

Breakdown of Heteroclinic Orbits for Analytic Unfoldings of the Hopf-Zero Singularity. The Singular Case

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Abstract

In this paper we prove the breakdown of an heteroclinic connection in the analytic versal unfoldings of the generic Hopf-Zero singularity. This heteroclinic orbit appears at any order if one performs the normal form around the origin, therefore it is a phenomenon “beyond all orders”. In this paper we provide a formula for the distance between the corresponding stable and unstable one dimensional manifolds which is given by an exponentially small function in the perturbation parameter. Our result applies both for conservative unfoldings and for dissipative ones in some open regions of the parameter plane.

1 Introduction and main result

The so-called Hopf-zero (or central) singularity consists in an analytic vector field $X^* : \mathbb{R}^3 \rightarrow \mathbb{R}^3$ having the origin as a critical point, and such that the eigenvalues of the linear part at this point are $0, \pm i\alpha^*$, for some $\alpha^* \neq 0$. Hence, after a linear change of variables, we can assume that the linear part of this vector field near the origin is:

$$DX^*(0,0,0) = \begin{pmatrix} 0 & \alpha^* & 0 \\ -\alpha^* & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}.$$

In this paper, assuming generic conditions on X^* , we will study some heteroclinic phenomena which appear in generic analytic unfoldings of this singularity. Note that, in the linear setting, it is clear that this singularity can be met by a generic family of linear vector fields depending on at least two parameters. Thus, it has codimension two. However, since $DX^*(0,0,0)$ has zero trace, it is reasonable to study it in the context of conservative vector fields. In this case, the singularity can be met by a generic linear family depending on one parameter, and so it has codimension one.

Here, we will work in the general setting (that is, with two parameters), since the conservative one is just a particular case of it. Hence, we will study generic analytic families $X_{\mu,\nu}$ of vector fields on \mathbb{R}^3 depending on two parameters $(\mu, \nu) \in \mathbb{R}^2$, such that $X_{0,0} = X^*$, the vector field described above. Following [Guc81] and [GH90], after some changes of variables we can write $X_{\mu,\nu}$ in its

normal form of order two, namely:

$$\begin{aligned}\frac{d\bar{x}}{dt} &= \bar{x}(\beta_0\nu - \beta_1\bar{z}) + \bar{y}(\alpha^* + \alpha_1\nu + \alpha_2\mu + \alpha_3\bar{z}) + O_3(\bar{x}, \bar{y}, \bar{z}, \mu, \nu), \\ \frac{d\bar{y}}{dt} &= -\bar{x}(\alpha^* + \alpha_1\nu + \alpha_2\mu + \alpha_3\bar{z}) + \bar{y}(\beta_0\nu - \beta_1\bar{z}) + O_3(\bar{x}, \bar{y}, \bar{z}, \mu, \nu), \\ \frac{d\bar{z}}{dt} &= -\gamma_0\mu + \gamma_1\bar{z}^2 + \gamma_2(\bar{x}^2 + \bar{y}^2) + \gamma_3\mu^2 + \gamma_4\nu^2 + O_3(\bar{x}, \bar{y}, \bar{z}, \mu, \nu).\end{aligned}\quad (1)$$

Note that the coefficients α_3 , β_1 , γ_1 and γ_2 depend exclusively on the vector field X^* . We also observe that the conservative setting corresponds to taking $\nu = 0$, $\gamma_1 = \beta_1$ and imposing also that the higher order terms are divergence-free.

From now on, we will assume that X^* satisfies the following generic conditions:

$$\alpha_3 \neq 0, \quad \beta_1 \neq 0, \quad \gamma_1 \neq 0. \quad (2)$$

Moreover, we will consider unfoldings satisfying the generic conditions:

$$\beta_0 \neq 0, \quad \gamma_0 \neq 0.$$

In this case, redefining the parameters, we can assume that:

$$\beta_0 = \gamma_0 = 1. \quad (3)$$

Depending on the other coefficients α_i and γ_i , one obtains different qualitative behaviors for the orbits of the vector field $X_{\mu,\nu}$. The different versal unfoldings have been widely studied in the past, see for example [Tak74, Guc81, GH90, BV84, BS06]. However, if the (μ, ν) belongs to a particular open set of the parameter space, these unfoldings are still not completely understood. This set is defined by the following conditions:

$$\mu\gamma_1 > 0, \quad |\nu| < |\beta_1|\sqrt{|\mu|}. \quad (4)$$

In this paper we will study the unfoldings $X_{\mu,\nu}$ with the parameters belonging to the open set defined by (4). In fact, in order to fix ideas, we will assume that the unfolding $X_{\mu,\nu}$ is such that:

$$\beta_1 > 0, \quad \gamma_1 > 0, \quad (5)$$

and the parameters belong to the open set defined by:

$$\mu > 0, \quad |\nu| < \beta_1\sqrt{\mu}. \quad (6)$$

We observe that, if (4) are satisfied, (5) and (6) can be achieved trivially by redefining the variable \bar{z} or the parameter μ . Moreover, dividing the variables \bar{x} , \bar{y} and \bar{z} by $\sqrt{\gamma_1}$, multiplying \bar{t} by $\sqrt{\gamma_1}$, redefining the coefficients and denoting $\alpha_0 = \alpha^*/\sqrt{\gamma_1}$, we can assume that $\gamma_1 = 1$, and then the system (1) becomes:

$$\begin{aligned}\frac{d\bar{x}}{dt} &= \bar{x}(\nu - \beta_1\bar{z}) + \bar{y}(\alpha_0 + \alpha_1\nu + \alpha_2\mu + \alpha_3\bar{z}) + O_3(\bar{x}, \bar{y}, \bar{z}, \mu, \nu), \\ \frac{d\bar{y}}{dt} &= -\bar{x}(\alpha_0 + \alpha_1\nu + \alpha_2\mu + \alpha_3\bar{z}) + \bar{y}(\nu - \beta_1\bar{z}) + O_3(\bar{x}, \bar{y}, \bar{z}, \mu, \nu), \\ \frac{d\bar{z}}{dt} &= -\mu + \bar{z}^2 + \gamma_2(\bar{x}^2 + \bar{y}^2) + \gamma_3\mu^2 + \gamma_4\nu^2 + O_3(\bar{x}, \bar{y}, \bar{z}, \mu, \nu).\end{aligned}\quad (7)$$

We denote by $X_{\mu,\nu}^2$ the vector field obtained considering the terms of (7). Similarly, doing the normal form procedure up to any finite order n , one has:

$$X_{\mu,\nu} = X_{\mu,\nu}^n + F_{\mu,\nu}^n \quad n \geq 2,$$

where $X_{\mu,\nu}^n(\bar{x}, \bar{y}, \bar{z})$ is a polynomial of degree n and:

$$F_{\mu,\nu}^n(\bar{x}, \bar{y}, \bar{z}) = O_{n+1}(\bar{x}, \bar{y}, \bar{z}, \mu, \nu).$$

Moreover, one can show that if μ and ν are small enough:

1. $X_{\mu,\nu}^n$ has to critical points $\bar{S}_{\pm}^n(\mu, \nu) = (0, 0, \bar{z}_{\pm}^n(\mu, \nu))$, with:

$$\bar{z}_{\pm}^n(\mu, \nu) = \pm\sqrt{\mu} + O((\mu^2 + \nu^2)^{1/2}),$$

with eigenvalues:

$$\begin{aligned} \lambda_1^{\pm} &= \pm 2\sqrt{\mu} + O((\mu^2 + \nu^2)^{1/2}), \\ \lambda_2^{\pm} &= \nu \mp \beta_1\sqrt{\mu} + i(\alpha_0 \pm \alpha_3\sqrt{\mu}) + O((\mu^2 + \nu^2)^{1/2}), \\ \lambda_3^{\pm} &= \overline{\lambda_2^{\mp}} \end{aligned}$$

Hence, $\bar{S}_{\pm}^n(\mu, \nu)$ are both of saddle-focus type, $\bar{S}_{+}^n(\mu, \nu)$ having a one-dimensional unstable manifold and a two-dimensional stable one, and $\bar{S}_{-}^n(\mu, \nu)$ having a one-dimensional stable manifold and a two-dimensional unstable one.

