit  $\mathcal{O}_1 \subset U_M$  and since  $\text{Front}(\mathcal{O}_1)$  is  $\varphi$ -invariant, then  $F \subset \text{Front}(\mathcal{O}_1)$ . By Proposition 2.1 and the fact that  $U_M$  is maximal, we can assume that  $F$  is a  $T^{n-1}$ -orbit. Since  $N$  is orientable there exists another  $T^{n-1} \times \mathbb{R}$ -orbit  $\mathcal{O}_2 \subset N \setminus U_M$  such that  $F \subset \text{Front}(\mathcal{O}_2)$ . The open set  $U_M \cup F \cup \mathcal{O}_2 \in \mathcal{U}$  and contains properly  $U_M$ . This contradicts the fact that  $U_M$  is maximal and proves that every  $n$ -dimensional orbit is a  $T^{n-1} \times \mathbb{R}$ -orbit.

Let  $\mathcal{O}_i$ ,  $1 \leq i \leq \ell$ , be the  $n$ -dimensional orbits of  $\varphi$  and  $G_i$  the isotropy group of  $\mathcal{O}_i$ . From the analyticity of  $\varphi$  one obtains that  $G_1 = \dots = G_\ell$ , which are isomorphic to  $\mathbb{Z}^{n-1}$ . Let  $\{u_1, \dots, u_{n-1}, u_n\}$  be a set of generators of  $\mathbb{R}^n$ , as a vector space, such that  $\{u_1, \dots, u_{n-1}\}$  is a set of generators of  $G_1$  and  $X_i = X_{u_i}$ ,  $1 \leq i \leq n$ , the associated vector fields.  $\{X_1, \dots, X_{n-1}\}$  are the infinitesimal generators of an action  $\varphi_H$  of  $\mathbb{R}^{n-1}$  on  $N$  that is the restriction of  $\varphi$  to the subspace  $H$  generated by  $\{u_1, \dots, u_{n-1}\}$ . Note that if  $p \in \mathcal{O}_1 \cup \dots \cup \mathcal{O}_\ell$ , then  $\mathcal{O}_p(\varphi_H)$ , the orbit of  $\varphi_H$  by  $p$ , is a  $T^{n-1}$ -orbit and if  $p \in N \setminus \mathcal{O}_1 \cup \dots \cup \mathcal{O}_\ell$ , then it is, by Proposition 2.1, a  $T^{n-1}$ -orbit or a  $T^{n-2}$ -orbit. Even more, we can verify that the map  $\overline{\varphi}_H : T^{n-1} \times N \rightarrow N$  given by  $\overline{\varphi}_H(e^{2\pi i t_1}, \dots, e^{2\pi i t_{n-1}}, p) = \varphi_H(t_1 u_1, \dots, t_{n-1} u_{n-1}, p)$  is in fact an analytic action of  $T^{n-1}$  with the same underlying foliation than the one given by  $\varphi_H$ . Assume that  $\text{Sing}_{n-2}^c(\varphi) = \emptyset$ , then by Lemma 3.5 the

isotropy group of every orbit of  $\overline{\varphi_H}$  is the same; or, in other words,  $\overline{\varphi_H}$  is a free action. Thus,  $N$  is a principal  $T^{n-1}$  bundle over  $S^1$  and consequently  $N$  is homeomorphic to  $T^n$ . Finally, assume  $\text{Sing}_{n-2}^c(\varphi) \neq \emptyset$ . Since  $U_M$  is homeomorphic to  $T^{n-1} \times \mathbb{R}$  and  $\text{cl}(U_M) = N$ , it follows that  $\text{Sing}_{n-2}^c(\varphi)$  is the union of two  $T^{n-2}$ -orbits. Thus  $N \in \mathcal{H}_n$ . ■

**4.2. Proof of Theorem 2.2,  $n = 2$**

Before starting the proof of Theorem 2.2 we exhibit an example of an action  $\varphi \in \mathcal{C}_2$ .

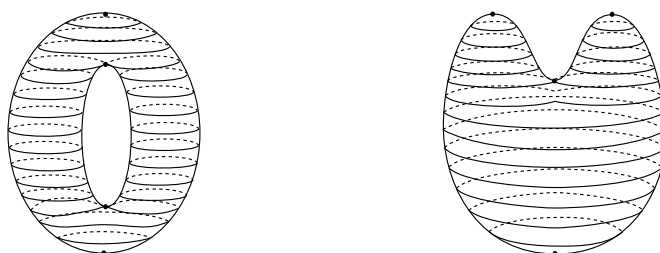


FIG. 3.

**Example:** Let  $N$  be a closed orientable surface,  $H : N \rightarrow \mathbb{R}$  an analytic Morse function with at least one singularity of index  $-1$ ,  $X_H \in \mathfrak{X}^\omega(N)$  the associated Hamiltonian. Assume that there are no connections between two different saddle points of  $X_H$ . Then,  $\{X_H, HX_H\}$  are infinitesimal generators of an action  $\varphi \in \mathcal{C}_2$  (see Figure 3).