2. The segment of the \bar{z} -axis between $\bar{S}_{+}^n(\mu, \nu)$ and $\bar{S}_{-}^n(\mu, \nu)$ is a heteroclinic connection.
3. For $n \geq 3$, if $\gamma_2 > 0$ there exists a curve Γ_n in the (μ, ν) -plane of the form $\nu = m\sqrt{\mu} + O(\mu^{3/2})$, such that for $(\mu, \nu) \in \Gamma_n$ the two-dimensional invariant manifolds of the points $\bar{S}_{\pm}^n(\mu, \nu)$ are coincident. In the conservative setting (where $\nu = 0$), if $\gamma_n > 0$ the two-dimensional invariant manifolds of $\bar{S}_{\pm}^n(\mu)$ coincide for all values of μ and for $n \geq 2$.

Then, the whole vector field $X_{\mu,\nu} = X_{\mu,\nu}^n + F_{\mu,\nu}^n$ will have two critical points $\bar{S}_{\pm}(\mu, \nu)$ close to $\bar{S}_{\pm}^n(\mu, \nu)$, which will be also of saddle-focus type. However it is reasonable to expect that the heteroclinic connections will no longer persist. Moreover, if $(\mu, \nu) \in \Gamma_n$ (that is, when $X_{\mu,\nu}^n$ indeed has the two-dimensional heteroclinic connection), what one might expect is that this breakdown of the heteroclinic connections causes the birth of homoclinic orbits to the point $S_{+}(\mu, \mu)$ or $S_{-}(\mu, \nu)$, giving rise to what is known as a Šil'nikov bifurcation (see [Shi65], and also [Shi67] for the analogous phenomenon for vector fields in \mathbb{R}^4).

The existence of such Šil'nikov bifurcations for \mathcal{C}^{∞} unfoldings of the Hopf-zero singularity was studied in [BV84]. In the first place, in that paper the authors show that, doing the normal form procedure up to order infinity, one can write $X_{\mu,\nu} = X_{\mu,\nu}^{\infty} + F_{\mu,\nu}^{\infty}$, where $X_{\mu,\nu}^{\infty}$ has the same properties 1, 2 and 3 as the vector fields $X_{\mu,\nu}^n$ described above, and $F_{\mu,\nu} = F_{\mu,\nu}(x, y, z)$ is a flat function at $(x, y, z, \mu, \nu) = (0, 0, 0, 0, 0)$. Their main result is that, given a family $X_{\mu,\nu}^{\infty}$ there exist flat perturbations $p_{\mu,\nu}^{\infty}$ such that the family:

$$X_{\mu,\nu} = X_{\mu,\nu}^{\infty} + p_{\mu,\nu}^{\infty} \quad (8)$$

possesses a sequence of Šil'nikov bifurcations, occurring at parameter points $(\mu_l, \nu_l) \in \Gamma_\infty$, which accumulate at $(\mu, \nu) = (0, 0)$. Moreover, they prove that there is a dense subset of the unfoldings which do not have a Šil'nikov bifurcation, but in the complement of this set this Šil'nikov phenomenon occurs densely. In conclusion, on one hand the authors give an existence theorem, but do not provide conditions to check if a concrete family $X_{\mu, \nu}$ possesses a Šil'nikov bifurcation. On the other hand, the fields of the family (8), for which they prove the existence of such bifurcations, are C^∞ but not analytic vector fields.

Our final goal will be to study real analytic unfoldings of the singularity and to provide specific and explicit conditions over the family $X_{\mu, \nu}$ that, under assumptions (2), (3) and (5), and when the parameters belong to the set defined by (6), ensure the existence of a Šil'nikov bifurcation. We conjecture that a similar phenomenon as the one described in [BV84] will happen for generic X^* and all unfoldings satisfying these assumptions.

However, before proving the existence of an homoclinic connection, one has to check that the heteroclinic connections are broken indeed. In this paper we give a generic and checkable condition on X^* which guarantees the breakdown of the one-dimensional heteroclinic connection for any universal analytic unfolding satisfying (2), (3), (5) and (6). This is just a first step towards proving the existence of Šil'nikov bifurcations for universal analytic unfoldings of the Hopf-zero singularity. A similar result has been proved before for the so-called regular case (and in the conservative setting) in [BS06]. In this problem, the regular case consists in considering that the terms of order three in system (7) are all divisible by μ . Under this assumption, the authors give an asymptotic formula of the splitting distance of the one-dimensional invariant manifolds when they meet the plane $z = 0$, which is a suitable version of the Melnikov integral. Moreover, this distance turns out to be exponentially small with respect to the perturbation parameter μ . Note that, as we pointed out above, the breakdown of the heteroclinic orbit cannot be detected in the truncation of the normal form at any finite order and therefore, as it is usually called, it is *beyond all orders*. Hence, the exponential smallness of the splitting distance is in fact what one expected.

Here we deal with universal unfoldings, and therefore with the singular case. We observe that this case is very relevant since the vector field X^* and the unfoldings considered in the regular case are not generic. Indeed, on one hand, the fact that the terms of order three in system (7) must be all divisible by μ implies that the vector field X^* cannot have any term of order three, which obviously is not a generic condition. On the other hand, it also implies that some coefficients of the Taylor expansion of the unfoldings $X_{\mu, \nu}$ must be equal to zero, and hence the result is not valid for generic unfoldings.

In this paper we give an asymptotic formula of the distance between the two one-dimensional invariant manifolds when they meet the plane $z = 0$, for generic unfoldings and both in the dissipative and conservative settings. This distance is again exponentially small with respect to the parameter μ . However, Melnikov theory is no longer valid, and one has to introduce some techniques that were not needed in [BS06], such as the study of the so-called *inner equation*. Moreover, from the asymptotic formula we obtain an explicit and checkable condition over the vector field X^* (namely, that a given constant C^* is not zero) which ensures that, for every member of the family $X_{\mu, \nu}$ satisfying (3), (5) and (6), the one-dimensional invariant manifolds of $S_\pm(\mu, \nu)$ are not coincident. This constant

C^* , which is sometimes called the Stokes constant, depends on the full jet of X^* and therefore, up to now, it can only be computed numerically.

The main result of the paper is the following:

Theorem 1. *Consider system (7), with $\mu, \beta_1 > 0$ and $|\nu| < \beta_1\sqrt{\mu}$, which has two critical points $S_{\pm}(\mu, \nu)$ of saddle focus type. Then there exists a constant C^* , depending on the full jet of X^* , such that the distance $\bar{d}^{u,s}$ between the one-dimensional stable manifold of $S_-(\mu, \nu)$ and the one-dimensional unstable manifold of $S_+(\mu, \nu)$ when they meet the plane $\bar{z} = 0$ is given asymptotically by:*

$$\bar{d}^{u,s} = \mu^{-\frac{\beta_1}{2}} e^{-\frac{\alpha_0\pi}{2\sqrt{\mu}}} e^{\frac{\pi}{2}(\alpha_0 h_0 - \frac{\alpha_1\nu}{\sqrt{\mu}} + \alpha_3)} \left(C^* + O\left(\frac{1}{\log(1/\sqrt{\mu})}\right) \right),$$

where h_0 is the coefficient of \bar{z}^3 in the third equation of system (7).

Remark. In the conservative setting we have $\nu = 0$ and $\beta_1 = 1$, and hence this distance is given by:

$$\bar{d}^{u,s} = \mu^{-1/2} e^{-\frac{\alpha_0\pi}{2\sqrt{\mu}}} e^{\frac{\pi}{2}(\alpha_0 h_0 + \alpha_3)} \left(C^* + O\left(\frac{1}{\log(1/\sqrt{\mu})}\right) \right).$$

Corollary. If $C^* \neq 0$, the one-dimensional invariant manifolds of $S_+(\mu, \nu)$ and $S_-(\mu, \nu)$ (or $S_+(\mu)$ and $S_-(\mu)$ in the conservative setting) do not intersect.

2 Sketch of the proof

The aim of this section is to give the main ideas of how Theorem 1 can be proved.

2.1 Set-up

First of all we will rescale the variables and parameters such that the critical points are $O(1)$, and not $O(\sqrt{\mu})$ as we had in system (7). We define the new parameters $\delta = \sqrt{\mu}$, $\sigma = \delta^{-1}\nu$, and the new variables $x = \delta^{-1}\bar{x}$, $y = \delta^{-1}\bar{y}$, $z = \delta^{-1}\bar{z}$ and $t = \delta\bar{t}$. Then, renaming the coefficients $b = \gamma_2$, $c = \alpha_3$ and $d = \beta_1$, system (7) becomes:

$$\begin{aligned} \frac{dx}{dt} &= x(\sigma - dz) + \left(\frac{\alpha(\delta\sigma)}{\delta} + cz \right) y + \delta^{-2} f(\delta x, \delta y, \delta z, \delta, \delta\sigma), \\ \frac{dy}{dt} &= - \left(\frac{\alpha(\delta\sigma)}{\delta} + cz \right) x + y(\sigma - dz) + \delta^{-2} g(\delta x, \delta y, \delta z, \delta, \delta\sigma), \\ \frac{dz}{dt} &= -1 + b(x^2 + y^2) + z^2 + \delta^{-2} h(\delta x, \delta y, \delta z, \delta, \delta\sigma), \end{aligned} \quad (9)$$

where $d > 0$, f , g and h are real analytic functions of order three in all their variables, and $\delta > 0$ is a small parameter, and $|\sigma| < d$. Moreover, $\alpha(\delta\sigma)$ is an analytic function such that $\alpha(0) = \alpha_0 \neq 0$ and $\alpha'(0) = \alpha_1$.

Remark 2.1. Without loss of generality, we can assume that α_0 and c are both positive constants. In particular, for δ small enough, $\alpha(\delta\sigma)$ will be also positive.

Remark 2.2. From now on, in order to shorten the notation, we will not write explicitly the dependence of α with respect to $\delta\sigma$. That is, we will write α instead of $\alpha(\delta\sigma)$. In fact, during the whole proof, we will treat α as a parameter independent of δ and σ , since for δ small enough:

$$0 < K_1 \leq \alpha(\delta\sigma) \leq K_2,$$

and both constants are independent of the parameters.

Below we summarize some properties of the rescaled system (9).

Lemma 2.3. *For any value of $\delta > 0$, the unperturbed system (system (9) with $f = g = h = 0$) verifies:*

1. *It possesses only two hyperbolic fixed points $S_{\pm}^0 = (0, 0, \pm 1)$ which are of saddle-focus type with eigenvalues $\sigma \mp d + |\frac{\alpha}{\delta} \pm c|i$, $\sigma \pm d - |\frac{\alpha}{\delta} \pm c|i$, and ± 2 .*
2. *The one-dimensional unstable manifold of S_+^0 and the one-dimensional stable manifold of S_-^0 coincide along the heteroclinic connection $\{(0, 0, z) : -1 < z < 1\}$. This heteroclinic orbit can be parameterized by*

$$\Upsilon_0(t) = (0, 0, z_0(t)) = (0, 0, -\tanh t),$$

if we require $\Upsilon_0(0) = (0, 0, 0)$.

Lemma 2.4. *If $\delta > 0$ is small enough, system (9) has two fixed points $S_{\pm}(\delta, \sigma)$ of saddle-focus type:*

$$S_{\pm}(\delta, \sigma) = (x_{\pm}(\delta, \sigma), y_{\pm}(\delta, \sigma), z_{\pm}(\delta, \sigma)),$$

with:

$$x_{\pm}(\delta, \sigma) = O(\delta^2, \delta^2\sigma^3) = O(\delta^2), \quad y_{\pm}(\delta, \sigma) = O(\delta^2, \delta^2\sigma^3) = O(\delta^2),$$

$$z_{\pm}(\delta, \sigma) = \pm 1 + O(\delta, \delta\sigma^3) = \pm 1 + O(\delta).$$

such that $S_+(\delta, \sigma)$ has a one-dimensional unstable manifold and a two-dimensional stable one, and $S_-(\delta, \sigma)$ has a one-dimensional stable manifold and a two-dimensional unstable one.

Moreover, there are no other fixed points of (9) in the closed ball $B(\delta^{-1/3})$.

Note that Theorem 1 after the rescaling becomes:

Theorem 2.5. *Consider system (9), with $\delta, d > 0$ and $|\sigma| < d$. Then there exists a constant C^* , such that the distance $d^{\text{u,s}}$ between the one-dimensional stable manifold of $S_-(\delta, \sigma)$ and the one-dimensional unstable manifold of $S_+(\delta, \sigma)$ when they meet the plane $z = 0$ is given asymptotically by:*

$$d^{\text{u,s}} = \delta^{-(1+\beta_1)} e^{-\frac{\alpha_0\pi}{2\delta}} e^{\frac{\pi}{2}(\alpha_0 h_0 - \alpha_1 \sigma + c)} \left(C^* + O\left(\frac{1}{\log(1/\sqrt{\mu})}\right) \right),$$

where h_0 is the coefficient Taylor coefficient of z^3 of the function h in system (9).

This version of Theorem 1 is the one we will proof.

Remark 2.6. Before we proceed, we introduce some notation that we will use for the rest of the paper. On one hand, in \mathbb{C}^n we will consider the norm $|\cdot|$ as:

$$|(z_1, \dots, z_n)| = |z_1| + \dots + |z_n|,$$

where $|z|$ stands for the ordinary modulus of a complex number.

On the other hand, $B(r_0)$ will stand for the ball of any vector space centered at zero and of radius r_0 . Moreover, we will write $B^n(r_0)$ to denote $B(r_0) \times \dots \times B(r_0)$.

2.2 Existence of complex parameterizations in the outer domains

As it is usual in works where exponentially small phenomena must be detected, the first thing we have to do in order to prove Theorem 2.5 is to prove the existence of parameterizations of the one-dimensional invariant manifolds of the critical points $S_{\pm}(\delta, \sigma)$, which are defined in some complex domains that are close to the singularities of the heteroclinic connection of the unperturbed system. This is what we will do in this section.

However, first we will introduce some changes of variables that will simplify the proof. The first one we will do is in some sense natural, and consists on performing a change that keeps the corresponding critical point constant with respect to the parameters. For instance, to prove the existence of a complex parameterization of the unstable manifold of $S_+(\delta, \sigma)$ we perform the change C_1^u defined by:

$$(\tilde{x}, \tilde{y}, \tilde{z}) = C_1^u(x, y, z, \delta, \delta\sigma) = (x - x_+(\delta, \sigma), y - y_+(\delta, \sigma), z - z_+(\delta, \sigma) + 1), \quad (10)$$

obtaining a system of the form:

$$\begin{aligned} \frac{d\tilde{x}}{dt} &= \tilde{x}(\sigma - d\tilde{z}) + \left(\frac{\alpha(\delta\sigma)}{\delta} + c\tilde{z}\right)\tilde{y} + \delta^{-2}f^u(\delta\tilde{x}, \delta\tilde{y}, \delta\tilde{z}, \delta, \delta\sigma), \\ \frac{d\tilde{y}}{dt} &= -\left(\frac{\alpha(\delta\sigma)}{\delta} + c\tilde{z}\right)\tilde{x} + \tilde{y}(\sigma - d\tilde{z}) + \delta^{-2}g^u(\delta\tilde{x}, \delta\tilde{y}, \delta\tilde{z}, \delta, \delta\sigma), \\ \frac{d\tilde{z}}{dt} &= -1 + b(\tilde{x}^2 + \tilde{y}^2) + \tilde{z}^2 + \delta^{-2}h^u(\delta\tilde{x}, \delta\tilde{y}, \delta\tilde{z}, \delta, \delta\sigma), \end{aligned} \quad (11)$$

where $f^u(0, 0, \delta, \delta, \delta\sigma) = g^u(0, 0, \delta, \delta, \delta\sigma) = h^u(0, 0, \delta, \delta, \delta\sigma) = 0$ for all δ , and hence the critical point is fixed at $(0, 0, 1)$.