*Proof* (of Theorem 2.2,  $n=2$ ). Without loss of generality we can assume that  $\tilde{c}_i = c_i$ ,  $i = 1, \dots, k$  and  $\tilde{s}_j = s_j$ ,  $j = 1, \dots, \ell$ . Let  $F_j : V_j \rightarrow \tilde{V}_j$  be a topological equivalence between  $X_1$  and  $\tilde{X}_1$  at  $s_j$  and  $U_j \subset V_j$  a cross shaped neighborhood of  $s_j$  such that  $\text{Front}(U_j) = (\cup_{i=1}^4 B_{ji}) \cup (\cup_{i=1}^2 (A_{ji}^1 \cup A_{ji}^2))$ , where  $B_{ji}$  is a piece of orbit of  $X_1$  and  $A_{ji}^i$ ,  $i = 1, 2$  intersects  $S_{j1}$  and is transversal to  $X_1$ , see Figure 4. Let  $\tilde{U}_j = F_j(U_j)$ ,  $\tilde{B}_{ji} = F_j(B_{ji})$  and  $\tilde{A}_{ji}^l = F_j(A_{ji}^l)$ . Reparametrizing the time  $t$  of the flows  $X_1^t$  and  $\tilde{X}_1^t$ , we can assume that  $X_1^1(A_{ji}^1) = A_{ji}^2$  and  $\tilde{X}_1^1(\tilde{A}_{ji}^1) = \tilde{A}_{ji}^2$  for  $i = 1, 2$ . Let  $W_j$  ( $\tilde{W}_j$ ) be the saturated by  $X_1$  ( $\tilde{X}_1$ ) of closure of  $U_j$  ( $\tilde{U}_j$ ). Then,  $\text{Front}(W_j)$  ( $\text{Front}(\tilde{W}_j)$ ) is the union of three closed orbits of  $X_1$  ( $\tilde{X}_1$ ). If  $p \in W_j \setminus U_j$ , there exists  $t \in (0, 1)$  such that  $X_1^t(p) \in A_{ji}^l$  for some  $i, l \in \{1, 2\}$ . Extend  $F_j$  to  $W_j$  by defining  $F_j(p) = \tilde{X}_1^{-t}(F_j(X_1^t(p)))$ . It is clear that  $F_j : W_j \rightarrow \tilde{W}_j$  is a topological equivalence between  $X_1$  and  $\tilde{X}_1$  that preserves orientation. Note that it is possible to reduce the size of  $W_j$  to guarantee that  $W_{j_1} \cap W_{j_2} = \emptyset$  if  $j_1 \neq j_2$ .

Next, we are going to extend the equivalences  $F_j$  to a global topological equivalence  $F$  between  $X_1$  and  $\tilde{X}_1$ . Fix a Riemannian metric on  $N$  and let  $Z$  be the vector field obtained by rotating  $X_1$  by a right angle. Clearly  $\text{Sing}(Z) = \text{Sing}(X_1) = \text{Sing}(\tilde{X}_1)$  and taking  $\mathcal{V}$ , smaller, if necessary,  $Z$  will be transversal to both  $X_1$  and  $\tilde{X}_1$  at points in

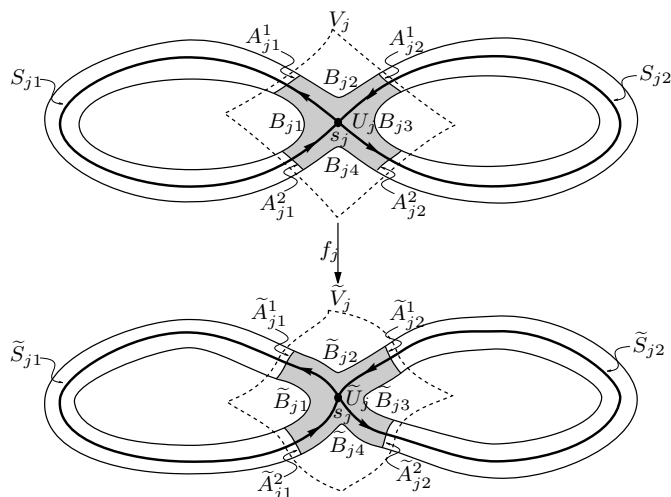


FIG. 4.

$N \setminus \text{Sing}(Z)$ . Each connected component  $C$  of  $N \setminus \cup_{j=1}^{\ell} W_j$  is homeomorphic either to an open disk or to  $S^1 \times (0, 1)$ . In the first case,  $C \cap \text{Fix}(\varphi)$  is a center and in the second case, it is empty. To each  $C$  corresponds a unique connected component  $\tilde{C}$  of  $N \setminus \cup_{j=1}^{\ell} \tilde{W}_j$  with the same properties than  $C$ . We shall define  $F : C \rightarrow \tilde{C}$  for each  $C$ . There are two cases:

(i)  $C$  is an open disk. There exists a unique  $j \in \{1, \dots, \ell\}$ , such that  $\text{Front}(C) \subset \text{Front}(W_j)$ ,  $\text{Front}(\tilde{C}) \subset \text{Front}(\tilde{W}_j)$  and  $F_j(\text{Front}(C)) = \text{Front}(\tilde{C})$ . For each point  $p \in \text{Front}(C)$  let  $L_p = \text{cl}(\mathcal{O}_p(Z) \cap C)$  and  $\tilde{L}_{F_j(p)} = \text{cl}(\mathcal{O}_{F_j(p)}(Z) \cap \tilde{C})$ . Fix a point  $p_0 \in \text{Front}(C)$  and extend  $F_j : L_{p_0} \rightarrow \tilde{L}_{F_j(p_0)}$  as a homeomorphism. If  $q \in C$ , there is a unique  $L_p$  that contains  $q$ . Now, let  $q_1 = \mathcal{O}_q(X_1) \cap L_{p_0}$ . Define  $F(q) = \mathcal{O}_{F_j(q_1)}(\tilde{X}_1) \cap \tilde{L}_{F_j(p)}$ .