After that we do the change:

$$(\eta, \bar{\eta}, v) = C_2(\tilde{x}, \tilde{y}, \tilde{z}) = (\tilde{x} + i\tilde{y}, \tilde{x} - i\tilde{y}, z_0^{-1}(\tilde{z})), \quad (12)$$

where $z_0(t) = -\tanh t$ is the third component of the heteroclinic orbit $\Upsilon_0(t)$ of

the unperturbed system. Then we obtain a system of the form:

$$\begin{aligned}
\frac{d\eta}{dt} &= -\left(\frac{\alpha}{\delta} + cz_0(v)\right) i\eta + \eta(\sigma - dz_0(v)) + \delta^{-2} F_1^u(\delta\eta, \delta\bar{\eta}, \delta z_0(v), \delta, \delta\sigma), \\
\frac{d\bar{\eta}}{dt} &= \left(\frac{\alpha}{\delta} + cz_0(v)\right) i\bar{\eta} + \bar{\eta}(\sigma - dz_0(v)) + \delta^{-2} F_2^u(\delta\eta, \delta\bar{\eta}, \delta z_0(v), \delta, \delta\sigma), \\
\frac{dv}{dt} &= 1 + \frac{b\eta\bar{\eta} + \delta^{-2} H^u(\delta\eta, \delta\bar{\eta}, \delta z_0(v), \delta, \delta\sigma)}{-1 + z_0^2(v)},
\end{aligned} \tag{13}$$

where, again, $F_1^u(0, 0, \delta, \delta, \delta\sigma) = F_2^u(0, 0, \delta, \delta, \delta\sigma) = H^u(0, 0, \delta, \delta, \delta\sigma) = 0$ for all δ . Note that:

$$\begin{aligned}
F_1^u(\delta\eta, \delta\bar{\eta}, \delta z_0(v), \delta, \delta\sigma) &= \delta^2 \left[-\left(\frac{\alpha}{\delta} + cz_0(v)\right) i\eta_+ - c(z_+ - 1) \right. \\
&\quad \left. + \eta_+(\sigma - dz_0(v)) - d(\eta + \eta_+)(z_+ - 1) \right] \\
&\quad + F_1(\delta(\eta + \eta_+), \delta(\bar{\eta} + \bar{\eta}_+), \delta(z_0(v) + z_+ - 1), \delta, \delta\sigma), \\
F_2^u(\delta\eta, \delta\bar{\eta}, \delta z_0(v), \delta, \delta\sigma) &= \overline{F_1^u(\delta\eta, \delta\bar{\eta}, \delta z_0(v), \delta, \delta\sigma)}, \\
H^u(\delta\eta, \delta\bar{\eta}, \delta z_0(v), \delta, \delta\sigma) &= \delta^2 [\eta^+ \bar{\eta} + \eta + \bar{\eta}^+ + \eta^+ \bar{\eta} + 2z_0(v)(z^+ - 1) + (z^+ - 1)^2] \\
&\quad + H(\delta(\eta + \eta_+), \delta(\bar{\eta} + \bar{\eta}_+), \delta(z_0(v) + z_+ - 1), \delta, \delta\sigma),
\end{aligned}$$

where:

$$F_1(\eta, \bar{\eta}, z, \delta, \sigma) = f\left(\frac{\eta + \bar{\eta}}{2}, \frac{\eta - \bar{\eta}}{2}, z, \delta, \sigma\right) + ig\left(\frac{\eta + \bar{\eta}}{2}, \frac{\eta - \bar{\eta}}{2}, z, \delta, \sigma\right) \tag{14}$$

$$H(\eta, \bar{\eta}, z, \delta, \sigma) = h\left(\frac{\eta + \bar{\eta}}{2}, \frac{\eta - \bar{\eta}}{2}, z, \delta, \sigma\right), \tag{15}$$

and:

$$\eta_+ = \eta_+(\delta, \sigma) = x_+(\delta, \sigma) + iy_+(\delta, \sigma), \quad \bar{\eta}_+ = \bar{\eta}_+(\delta, \sigma) = \overline{\eta_+(\delta, \sigma)}, \quad z_+ = z_+(\delta, \sigma). \tag{16}$$

Remark 2.7. Note that, as f , g and h are analytic functions, there exist $r_0, \delta_0, \sigma_0 > 0$ such that F_1, F_2 and H are analytic in $B^3(r_0) \times B(\delta_0) \times B(\sigma_0)$. Then it is clear that F_1^u, F_2^u, H^u are analytic for:

$$(\delta(\eta + \eta_+), \delta(\bar{\eta} + \bar{\eta}_+), \delta(z + z_+ - 1), \delta, \delta\sigma) \in B^3(r_0) \times B(\delta_0) \times B(\sigma_0),$$

and since

$$\delta\eta_+, \delta\bar{\eta}_+ = O(\delta^3), \quad \delta(z_+ - 1) = O(\delta^2),$$

there exists some r_0^u , independent of δ , such that for δ small enough these functions are analytic in $(\delta\eta, \delta\bar{\eta}, \delta z, \delta, \delta\sigma) \in B^3(r_0^u) \times B(\delta_0) \times B(\sigma_0)$.

Finally, thinking of η and $\bar{\eta}$ as functions of v we get the system:

$$\begin{aligned}\frac{d\eta}{dv} &= \frac{-\left(\frac{\alpha}{\delta} + cz_0(v)\right) i\eta + \eta(\sigma - dz_0(v)) + \delta^{-2} F_1^u(\delta\eta, \delta\bar{\eta}, \delta z_0(v), \delta, \delta\sigma)}{1 + \frac{b\eta\bar{\eta} + \delta^{-2} H^u(\delta\eta, \delta\bar{\eta}, \delta z_0(v), \delta, \delta\sigma)}{-1 + z_0^2(v)}}, \\ \frac{d\bar{\eta}}{dv} &= \frac{\left(\frac{\alpha}{\delta} + cz_0(v)\right) i\bar{\eta} + \bar{\eta}(\sigma - dz_0(v)) + \delta^{-2} F_2^u(\delta\eta, \delta\bar{\eta}, \delta z_0(v), \delta, \delta\sigma)}{1 + \frac{b\eta\bar{\eta} + \delta^{-2} H^u(\delta\eta, \delta\bar{\eta}, \delta z_0(v), \delta, \delta\sigma)}{-1 + z_0^2(v)}}.\end{aligned}\tag{17}$$

We will look for solutions of system (17) $\zeta^u(v) = (\eta^u(v), \bar{\eta}^u(v))$ such that:

$$\lim_{v \rightarrow -\infty} \zeta^u = (0, 0).\tag{18}$$

After Theorem 2.9 we will justify that, indeed, $(\eta^u(v), \bar{\eta}^u(v), z_0(v))$ is a parameterization of the unstable manifold of the critical point $(0, 0, 1)$ of system (11).

To prove the existence of the stable manifold of $(0, 0, -1)$, instead of the change C_1^u defined in (10), we do the change:

$$(\tilde{x}, \tilde{y}, \tilde{z}) = C_1^s(x, y, z, \delta, \delta\sigma) = (x - x_-(\delta, \sigma), y - y_-(\delta, \sigma), z - z_-(\delta, \sigma) + 1),$$

and after that we do the change C_2 . Then we obtain a system analogous to (17), where instead of F_i^u and H^u we have functions F_i^s , H^s such that $F_1^s(0, 0, -\delta, \delta, \delta\sigma) = F_2^s(0, 0, -\delta, \delta, \delta\sigma) = H^s(0, 0, -\delta, \delta, \delta\sigma) = 0$ for all δ . As before, there exists some r_0^s , independent of δ , such that these functions are analytic in $B^3(r_0^s) \times B(\delta_0) \times B(\sigma_0)$ for δ small enough.

Remark 2.8. By the fact F_1 , F_2 and H are of order three and analytic if $\phi = (\phi_1, \phi_2, \phi_3, \phi_4, \phi_5) \in B^3(r_0) \times B(\delta_0) \times B(\sigma_0)$, we have that there exists some constant K , independent of δ , such that:

$$|F_1(\phi)|, |F_2(\phi)|, |H(\phi)| \leq K |(\phi_1, \phi_2, \phi_3, \phi_4, \phi_5)|^3.\tag{19}$$

Similarly, from the expressions of $F_1^{u,s}$, $F_2^{u,s}$ and $H^{u,s}$ and using Lemma 2.4, it is easy to see that if $\phi \in B^3(r_0^{u,s}) \times B(\delta_0) \times B(\sigma_0)$, then:

$$|F_1^{u,s}(\phi)|, |F_2^{u,s}(\phi)|, |H^{u,s}(\phi)| \leq K |(\phi_1, \phi_2, \phi_3 - \delta, \phi_4, \phi_5)|^3,\tag{20}$$

respectively.

Once we have obtained a suitable system, the next step is to prove the existence of solutions verifying (18). The main idea is that system (17) (and its analogous in the stable case) has a linear part which is dominant, and that allows us to express the invariant manifolds as fixed points of certain functionals. More concretely, we denote $\zeta = (\eta, \bar{\eta})^T$, $F^{u,s} = (F_1^{u,s}, F_2^{u,s})^T$, and we define:

$$A(v) = \begin{pmatrix} -\left(\frac{\alpha}{\delta} + cz_0(v)\right) i + \sigma - dz_0(v) & 0 \\ 0 & \left(\frac{\alpha}{\delta} + cz_0(v)\right) i + \sigma - dz_0(v) \end{pmatrix},$$

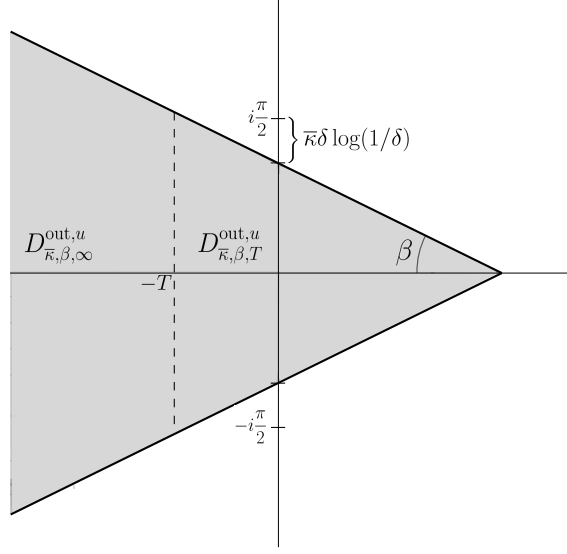


Figure 1: The outer domain for the parameterization of the unstable invariant manifold, $D_{\bar{\kappa}, \beta}^{out, u}$, with its subdomains $D_{\bar{\kappa}, \beta, T}^{out, u}$ and $D_{\bar{\kappa}, \beta, \infty}^{out, u}$.

and:

$$R^{u, s}(\zeta)(v) = \left(\frac{1}{1 + \frac{b\eta\bar{\eta} + \delta^{-2}H^{u, s}(\delta\zeta, \delta z_0(u), \delta, \delta\sigma)}{-1 + z_0^2(u)}} - 1 \right) A(v)\zeta + \frac{\delta^{-2}F^{u, s}(\delta\zeta, \delta z_0(v), \delta, \delta\sigma)}{1 + \frac{b\eta\bar{\eta} + \delta^{-2}H^{u, s}(\delta\zeta, \delta z_0(u), \delta, \delta\sigma)}{-1 + z_0^2(u)}}. \quad (21)$$

Then system (17) can be rewritten as:

$$\frac{d\zeta}{dv} = A(v)\zeta + R^u(\zeta)(v), \quad (22)$$

and the corresponding for the stable manifold as:

$$\frac{d\zeta}{dv} = A(v)\zeta + R^s(\zeta)(v). \quad (23)$$

As we mentioned above, we will need to find parameterizations of the invariant manifolds defined not just for $v \in \mathbb{R}$, but in some complex domains that are close to the first singularities of the heteroclinic connection Υ_0 of the unperturbed system, which in this case are $\pm i\pi/2$. We will now proceed to introduce these complex domains. We define (see Figure 1):

$$D_{\bar{\kappa}, \beta}^{out, u} = \{v \in \mathbb{C} : |\text{Im } v| \leq \pi/2 - \bar{\kappa}\delta \log(1/\delta) - \tan \beta \text{Re } v\},$$

where $0 < \beta < \pi/2$, $T > 0$ and $\bar{\kappa} > 0$ are constants independent of δ . For

technical reasons we will split the domain $D_{\bar{\kappa},\beta}^{\text{out,u}}$ in two subsets, namely:

$$\begin{aligned} D_{\bar{\kappa},\beta,\infty}^{\text{out,u}} &= \left\{ v \in D_{\bar{\kappa},\beta}^{\text{out,u}} : \operatorname{Re} v \leq -T \right\}, \\ D_{\bar{\kappa},\beta,T}^{\text{out,u}} &= \left\{ v \in D_{\bar{\kappa},\beta}^{\text{out,u}} : \operatorname{Re} v \geq -T \right\}. \end{aligned} \quad (24)$$

Analogously, we define:

$$D_{\bar{\kappa},\beta}^{\text{out,s}} = -D_{\bar{\kappa},\beta}^{\text{out,u}}, \quad D_{\bar{\kappa},\beta,\infty}^{\text{out,s}} = -D_{\bar{\kappa},\beta,\infty}^{\text{out,u}}, \quad D_{\bar{\kappa},\beta,T}^{\text{out,s}} = -D_{\bar{\kappa},\beta,T}^{\text{out,u}}.$$

Theorem 2.9. *Let $\bar{\kappa} > 0$ and $0 < \beta < \pi/2$ be any fixed constants independent of δ . Then, if $\delta > 0$ is small enough, system (22) has a solution $\zeta^{\text{u}}(v) = (\eta^{\text{u}}(v), \bar{\eta}^{\text{u}}(v))$ defined for $v \in D_{\bar{\kappa},\beta}^{\text{out,u}}$, and (23) has a solution $\zeta^{\text{s}}(v) = (\eta^{\text{s}}(v), \bar{\eta}^{\text{s}}(v))$ defined for $v \in D_{\bar{\kappa},\beta}^{\text{out,s}}$. Moreover there exists a constant K independent of δ such that:*

$$|\zeta^{\text{u,s}}(v)| \leq \begin{cases} \delta^2 K |z_0(v) - 1| & \text{if } v \in D_{\bar{\kappa},\beta,\infty}^{\text{out,*}}, \\ \delta^2 K |z_0(v) - 1|^3 & \text{if } v \in D_{\bar{\kappa},\beta,T}^{\text{out,*}}, \end{cases}$$

where $*$ = u, s respectively.

This theorem is proved in Section 3.

Now we will justify that:

$$\tilde{x}^{\text{u}}(t) = \frac{\eta^{\text{u}}(v(t)) + \bar{\eta}^{\text{u}}(v(t))}{2}, \quad \tilde{y}^{\text{u}}(t) = \frac{\eta^{\text{u}}(v(t)) - \bar{\eta}^{\text{u}}(v(t))}{2}, \quad \tilde{z}^{\text{u}} = z_0(v(t)),$$

is a parameterization of the unstable manifold of the critical point $(0, 0, 1)$ of system (11) (for the stable manifold of $(0, 0, -1)$, the reasoning is analogous). Here, η^{u} and $\bar{\eta}^{\text{u}}$ are the parameterizations given in Theorem 2.9 and $v(t)$ is the solution of:

$$\frac{dv}{dt} = 1 + \frac{b\eta^{\text{u}}(v)\bar{\eta}^{\text{u}}(v) + \delta^{-2}H^{\text{u}}(\delta\eta^{\text{u}}(v), \delta\bar{\eta}^{\text{u}}(v), \delta z_0(v), \delta, \delta\sigma)}{-1 + z_0^2(v)} =: 1 + \mathcal{F}(v), \quad (25)$$

such that $v(0) = 0$.

Indeed, it is clear that $(\tilde{x}^{\text{u}}(t), \tilde{y}^{\text{u}}(t), \tilde{z}^{\text{u}}(t))$ is a solution of system (11), since it consists in performing the inverse change of C_2 , defined in (12), for a particular solution of system (13). Hence, we just have to check that:

$$\lim_{t \rightarrow -\infty} (\tilde{x}^{\text{u}}(t), \tilde{y}^{\text{u}}(t), \tilde{z}^{\text{u}}(t)) = (0, 0, 1).$$

Note that it is sufficient to prove that:

$$\lim_{t \rightarrow -\infty} v(t) = -\infty, \quad (26)$$

since:

$$\lim_{v \rightarrow -\infty} z_0(v) = - \lim_{v \rightarrow -\infty} \tanh(v) = 1,$$

and from Theorem 2.9 we know that:

$$\lim_{v \rightarrow -\infty} (\eta^{\text{u}}(v), \bar{\eta}^{\text{u}}(v)) = (0, 0).$$