(ii)  $C$  is homeomorphic to  $S^1 \times (0, 1)$ .  $\text{Front}(C) = A_0 \cup A_1$ , where  $A_0$  and  $A_1$  are  $S^1$ -orbits. There exists  $i, j \in \{1, \dots, \ell\}$ ,  $i \neq j$  such that  $A_0$  ( $A_1$ ) is a connected component of  $\text{Front}(W_i)$  ( $\text{Front}(W_j)$ ). For the unique  $\tilde{C}$  associated to  $C$  we also have  $\text{Front}(\tilde{C}) = \tilde{A}_0 \cup \tilde{A}_1$ , where  $\tilde{A}_0$  ( $\tilde{A}_1$ ) is a connected component of  $\text{Front}(\tilde{W}_i)$  ( $\text{Front}(\tilde{W}_j)$ ). Let  $G : \text{cl}(C) \rightarrow S^1 \times [0, 1]$  and  $\tilde{G} : \text{cl}(\tilde{C}) \rightarrow S^1 \times [0, 1]$  homeomorphisms such that the orbits of  $X_1|_{\text{cl}(C)}$  and  $\tilde{X}_1|_{\text{cl}(\tilde{C})}$  are  $G^{-1}(S^1 \times \{t\})$  and  $\tilde{G}^{-1}(S^1 \times \{t\})$ ,  $t \in [0, 1]$ . The two homeomorphisms  $h_0 : S^1 \times \{0\} \rightarrow S^1 \times \{0\}$  and  $h_1 : S^1 \times \{1\} \rightarrow S^1 \times \{1\}$  given by  $h_0 = \tilde{G} \circ F_i \circ G^{-1}$  and  $h_1 = \tilde{G} \circ F_j \circ G^{-1}$  are both isotopic to the identity and therefore isotopic among themselves. Let  $h_t$  be the isotopy between  $h_0$  and  $h_1$  and define  $H : S^1 \times [0, 1] \rightarrow S^1 \times [0, 1]$  by  $H(\theta, t) = (h_t(\theta), t)$ .  $H$  is a homeomor-



phism preserving the foliation  $S^1 \times \{t\}$  and the restriction of the topological equivalence  $F$  to be closure of  $C$  will be the homeomorphism  $\tilde{G}^{-1} \circ H \circ G : \text{cl}(C) \rightarrow \text{cl}(C)$ . ■

#### 4.3. Proof of Theorem 2.2, general case

Fix  $i \in \{1, \dots, \ell\}$  and let  $X_1, \dots, X_{n-1}$  be infinitesimal generators of  $\psi$  adapted to  $\mathcal{O} = s_i$ . Let  $S_i$  be as in relation (3) and  $G_i$  the isotropy group of  $S_i$  (well defined because of Theorem 3.2 and Lemma 3.6). Call  $H$  the  $(n-2)$ -linear subspace of  $\mathbb{R}^{n-1}$  generated by  $G_i$  and  $\psi_0 = \psi|_H$  is defined by  $X_1, \dots, X_{n-2}$ .

LEMMA 4.1. *Assume that  $\psi \in A^\omega(\mathbb{R}^{n-1}, N)$  immerses properly in  $\mathcal{C}_n$ . Let  $S$  be the union of the separatrices of a  $T^{n-2}$ -orbit  $\mathcal{O}$  which is transversally a saddle and  $p \in \mathcal{O}$ . Then, there exists an eight shaped curve  $\Gamma$  with  $p \in \Gamma$  and  $\Gamma \subset \text{cl}(S)$ , which is transversal to the orbits of  $\psi_0$  within  $\text{cl}(S)$ , such that  $\Gamma \setminus \{p\} = \Gamma_1 \cup \Gamma_2 \subset S$ ,  $\Gamma_1 \cap \Gamma_2 = \emptyset$  and  $\Gamma_i \cup \{p\}$  is homeomorphic to  $S^1$ ,  $i = 1, 2$ .*

*Proof.* Let  $h : V \rightarrow D_\varepsilon^{n-2} \times D_\varepsilon^2$  be a chart adapted to  $\mathcal{O}$  at  $p$  and  $\eta^s$  ( $\eta^u$ ) be the stable (unstable) submanifold of  $(h|_\Sigma)^* \widehat{X}_{n-1}$  at  $p \in \Sigma = h^{-1}(D_\varepsilon^2)$ . Put  $\eta^i \setminus \{p\} = \eta_1^i \cup \eta_2^i$ ,  $i = s, u$ . Note that  $\eta_j^s, \eta_j^u \subset S_j$ ,  $j = 1, 2$ . Let  $q_j^i \in \eta_j^i$ ,  $i = s, u$  be such that  $\mathcal{O}_{q_j^s}(\psi_0) \neq \mathcal{O}_{q_j^u}(\psi_0)$  for  $j = 1, 2$ . Then, there exist  $v_1, v_2 \in \mathbb{R}^{n-1} \setminus H$  such that  $q_j^u \in \mathcal{O}_{q_j^s}(X_{v_j})$ ,  $j = 1, 2$ . Furthermore, since  $v_1, v_2 \in \mathbb{R}^{n-1} \setminus H$  we know that  $\mathcal{O}_{q_j^s}(X_{v_j})$ ,  $j = 1, 2$  is transversal to the orbits of  $\psi_0$ . Consider the arc  $\overline{q_1^i q_2^i} \subset \eta^i$  with extremes  $q_1^i$  and  $q_2^i$ ,  $i = s, u$ , and the arc  $\overline{q_j^s q_j^u} \subset \mathcal{O}_{q_j^s}(X_{v_j})$  with extremes  $q_j^s, q_j^u$ ,  $j = 1, 2$ . The curve

$$\Gamma = \overline{q_1^s q_2^s} \cup \overline{q_1^u q_2^u} \cup \overline{q_1^s q_1^u} \cup \overline{q_2^s q_2^u}$$

is transversal to the  $\psi_0$ -orbits. We can assume, without lost of generality that the connected components of  $\Gamma \setminus \{p\}$  are  $C^\infty$  curves. ■

*Remark 4. 1.* The curve  $\Gamma$ , although self-intersecting at  $p$ , has a  $C^\infty$  tangent vector field, which is linearly independent with  $X_1, \dots, X_{n-2}$  at each point  $q \in \Gamma$  and also  $\Gamma \setminus \{p\} \subset S$ . Let  $U \subset \Sigma$  be a cross shaped neighborhood of  $p$  as in the proof of Theorem 2.2,  $n = 2$ . It is possible to extend  $U$  to a 2-dimensional submanifold  $\mu \supset \Gamma$  which is transversal to the orbits of  $\psi_0$  and therefore also to those of  $\psi$ . The intersection of the orbits of  $\psi$  with  $\mu$  define a foliation, which is given by the orbits of a vector field  $X$  that satisfies the following properties:

1.  $X|_U = (h^* \widehat{X}_{n-1})|_U$ ,
2.  $\text{Sing}(X) = \{p\}$  and  $p$  is a saddle singularity.
3. The connected components of  $\Gamma \setminus \{p\}$  are the separatrices of  $X$  at  $p$ .
4. Every orbit of  $X$  by a points in  $\mu \setminus \Gamma$  is closed.

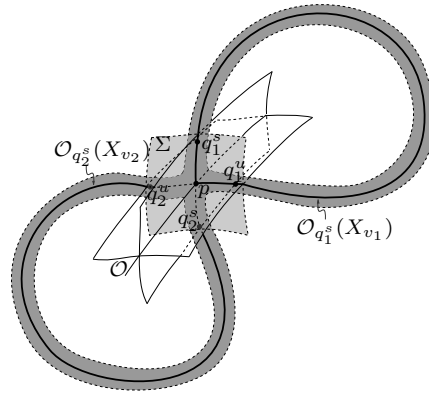


FIG. 5.

Let  $\mathcal{V}$  be a neighborhood of  $\varphi \in \mathcal{C}_n$  as in Proposition 3.2. By this proposition and Theorem 3.2 for each  $\phi \in \mathcal{V}$  we have

$$K_\phi = \{\tilde{c}_1, \dots, \tilde{c}_k\} \cup \{\tilde{s}_1, \dots, \tilde{s}_\ell\} \cup (\cup_{i=1}^\ell \tilde{S}_i)$$

where, for each  $i = 1, \dots, \ell$ ,  $\tilde{S}_i$  has the same properties as  $S_i$  (Theorem 3.2, (1) or (2)).

Let  $\{w_1^0, \dots, w_{n-1}^0\}$  be a base of  $\mathbb{R}^{n-1}$ , where  $\{w_1^0, \dots, w_k^0\}$  is a set of generators of  $G_p$ , the isotropy group of a  $T^k \times \mathbb{R}^{n-k-1}$ -orbit  $\mathcal{O}_p$ ,  $n-2 \leq k \leq n-1$ , of  $\psi_\varphi$ . Let  $X_i = X_{w_i^0}$ ,  $i = 1, \dots, n-1$ , and  $w_i : V_0 \rightarrow \mathbb{R}^{n-1}$ ,  $i = 1, \dots, k$ , the  $C^r$  functions given by Lemma 3.5. if  $\phi \in \mathcal{V}$  and  $\{u_1, \dots, u_{n-1}\}$  is a base of  $\mathbb{R}^{n-1}$ , we will denote by  $\{Y_{u_1}, \dots, Y_{u_{n-1}}\}$  the corresponding infinitesimal generators of  $\psi_\phi$ . Let  $Y_i = Y_{w_i^0}$ ,  $i = 1, \dots, n-1$ .

LEMMA 4.2. *Given  $\varphi \in \mathcal{C}_n$  and  $d > 0$  there exist a neighborhood  $\mathcal{V}_0 \subset \mathcal{V}$  of  $\varphi \in \mathcal{C}_n$  and a neighborhood  $V_1 \subset V_0$  of  $p$  that satisfy: if  $\phi \in \mathcal{V}_0$ , then there exist  $C^\omega$  functions  $\tilde{w}_i : V_1 \rightarrow \mathbb{R}^{n-1}$ ,  $i = 1, \dots, k$ , such that for each  $q \in V_1$ ,  $\|\tilde{w}_i(q) - w_i(q)\| < d$  and every orbit of  $Y_{\tilde{w}_i(q)}$ ,  $i = 1, \dots, k$  inside  $\mathcal{O}_q(\psi_\phi)$  is periodic of period one.*

*Proof.* We shall use the same notations as in the proof of Lemma 3.5. Let  $\mathcal{V}_1 \subset \mathcal{V}$  be a neighborhood of  $\varphi$  such that  $Y_i^1(\Sigma_i(\delta)) \subset V_0$  for all  $i = 1, \dots, k$ . There exists  $\alpha > 0$  such that

$$\tilde{\Sigma}_i = \cup_{|t| < \alpha} Y_1^{t_1} \circ \dots \circ Y_{i-1}^{t_{i-1}} \circ Y_{i+1}^{t_{i+1}} \circ \dots \circ Y_{n-1}^{t_{n-1}}(\Sigma_p(\delta)), \quad i = 1, \dots, n-1,$$

is  $C^r$  close to  $\Sigma_i$  and transversal to  $Y_i$ . Let  $V_1 = \cup_{|t| < \alpha} Y_i^t(\tilde{\Sigma}_i)$ . For  $\phi$  sufficiently  $C^1$  close of  $\varphi$  the  $C^\omega$  functions  $\tilde{\tau}_i : V_1 \rightarrow (-\varepsilon, \varepsilon)$  such that  $Y_i^{\tilde{\tau}_i(q)}(q) \in \tilde{\Sigma}_i$ ,  $i = 1, \dots, n-1$ ,