We will prove that (26) holds if $v(0) = 0$ as follows. Indeed, from (25) it is clear that:

$$t = \int_0^v \frac{1}{1 + \mathcal{F}(w)} dw := \mathcal{G}(v).$$

Now, from Theorem 2.9 and the fact that $|z_0(v) - 1|$ is bounded if $v \in D_{\bar{\kappa}, \beta, T}^{\text{out}, u} \cap \mathbb{R}$, it is clear that if $v \in D_{\bar{\kappa}, \beta}^{\text{out}, u} \cap \mathbb{R}$:

$$|\eta^u(v)|, |\bar{\eta}^u(v)| \leq \delta^2 K |z_0(v) - 1|,$$

for some constant K . Using these bounds and (20) it can be easily seen that:

$$\begin{aligned} |\mathcal{F}(v)| &= \left| \frac{b\eta^u(v)\bar{\eta}^u(v) + \delta^{-2}H^u(\delta\eta^u(v), \delta\bar{\eta}^u(v), \delta z_0(v), \delta, \delta\sigma)}{-1 + z_0^2(v)} \right| \\ &\leq \tilde{K} \left(\frac{\delta^4 |z_0(v) - 1|^2 + \delta |z_0(v) - 1|^3}{|-1 + z_0^2(v)|} \right) \\ &\leq \tilde{K} (\delta^4 e^{2v} + \delta e^{4v}) < \frac{1}{2}, \end{aligned}$$

if δ is small enough, since e^v is bounded if $v \in D_{\bar{\kappa}, \beta}^{\text{out}, u} \cap \mathbb{R}$. Then it is clear that $\mathcal{G}'(v) = (1 + \mathcal{F}(v))^{-1}$ satisfies:

$$\mathcal{G}'(v) \geq \frac{1}{1 + 1/2} = \frac{2}{3} > 0. \quad (27)$$

On one hand, the fact that $\mathcal{G}'(v)$ is strictly positive implies that $\mathcal{G}(v)$ is strictly increasing. Then \mathcal{G} is invertible in $D_{\bar{\kappa}, \beta}^{\text{out}, u} \cap \mathbb{R}$, and for $v \in D_{\bar{\kappa}, \beta}^{\text{out}, u} \cap \mathbb{R}$ we can write:

$$v = \mathcal{G}^{-1}(t). \quad (28)$$

Note that, as \mathcal{G} is strictly increasing, so is \mathcal{G}^{-1} , and then if $t \leq 0$ we have that $v(t) \leq v(0) = 0$. Hence it is clear that $v(t) \in D_{\bar{\kappa}, \beta}^{\text{out}, u} \cap \mathbb{R}$ for all $t \leq 0$, so that (28) has sense for all $t \leq 0$. On the other hand, we also have that:

$$(\mathcal{G}^{-1})' = \frac{1}{\mathcal{G}'} \leq \frac{3}{2}.$$

Then, it is clear that:

$$v = \int_0^t (\mathcal{G}^{-1}(s))' ds \leq \frac{3}{2}t,$$

and hence we immediately obtain (26).

2.2.1 Local parameterizations of the invariant manifolds

Theorem 2.9 provides us with complex parameterizations of the invariant manifolds, $\zeta^{u,s} = (\eta^{u,s}, \bar{\eta}^{u,s})$, which are solutions of systems (22) and (23) respectively. However, in order to study their difference, it is very useful that both ζ^u and ζ^s satisfy the same system in a common domain. We proceed to undo the changes C_1^u for ζ^u and C_1^s for ζ^s .

Consider:

$$V_{\pm}(u, \delta, \sigma) = z_0^{-1}(z_0(u) - z_{\pm}(\delta, \sigma) \pm 1) - u.$$

If we have solutions $(\eta^{u,s}(v), \bar{\eta}^{u,s}(v))$ of system (17), then wherever $V_{\pm}(u, \delta, \sigma)$ is defined we have that:

$$\begin{aligned}\xi^{u,s}(u) &= \eta^{u,s}(u + V_{\pm}(u, \delta, \sigma)) + \eta_{\pm}(\delta, \sigma), \\ \bar{\xi}^{u,s}(u) &= \bar{\eta}^{u,s}(u + V_{\pm}(u, \delta, \sigma)) + \bar{\eta}_{\pm}(\delta, \sigma),\end{aligned}\tag{29}$$

are solutions of the following system:

$$\begin{aligned}\frac{d\xi}{du} &= \frac{-\left(\frac{\alpha(\delta\sigma)}{\delta} + cz_0(u)\right) i\xi + \xi(\sigma - dz_0(u)) + \delta^{-2}F_1(\delta\xi, \delta\bar{\xi}, \delta z_0(u), \delta, \delta\sigma)}{1 + \frac{b\xi\bar{\xi} + \delta^{-2}H(\delta\xi, \delta\bar{\xi}, \delta z_0(u), \delta, \delta\sigma)}{-1 + z_0^2(u)}}, \\ \frac{d\bar{\xi}}{du} &= \frac{\left(\frac{\alpha(\delta\sigma)}{\delta} + cz_0(u)\right) i\bar{\xi} + \bar{\xi}(\sigma - dz_0(u)) + \delta^{-2}F_2(\delta\xi, \delta\bar{\xi}, \delta z_0(u), \delta, \delta\sigma)}{1 + \frac{b\xi\bar{\xi} + \delta^{-2}H(\delta\xi, \delta\bar{\xi}, \delta z_0(u), \delta, \delta\sigma)}{-1 + z_0^2(u)}},\end{aligned}\tag{30}$$

where F_1 is defined in (14), $F_2 = \overline{F_1}$ and H is defined in (15).

Theorem 2.10. *Let $\kappa > 0$ and $0 < \beta < \pi/2$ be any constants independent of δ . Then, for $u \in D_{\kappa, \beta, T}^{\text{out}, *}$, for $* = u, s$, the one-dimensional invariant manifolds of $S_{\pm}(\delta, \sigma)$ can be written respectively as:*

$$\xi = \xi^{u,s}(u), \quad \bar{\xi} = \bar{\xi}^{u,s}(u), \quad z = z_0(u),$$

where $\varphi^{u,s}(u) = (\xi^{u,s}(u), \bar{\xi}^{u,s}(u))$ are solutions of system (30). Moreover, there exists a constant K , independent of δ , such that:

$$|\varphi^{u,s}(u)| \leq \delta^2 K |z_0(u) - 1|^3, \quad u \in D_{\kappa, \beta, T}^{\text{out}, *}$$

The prove of this result can be found in Section 4.

2.3 The inner system

As we mentioned before, our study requires the knowledge of the asymptotics of the parameterizations $\varphi^{u,s}(u)$, given in Theorem 2.10, for u near the singularities $\pm i\pi/2$. However, for $u \sim i\pi/2$ one has that $\varphi^{u,s}(u) \sim \delta^{-1}$, so that they are no longer perturbative (recall that, in the variables $(\xi, \bar{\xi})$, the heteroclinic orbit of the unperturbed system is $(\xi, \bar{\xi}) = (0, 0)$). Hence, it is natural to study the solutions of system (30) near $\pm i\pi/2$. Here we will focus on the singularity $i\pi/2$, but similar results (which we will also state explicitly) can be proved near the singularity $-i\pi/2$.

To study the solutions of system (30) near $i\pi/2$, we perform the change of variables $(\psi, \bar{\psi}, s) = C_3(\xi, \bar{\xi}, u, \delta)$ given by:

$$\psi = \delta\xi, \quad \bar{\psi} = \delta\bar{\xi}, \quad s = \frac{u - i\pi/2}{\delta}.\tag{31}$$

Recalling that $z_0(u) = -\tanh u$, we can write:

$$\begin{aligned}z_0(i\pi/2 + \delta s) &= \frac{-1}{\delta s} + f(\delta s), & f(0) &= 0, \\ (-1 + z_0^2(i\pi/2 + \delta s))^{-1} &= \delta^2 s^2 + g(\delta^4 s^4), & g(0) &= 0.\end{aligned}$$

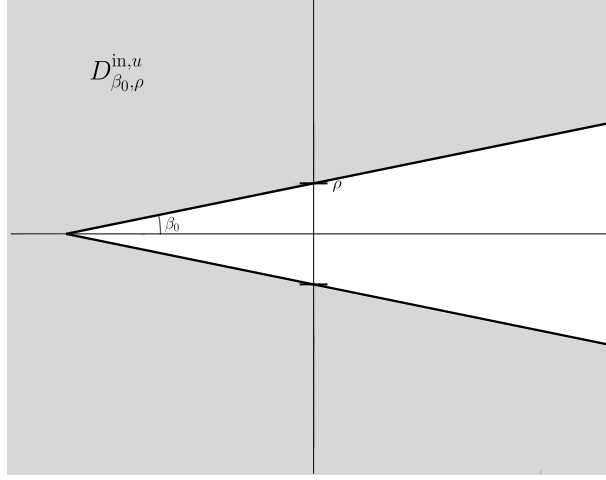


Figure 2: The inner domain, $\mathcal{D}_{\beta_0, \rho}^{\text{in}, u}$.