are  $C^1$  close of the corresponding  $\tau_i|_{V_1}$  of  $\psi_\varphi$ . Note that  $\Sigma_p = \Sigma_p(\delta) = \cap_{i=1}^{n-1} \tilde{\Sigma}_i(\alpha)$ . For each  $i = 1, \dots, k$ , the functions  $\tilde{w}_i : \Sigma_p \rightarrow \mathbb{R}^{n-1}$  given by

$$\tilde{w}_i(q) = \sum_{j=1}^{i-1} \tilde{\tau}_j(Y_i^1(q))w_j^0 + (1 + \tilde{\tau}_i(Y_i^1(q)))w_i^0 + \sum_{j=i+1}^{n-1} \tilde{\tau}_j(Y_i^1(q))w_j^0$$

are such that every orbit of  $Y_{\tilde{w}_i(q)}$ ,  $i = 1, \dots, k$ , inside  $\mathcal{O}_q(\psi_\phi)$  is periodic of period one. Furthermore, there exist a neighborhood  $\mathcal{V}_0 \subset \mathcal{V}_1$  of  $\varphi$  such that  $\phi \in \mathcal{V}_0$  implies that  $\tilde{w}_i$  is  $d - C^1$ -close of  $w_i$ . ■

*Proof* (of Theorem 2.2, general case). Let  $\psi_\varphi \in A^\omega(\mathbb{R}^{n-1}, N)$  be the action associated to  $\varphi$  given by Lemma 2.4. Put a Riemannian metric on  $N$  and let  $\xi$  be the normal bundle to  $\mathcal{F}(\psi_\varphi)$ , the codimension 1 underlying foliation of  $\psi_\varphi$ .  $\xi$  is orientable and integrable. Let  $\mathcal{V}$  be a neighborhood of  $\varphi \in \mathcal{C}_n$  as in Proposition 3.2. Without loss of generality, we can assume that if  $\phi \in \mathcal{V}$ , then there exists  $p_j \in \tilde{s}_j \cap s_j$ ,  $j = 1, \dots, \ell$ . Let  $\Gamma_j \ni p_j$  be the eight shaped curve given by Lemma 4.1 for the action  $\psi_\varphi$  and  $(\mu_j, X_\varphi^j)$  the 2-dimensional submanifold and the vector field, given by Remark 4.1. It is possible to construct each  $\mu_j$  in such a way that  $\xi$  be tangent to  $\mu_j$  at each  $p \in \mu_j \setminus \{p_j\}$ . If  $\mathcal{V}$  is sufficiently small, then  $\mu_j$  is also transversal to the  $\psi_\phi$ -orbits for every  $\phi \in \mathcal{V}$ . The intersection of the  $\psi_\phi$ -orbits with  $\mu_j$ ,  $j = 1, \dots, \ell$ , are the orbits of a vector field  $X_\phi^j$ . By Theorem 3.2,  $\tilde{S}_j \cap \mu_j = \tilde{\Gamma}_j$  is an eight shaped curve and the orbits of  $X_\phi^j$  near of  $\tilde{\Gamma}_j$  are periodic. With similar arguments to those used in the case  $n = 2$ , we obtain a topological equivalence  $F_j : \nu_j \rightarrow \tilde{\nu}_j$  between  $X_\varphi^j$  and  $X_\phi^j$ , where  $\nu_j$  ( $\tilde{\nu}_j$ ) is a  $X_\varphi^j$ -invariant ( $X_\phi^j$ -invariant) closed neighborhood of  $\Gamma_j$  ( $\tilde{\Gamma}_j$ ) and  $\nu_j \cup \tilde{\nu}_j \subset \mu_j$ . Given  $\delta > 0$ , we can reduce the size of  $\mathcal{V}$  and also of  $\nu_j$  in such a way that for every  $p \in \nu_j$ ,  $d(p, F_j(p)) < \delta$ .

Let  $W_j$  ( $\tilde{W}_j$ ) be the saturated by  $\psi_\varphi$  ( $\psi_\phi$ ) of  $\nu_j$  ( $\tilde{\nu}_j$ ). Then  $\text{Front}(W_j)$  ( $\text{Front}(\tilde{W}_j)$ ) is the union of three  $T^{n-1}$ -orbits if  $S_j$  ( $\tilde{S}_j$ ) satisfies Theorem 3.2, (1) and of two  $T^{n-1}$ -orbits if  $S_j$  ( $\tilde{S}_j$ ) satisfies Theorem 3.2, (2). Fix  $j \in \{1, \dots, \ell\}$  and let  $w_1^0, \dots, w_{n-2}^0 \in \mathbb{R}^{n-1}$  be a generators of  $G_j$ , the isotropy group of  $S_j$ . Therefore, for each  $p \in S_j$ ,  $\mathcal{O}_p(X_{w_i^0})$  is periodic of period one  $\forall i \in \{1, \dots, n-2\}$ . Fix  $q_j \in \Gamma_j$  and let  $w_i : V_j \rightarrow \mathbb{R}^{n-1}$ ,  $i = 1, \dots, n-2$ , where  $V_j$  is a neighborhood of  $p_j$  in  $\mu_j$ , be the functions given by Lemma 3.5. Recall that  $w_i(q_j) = w_i^0$ . Note that for each  $p \in V_j$ ,  $w_1(p), \dots, w_{n-2}(p)$  is a set of generators of the isotropy group of  $\mathcal{O}_p((\psi_\varphi)_0)$ . Thus, we can assume that each  $w_i$  is defined on  $\nu_j$  and also in  $W_j$ , if we wish. Let  $\tilde{w}_i : \tilde{W}_j \rightarrow \mathbb{R}^{n-1}$ ,  $i = 1, \dots, n-2$ , be the functions given by Lemma 4.2, for  $k = n-2$ . For each  $p \in V_j^0$ ,  $\tilde{w}_1(p), \dots, \tilde{w}_{n-2}(p)$  is a set of generators of the isotropy group of  $\mathcal{O}_p((\psi_\phi)_0)$  and thus, we can assume that  $\tilde{w}_i$  is defined on  $\tilde{\nu}_j$  or even in  $\tilde{W}_j$ . We are going to extend  $F_j$  to a map  $W_j \rightarrow \tilde{W}_j$ . If  $p \in W_j \setminus \nu_j$ , there exists  $t_1, \dots, t_{n-2} \in (0, 1)$  such that  $f(p) = X_{w_1(p)}^{t_1} \circ \dots \circ X_{w_{n-2}(p)}^{t_{n-2}}(p) \in \nu_j$ . Define

$$F_j(p) = Y_{\tilde{w}_1(F_j(f(p)))}^{t_1} \circ \dots \circ Y_{\tilde{w}_{n-2}(F_j(f(p)))}^{t_{n-2}}(F_j(f(p))).$$

$F_j : W_j \rightarrow \widetilde{W}_j$  is a topological equivalence that preserves orientation between  $\psi_\varphi$  and  $\psi_\phi$  and by reducing the size of  $\mathcal{V}$  and  $\nu_j$  we can assume that  $d(p, F_j(p)) < \delta$  for each  $p \in W_j$ , where  $\delta$  is given. Note that there is no problem in assuming that  $W_j \cap W_k = \emptyset$  if  $j \neq k$ .

We are going to extend the equivalences  $F_j$  to a global topological equivalence  $F$  between  $\psi_\varphi$  and  $\psi_\phi$ . Each connected component  $C$  of  $N \setminus \cup_{j=1}^\ell W_j$  is homeomorphic either to  $T^{n-2} \times D$  or to  $T^{n-1} \times (0, 1)$ , where  $D$  is an open 2-disk. In the first case  $C \cap \text{Sing}_{n-2}^c(\psi_\varphi)$  is a  $T^{n-2}$ -orbit that is transversally a center and in the second case is empty. To each  $C$  corresponds a unique connected component  $\widetilde{C}$  of  $N \setminus \cup_{j=1}^\ell \widetilde{W}_j$  with the same properties than  $C$ . We shall define  $F : C \rightarrow \widetilde{C}$  for each  $C$ . There are two cases:

(i)  $C$  is homeomorphic to  $T^{n-2} \times D$ . There exists a unique  $j \in \{1, \dots, \ell\}$  such that  $\text{Front}(C) \subset \text{Front}(W_j)$ ,  $\text{Front}(\widetilde{C}) \subset \text{Front}(\widetilde{W}_j)$  and  $F_j(\text{Front}(C)) = \text{Front}(\widetilde{C})$ . For each point  $p \in \text{Front}(C)$  let  $L_p = \text{cl}(\mathcal{O}_p(\xi) \cap C)$ , where  $\mathcal{O}_p(\xi)$  is the integral curve of  $\xi$  by  $p$  and  $\widetilde{L}_{F_j(p)} = \text{cl}(\mathcal{O}_{F_j(p)}(\xi) \cap \widetilde{C})$ . Fix a point  $p_0 \in \text{Front}(C)$ , and extend  $F_j : L_{p_0} \rightarrow \widetilde{L}_{F_j(p_0)}$  as an homeomorphism. If  $q \in C$ , then there is a unique  $p \in \text{Front}(C)$  such that  $q = \mathcal{O}_q(\psi_\varphi) \cap L_p$ . Let  $q_1 = \mathcal{O}_q(\psi_\phi) \cap L_{p_0}$  and define  $F(q) = \mathcal{O}_{F_j(q_1)}(\psi_\phi) \cap \widetilde{L}_{F_j(p)}$ .

(ii)  $C$  is homeomorphic to  $T^{n-1} \times (0, 1)$ . Then,  $\text{Front}(C) = A_0 \cup A_1$ , where  $A_0$  and  $A_1$  are  $T^{n-1}$ -orbits of  $\psi_\varphi$ . There exist  $i, j \in \{1, \dots, \ell\}$ ,  $i \neq j$ , such that  $A_0$  ( $A_1$ ) is a connected component of  $\text{Front}(W_i)$  ( $\text{Front}(W_j)$ ). For the corresponding  $\widetilde{C}$ ,  $\text{Front}(\widetilde{C}) = \widetilde{A}_0 \cup \widetilde{A}_1$ , where  $\widetilde{A}_0$  ( $\widetilde{A}_1$ ) is a connected component of  $\text{Front}(\widetilde{W}_i)$  ( $\text{Front}(\widetilde{W}_j)$ ). Let  $\mathcal{O}(\xi)$  be an integral curve of  $\xi$  that cuts every  $T^{n-1}$ -orbit in  $\text{cl}(C)$  and every  $T^{n-1}$ -orbit in  $\text{cl}(\widetilde{C})$  and put  $p_0 = \mathcal{O}(\xi) \cap A_0$ ,  $\widetilde{p}_0 = \mathcal{O}(\xi) \cap \widetilde{A}_0$ ,  $p_1 = \mathcal{O}(\xi) \cap A_1$ ,  $\widetilde{p}_1 = \mathcal{O}(\xi) \cap \widetilde{A}_1$ ,  $[p_0, p_1]$  ( $[\widetilde{p}_0, \widetilde{p}_1]$ ) the arc within  $\mathcal{O}(\xi)$  with extremes  $p_0$  and  $p_1$  ( $\widetilde{p}_0$  and  $\widetilde{p}_1$ ). Define  $g : [0, 1] \rightarrow [p_0, p_1]$  and  $\widetilde{g} : [0, 1] \rightarrow [\widetilde{p}_0, \widetilde{p}_1]$  as homeomorphisms. For each  $p \in [p_0, p_1]$  ( $p \in [\widetilde{p}_0, \widetilde{p}_1]$ ) let  $G_p$  ( $\widetilde{G}_p$ ) the isotropy group of  $p$  under  $\psi_\varphi$  ( $\psi_\phi$ ).  $G_p$  ( $\widetilde{G}_p$ ) is generated by  $w_1(p), \dots, w_{n-2}(p), w_{n-1}(p)$  ( $\widetilde{w}_1(p), \dots, \widetilde{w}_{n-2}(p), \widetilde{w}_{n-1}(p)$ ). Consider the map  $\psi : \mathbb{R}^{n-1} \times [p_0, p_1] \rightarrow \text{cl}(C)$  ( $\widetilde{\psi} : \mathbb{R}^{n-1} \times [\widetilde{p}_0, \widetilde{p}_1] \rightarrow \text{cl}(\widetilde{C})$ ) given by:

$$\begin{aligned} \psi(t_1, \dots, t_{n-1}, p) &= \psi_\varphi(t_1 w_1(p) + \dots + t_{n-1} w_{n-1}(p), p) \\ \widetilde{\psi}(t_1, \dots, t_{n-1}, p) &= \psi_\phi(t_1 \widetilde{w}_1(p) + \dots + t_{n-1} \widetilde{w}_{n-1}(p), p). \end{aligned}$$

Since  $\psi(\mathbb{R}^{n-1} \times \{p\})$  ( $\widetilde{\psi}(\mathbb{R}^{n-1} \times \{p\})$ ) is the  $T^{n-1} - \psi_\varphi$ -orbit ( $T^{n-1} - \psi_\phi$ -orbit) by  $p$ , then  $\psi$  ( $\widetilde{\psi}$ ) induces a map  $\psi_1 : T^{n-1} \times [p_0, p_1] \rightarrow C$  ( $\widetilde{\psi}_1 : T^{n-1} \times [\widetilde{p}_0, \widetilde{p}_1] \rightarrow \widetilde{C}$ ). Define  $H : T^{n-1} \times [0, 1] \rightarrow \text{cl}(C)$  and  $\widetilde{H} : T^{n-1} \times [0, 1] \rightarrow \text{cl}(\widetilde{C})$  by  $H(x, s) = \psi_1(x, g(s))$  and  $\widetilde{H}(x, s) = \widetilde{\psi}_1(x, \widetilde{g}(s))$ . Again, by reducing the size of  $\mathcal{V}$ , of  $\nu_i$ ,  $\nu_j$  and by the proximity of the functions  $w_i$  and  $\widetilde{w}_i$  in the neighborhood of a  $T^{n-1}$ -orbit given by Lemma 4.2, for  $k = n - 1$ , we can assume that for every  $x \in T^{n-1}$

$$\begin{aligned} d((x, 0), \widetilde{H}^{-1} \circ F_i \circ H(x, 0)) &< \delta \\ d((x, 1), \widetilde{H}^{-1} \circ F_j \circ H(x, 1)) &< \delta \end{aligned}$$

where  $\delta > 0$  is given. Therefore  $h_0 = \tilde{H}^{-1} \circ F_i \circ H(\cdot, 0) : T^{n-1} \rightarrow T^{n-1}$  and  $h_1 = \tilde{H}^{-1} \circ F_j \circ H(\cdot, 1) : T^{n-1} \rightarrow T^{n-1}$  are both isotopic to identity and thus, isotopic between themselves. Let  $h_s$  be the isotopy between  $h_0$  and  $h_1$  and define  $F : \text{cl}(C) \rightarrow \text{cl}(\tilde{C})$  by  $F(q) = \tilde{H}^{-1} \circ h \circ H^{-1}(q)$ , where  $h : T^{n-1} \times [0, 1] \rightarrow T^{n-1} \times [0, 1]$ ,  $h(x, s) = (h_s(x), s)$ .  $F$  is the desired topological equivalence. ■

**4.4. The case  $C^r$**

The following lemma is proved in [2, page 74] and will be useful in this section.

LEMMA 4.3. *Let  $\mathcal{F}$  be a codimension one transversally orientable  $C^r$  foliation,  $r \geq 1$ . Assume that  $F \in \mathcal{F}$  is a compact leaf with trivial holonomy, then there exists an open neighborhood  $V$  of  $F$  saturated by  $\mathcal{F}$  and a  $C^r$ -diffeomorphism  $h : F \times (-1, 1) \rightarrow V$  such that the leaves of  $\mathcal{F}$  inside  $V$  are the submanifolds  $h(F \times \{t\})$ ,  $t \in (-1, 1)$  and  $F = h(F \times \{0\})$ . In particular,  $V \setminus F$  has two connected components.*

Let  $\mathcal{O}_0$  be a  $T^{n-1}$ -orbit of  $\varphi \in A^r(\mathbb{R}^n, N)$  and  $\{w_1, \dots, w_{n-1}, w_n\}$  a base of  $\mathbb{R}^n$  such that  $\{w_1, \dots, w_{n-1}\}$  is a set of generators of its isotropy group  $G_0$ . Put  $X_i = X_{w_i}$ ,  $i = 1, \dots, n$ .