Then system (30) after performing the change C_3 becomes:

$$\begin{aligned} \frac{d\psi}{ds} &= \frac{-[\alpha + c(-s^{-1} + \delta f(\delta s))]i\psi - \psi(\delta\sigma - ds^{-1} + \delta df(\delta s)) + F_1(\psi, \bar{\psi}, -s^{-1} + \delta f(\delta s), \delta, \delta\sigma)}{1 + [b\psi\bar{\psi} + H(\psi, \bar{\psi}, -s^{-1} + \delta f(\delta s), \delta, \delta\sigma)](s^2 + \delta^{-2}g(\delta^4 s^4))}, \\ \frac{d\bar{\psi}}{ds} &= \frac{[\alpha + c(-s^{-1} + \delta f(\delta s))]i\bar{\psi} - \bar{\psi}(\delta\sigma - ds^{-1} + \delta df(\delta s)) + F_2(\psi, \bar{\psi}, -s^{-1} + \delta f(\delta s), \delta, \delta\sigma)}{1 + [b\psi\bar{\psi} + H(\psi, \bar{\psi}, -s^{-1} + \delta f(\delta s), \delta, \delta\sigma)](s^2 + \delta^{-2}g(\delta^4 s^4))}. \end{aligned} \quad (32)$$

If we set $\delta = 0$ in this system (noting that $\delta^{-2}g(\delta^4 s^4) = O(\delta^2 s^4)$), we obtain the *inner system*:

$$\begin{aligned} \frac{d\psi}{ds} &= \frac{-(\alpha - cs^{-1})i\psi + d\psi s^{-1} + F_1(\psi, \bar{\psi}, -s^{-1}, 0, 0)}{1 + s^2 [b\psi\bar{\psi} + H(\psi, \bar{\psi}, -s^{-1}, 0, 0)]}, \\ \frac{d\bar{\psi}}{ds} &= \frac{(\alpha - cs^{-1})i\bar{\psi} + d\bar{\psi} s^{-1} + F_2(\psi, \bar{\psi}, -s^{-1}, 0, 0)}{1 + s^2 [b\psi\bar{\psi} + H(\psi, \bar{\psi}, -s^{-1}, 0, 0)]}. \end{aligned} \quad (33)$$

Below, we will expose the results concerning the existence of two solutions $\Psi_0^{\text{u}, s}$ of system (33) which, as we will see in Theorem 2.14, will give good approximations for the invariant manifolds for u near the singularity $i\pi/2$. Moreover, we will provide an asymptotic expression for the difference $\Psi_0^{\text{u}} - \Psi_0^{\text{s}}$, which will turn out to be very useful in Section 7.

Given $\beta_0, \rho > 0$, we define the following domains (see Figure 2):

$$\mathcal{D}_{\beta_0, \rho}^{\text{in}, u} = \{s \in \mathbb{C} : |\text{Im } s| \geq \tan \beta_0 \text{Re } s + \rho\}, \quad \mathcal{D}_{\beta_0, \rho}^{\text{in}, s} = -\mathcal{D}_{\beta_0, \rho}^{\text{in}, u}. \quad (34)$$

and:

$$E_{\beta_0, \rho} = \mathcal{D}_{\beta_0, \rho}^{\text{in}, u} \cap \mathcal{D}_{\beta_0, \rho}^{\text{in}, s} \cap \{s \in \mathbb{C} : \text{Im } s < 0\}.$$

Remark 2.11. The inner domain $\mathcal{D}_{\beta_0, \rho}^{\text{in}, u}$ expressed in the outer variables is:

$$D_{\beta_0, \rho}^{\text{in}, u} = \{u \in \mathbb{C} : |\text{Im}(u - i\pi/2)| \geq \tan \beta_0 \text{Re } u + \rho\delta\}.$$

It is easy to check that for all $0 < \beta_0, \beta < \pi/2$, if δ is small enough one has that $D_{\kappa, \beta}^{\text{out}, \text{u}} \subset D_{\beta_0, \rho}^{\text{in}, \text{u}}$. Analogously, we also have that $D_{\kappa, \beta}^{\text{out}, \text{s}} \subset D_{\beta_0, \rho}^{\text{in}, \text{s}}$, where $D_{\beta_0, \rho}^{\text{in}, \text{s}} = -D_{\beta_0, \rho}^{\text{in}, \text{u}}$.

Theorem 2.12. *Let $\beta_0 > 0$ and ρ big enough. Then:*

1. *System (33) has two solutions $\Psi_0^{\text{u}, \text{s}}(s) = (\psi^{\text{u}, \text{s}}(s), \bar{\psi}^{\text{u}, \text{s}}(s))$ defined for $s \in \mathcal{D}_{\beta_0, \rho}^{\text{in}, *}$, with $*$ = u, s respectively. Moreover there exists a constant K , such that:*

$$|\Psi^{\text{u}, \text{s}}(s)| \leq K|s|^{-3}.$$

2. *Consider the difference:*

$$\Delta\Psi_0(s) = \Psi_0^{\text{u}}(s) - \Psi_0^{\text{s}}(s), \quad s \in E_{\beta_0, \rho}.$$

There exists $C_{\text{in}} \in \mathbb{C}$ and a function $\chi : E_{\beta_0, \rho} \rightarrow \mathbb{C}^2$ such that:

$$\Delta\Psi_0(s) = s^d e^{-i(\alpha s - (c + \alpha h_0) \log s)} \left(\begin{pmatrix} C_{\text{in}} \\ 0 \end{pmatrix} + \chi(s) \right), \quad (35)$$

where $\chi = (\chi_1, \chi_2)$ satisfies:

$$|\chi_1(s)| \leq K|s|^{-1}, \quad |\chi_2(s)| \leq K|s|^{-2}.$$

Moreover, $C_{\text{in}} \neq 0$ if and only if $\Delta\Psi_0 \neq 0$.

The inner system corresponding to system (30) with $d = 1$ was exhaustively studied in [BS08]. Moreover, the authors used an extra parameter ε (not necessarily small) which we take $\varepsilon = 1$. Since the proof for the case where d is a free parameter and $\varepsilon = 1$ is completely analogous, in Section 5 we will give just the main ideas of how Theorem 2.12 can be proved for this case without going into details.

Remark 2.13. The change (31) allows us to study some approximations of the invariant manifolds and their difference near the singularity $i\pi/2$. However, if we want to approximate these manifolds and their difference near the singularity $-i\pi/2$, instead of change (31) one has to introduce the following change:

$$\psi = \delta\xi, \quad \bar{\psi} = \delta\bar{\xi}, \quad s = \frac{u + i\pi/2}{\delta}. \quad (36)$$

In this case, one can prove a theorem analogous to Theorem 2.12. That is, one can prove the existence of two solutions $\tilde{\Psi}_0^{\text{u}, \text{s}}(s)$ of the inner system obtained after doing change (36), which are defined for $s \in \overline{\mathcal{D}_{\beta_0, \rho}^{\text{in}, *}}$, with $*$ = u, s, where:

$$\overline{\mathcal{D}_{\beta_0, \rho}^{\text{in}, *}} = \{s \in \mathbb{C} : \bar{s} \in \mathcal{D}_{\beta_0, \rho}^{\text{in}, *}\}.$$

Moreover, for:

$$s \in \overline{E_{\beta_0, \rho}} := \overline{\mathcal{D}_{\beta_0, \rho}^{\text{in}, \text{u}}} \cap \overline{\mathcal{D}_{\beta_0, \rho}^{\text{in}, \text{s}}} \cap \{s \in \mathbb{C} : \text{Im } s > 0\},$$

the difference between these two solutions, $\Delta\tilde{\Psi}_0(s)$, is given asymptotically by:

$$\Delta\tilde{\Psi}_0(s) = s^d e^{i(\alpha s - (c + \alpha h_0) \log s)} \left(\begin{pmatrix} 0 \\ \bar{C}_{\text{in}} \end{pmatrix} + \tilde{\chi}(s) \right),$$

where \bar{C}_{in} is the conjugate of the constant C_{in} in Theorem 2.12 and $\tilde{\chi}$ satisfies the same bounds as χ .