PROPOSITION 4.2. *Let  $\varphi \in A^r(\mathbb{R}^n, N)$ ,  $\mathcal{O}_0$  a  $T^{n-1}$ -orbit and assume that there exists a neighborhood  $V_0$  of  $\mathcal{O}_0$  such that every orbit in  $V_0$  is a  $T^{n-1}$ -orbit. Then there exists a diffeomorphism  $f : V \rightarrow T^{n-1} \times (-1, 1)$ , where  $V \subset V_0$  is a neighborhood of  $\mathcal{O}_0$ , such that*

$$f_* X_i(\theta, x) = a_{1i}(x) \frac{\partial}{\partial \theta_1} + \dots + a_{(n-1)i}(x) \frac{\partial}{\partial \theta_{n-1}}, \quad i = 1, \dots, n, \tag{5}$$

where  $\theta = (\theta_1, \dots, \theta_{n-1}) \in T^{n-1}$  and the functions  $a_{ij} : T^{n-1} \times (-1, 1) \rightarrow \mathbb{R}$  are of class  $C^r$ ,  $j = 1, \dots, n - 1$ .

*Proof.* By Lemma 4.3 we can assume that  $\mathcal{O}_0 = T^{n-1} \times \{0\}$ ,  $V = T^{n-1} \times (-1, 1)$  and that  $\mathcal{O}_x = T^{n-1} \times \{x\}$  is the orbit of  $\varphi$  by the point  $(\theta, x) \in V$ . Let  $H$  be the vector subspace of  $\mathbb{R}^n$  generated by  $G_0$ . By Lemma 3.5, there exist  $C^r$  functions  $w_i : (-1, 1) \rightarrow H$ ,  $i = 1, \dots, n - 1$ , such that  $G_x$ , the isotropy group of  $\mathcal{O}_x$ , is generated by  $\{w_1(x), \dots, w_{n-1}(x)\}$ . For each point  $x \in (-1, 1)$  there exists a diffeomorphism  $f_x : \mathcal{O}_x \rightarrow \mathcal{O}_x$  such that  $(f_x)_* X_{w_i(x)} = \frac{\partial}{\partial \theta_i}$ ,  $i = 1, \dots, n - 1$ . Since  $X_j$  commutes with  $X_{w_i(x)}$ , for every  $j = 1, \dots, n$  and  $i = 1, \dots, n - 1$ , it follows that

$$(f_x)_* X_j(\theta, x) = \sum_{i=1}^{n-1} a_{ij}(x) \frac{\partial}{\partial \theta_i}, \quad j = 1, \dots, n.$$

Define  $f : T^{n-1} \times (-1, 1) \rightarrow T^{n-1} \times (-1, 1)$  by  $f(\theta, x) = f_x(\theta)$ . Since  $w_i$  is a  $C^r$  function, we conclude that  $f$  is a  $C^r$  diffeomorphism such that

$$f_* X_j(\theta, x) = \sum_{i=1}^{n-1} a_{ij}(x) \frac{\partial}{\partial \theta_i}, \quad j = 1, \dots, n.$$

■

PROPOSITION 4.3. *Let  $\varphi \in \text{Act}^r(\mathbb{R}^n, N)$ . Assume that there exists a  $\varphi$ -invariant neighborhood  $V_0$  of  $\mathcal{O}_0$  such that every orbit inside  $V_0$  is a  $T^{n-1}$ -orbit. Then,  $\varphi$  can not be locally structurally stable at  $\mathcal{O}_0$ .*

*Proof.* By Proposition 4.2 we can assume that  $\mathcal{O}_0 = T^{n-1} \times \{0\}$ ,  $V_0 = T^{n-1} \times (-1, 1)$  and that the infinitesimal generators have the form

$$X_i(\theta, x) = a_{1i}(x) \frac{\partial}{\partial \theta_1} + \dots + a_{(n-1)i}(x) \frac{\partial}{\partial \theta_{n-1}}, \quad i = 1, \dots, n.$$

Given  $\varepsilon > 0$  there exist  $\delta > 0$  and a function  $\tilde{a}_{nn} : (-1, 1) \rightarrow \mathbb{R}$  such that  $\tilde{a}'_{nn}(0) \neq 0$ ,  $\tilde{a}_{nn}(x) = 0$  if  $x \geq |2\delta|$  and  $\|\tilde{a}_{nn}\|_1 < \varepsilon$ . Let  $A_{nn}(x) = (a_{ij}(x))$ ,  $i, j = 1, \dots, n-1$ , and define for each  $k = 1, \dots, n-1$ ,

$$\tilde{a}_{kn}(\theta, x) = \tilde{a}_{nn}(x) \langle [A_{nn}(x)]^{-1} \cdot \alpha'_k(x), \theta \rangle + a_{kn}(x),$$

where  $\alpha_k(x)$  is the column vector  $(a_{k1}(x), \dots, a_{k(n-1)}(x))^t$ . The vector fields  $X_1, \dots, X_{n-1}$  together with

$$\tilde{X}_n = \begin{cases} \sum_{k=1}^{n-1} \tilde{a}_{kn}(\theta, x) \frac{\partial}{\partial \theta_k} + \tilde{a}_{nn}(x) \frac{\partial}{\partial x}, & \text{in } T^{n-1} \times (-1, 1) \\ X_n, & \text{otherwise} \end{cases}$$

define an action  $\tilde{\varphi} \in A^r(\mathbb{R}^n, N)$  that can be taken arbitrarily  $C^1$ -close of  $\varphi$  by choosing appropriately  $\varepsilon$ . Note that  $\tilde{\varphi}$  has a  $T^{n-1} \times \mathbb{R}$ -orbit inside  $V_0$  and thus can not be topologically equivalent to  $\varphi$ . ■

In Proposition 4.3, the fact that  $\varphi \in A^r(\mathbb{R}^n, N)$  is crucial. In fact Saldanha in [9] showed that there are structurally stable actions of  $\mathbb{R}^2$  on  $T^3$  with all orbits being  $T^2$ -orbits.

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