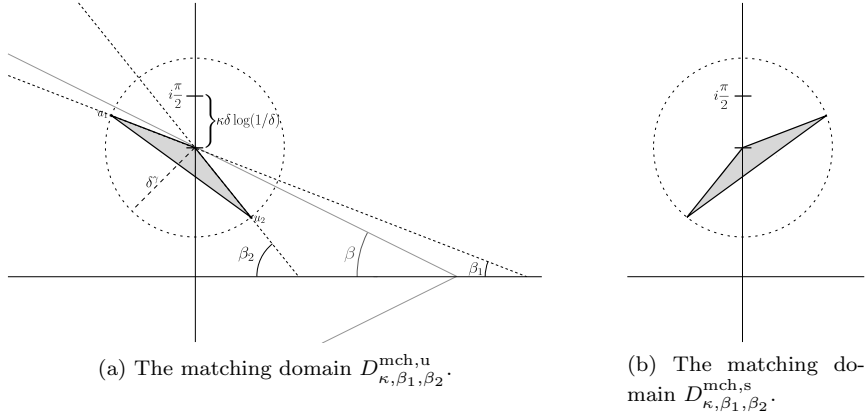


Figure 3: The matching domains in the outer variables.

2.4 Study of the matching error

Let us recall the domains $D_{\kappa, \beta, T}^{\text{out}, u}$ and $D_{\kappa, \beta, T}^{\text{out}, s}$, defined in (24), where the parameterizations $\varphi^{u, s}$ of the invariant manifolds given by Theorem 2.10 are defined, for some fixed $\kappa > 0$ and $0 < \beta < \pi/2$. We also recall the domains $\mathcal{D}_{\beta_0, \rho}^{\text{in}, u}$ and $\mathcal{D}_{\beta_0, \rho}^{\text{in}, s}$, defined in (34), with $\rho > 0$ and $0 < \beta_0 < \pi/2$ fixed, where the solutions $\Psi_0^{u, s}$ given in Theorem 2.12 are defined. Now we take β_1, β_2 two constants independent of δ , such that:

$$0 < \beta_1 < \beta < \beta_2 < \pi/2. \quad (37)$$

We define $u_j \in \mathbb{C}$, $j = 1, 2$ as the two points that satisfy:

- $\text{Im } u_j = -\tan \beta_j \text{Re } u_j + \pi/2 - \kappa \delta \log(1/\delta)$,
- $|u_j - i(\pi/2 - \kappa \delta \log(1/\delta))| = \delta^\gamma$, where $\gamma \in (0, 1)$ is a constant independent of δ ,
- $\text{Re } u_1 < 0$, $\text{Re } u_2 > 0$.

We observe that the slope of the line passing through u_1 and u_2 is $-\tan((\beta_1 + \beta_2)/2)$. Then, we consider the following domains (see Figure 3):

$$D_{\kappa, \beta_1, \beta_2}^{\text{mch}, u} = \left\{ u \in \mathbb{C} : \begin{aligned} &\text{Im } u \leq -\tan \beta_1 \text{Re } u + \pi/2 - \kappa \delta \log(1/\delta), \\ &\text{Im } u \leq -\tan \beta_2 \text{Re } u + \pi/2 - \kappa \delta \log(1/\delta), \\ &\text{Im } u \geq \text{Im } u_1 - \tan \left(\frac{\beta_1 + \beta_2}{2} \right) (\text{Re } u - \text{Re } u_1) \end{aligned} \right\},$$

and:

$$D_{\kappa, \beta_1, \beta_2}^{\text{mch}, s} = \{ u \in \mathbb{C} : -\bar{u} \in D_{\kappa, \beta_1, \beta_2}^{\text{mch}, u} \}.$$

We note that there exist two constants K_1 and K_2 , independent of δ , such that:

$$K_1 \delta^\gamma \leq |u_j - i\pi/2| \leq K_2 \delta^\gamma, \quad j = 1, 2.$$

Moreover, for all $u \in D_{\kappa, \beta_1, \beta_2}^{\text{mch}, *}$, $* = u, s$, we have:

$$\kappa \cos \beta_1 \delta \log(1/\delta) \leq |u - i\pi/2| \leq K_2 \delta^\gamma. \quad (38)$$

Note that from (37) and (38) it is clear that for δ small enough we have $D_{\kappa,\beta_1,\beta_2}^{\text{mch,u}} \subset D_{\kappa,\beta,T}^{\text{out,u}}$ and $D_{\kappa,\beta_1,\beta_2}^{\text{mch,s}} \subset D_{\kappa,\beta,T}^{\text{out,s}}$.

We also define the domains in the inner variables:

$$\mathcal{D}_{\kappa,\beta_1,\beta_2}^{\text{mch},*} = \{s \in \mathbb{C} : i\pi/2 + s\delta \in D_{\kappa,\beta_1,\beta_2}^{\text{mch},*}\}, \quad * = \text{u, s}$$

and:

$$s_j = \frac{u_j - i\pi/2}{\delta}, \quad j = 1, 2.$$

It is clear that:

$$K_1\delta^{\gamma-1} \leq |s_j| \leq K_2\delta^{\gamma-1}, \quad j = 1, 2, \quad (39)$$

and that for all $s \in \mathcal{D}_{\kappa,\beta_1,\beta_2}^{\text{mch},*}$, where $* = \text{u, s}$, we have:

$$\kappa \cos \beta_1 \log(1/\delta) \leq |s| \leq K_2\delta^{\gamma-1}.$$

We observe that since $D_{\kappa,\beta_1,\beta_2}^{\text{mch,u}} \subset D_{\kappa,\beta,T}^{\text{out,u}}$, by Remark 2.11 it is clear that $\mathcal{D}_{\kappa,\beta_1,\beta_2}^{\text{mch,u}} \subset \mathcal{D}_{\beta_0,\rho}^{\text{in,u}}$ if δ is small enough, and analogously $\mathcal{D}_{\kappa,\beta_1,\beta_2}^{\text{mch,s}} \subset \mathcal{D}_{\beta_0,\rho}^{\text{in,s}}$.

The main result of this section is the following.

Theorem 2.14. *Let $\Psi^{\text{u,s}}(s) = \delta\varphi^{\text{u,s}}(\delta s + i\pi/2)$, where $\varphi^{\text{u,s}}$ are the parameterizations given by Theorem 2.10. Then, if $s \in \mathcal{D}_{\kappa,\beta_1,\beta_2}^{\text{mch},*}$, for $* = \text{u, s}$, one has $\Psi^{\text{u,s}}(s) = \Psi_0^{\text{u,s}}(s) + \Psi_1^{\text{u,s}}(s)$, where $\Psi_0^{\text{u,s}}(s)$ are the two solutions of the inner system (33) given by Theorem 2.12, $\Psi_1^{\text{u,s}}(s) = (\psi_1^{\text{u,s}}(s), \bar{\psi}_1^{\text{u,s}}(s))$ and there exists a constant K , independent of δ , such that:*

$$|\Psi_1^{\text{u,s}}(s)| \leq \delta^{1-\gamma} K |s|^{-2}.$$

This Theorem is proved in Section 6.

From this result, the following Corollary is clear:

Corollary 2.15. For $u \in D_{\kappa,\beta_1,\beta_2}^{\text{mch},*}$, where $* = \text{u, s}$, we have that:

$$\varphi^{\text{u,s}}(u) = \frac{1}{\delta} \left(\Psi_0^{\text{u,s}} \left(\frac{u - i\pi/2}{\delta} \right) + \Psi_1^{\text{u,s}} \left(\frac{u - i\pi/2}{\delta} \right) \right),$$

where $\Psi_0^{\text{u,s}}$ are the two solutions of the inner system (33) given by Theorem 2.12 and:

$$\left| \Psi_1^{\text{u,s}} \left(\frac{u - i\pi/2}{\delta} \right) \right| \leq \delta^{1-\gamma} \left| \frac{u - i\pi/2}{\delta} \right|^{-2} K,$$

for some constant K . Note that as, for $u \in D_{\kappa,\beta_1,\beta_2}^{\text{mch},*}$, $|(u - i\pi/2)/\delta| \geq K \log(1/\delta)$ from this last inequality we obtain that:

$$\left| \Psi_1^{\text{u,s}} \left(\frac{u - i\pi/2}{\delta} \right) \right| \leq \frac{\delta^{1-\gamma}}{\log(1/\delta)},$$

and since $\gamma \in (0, 1)$ we obtain that $\Psi_0^{\text{u,s}}$ are good approximations of $\varphi^{\text{u,s}}$ in $D_{\kappa,\beta_1,\beta_2}^{\text{mch,u}}$ and $D_{\kappa,\beta_1,\beta_2}^{\text{mch,s}}$ respectively.

Remark 2.16. Theorem 2.14 and, more precisely, Corollary 2.15 provide us with a bound of the difference between the invariant manifolds $\varphi^{u,s}(u)$ of Theorem 2.10 and the functions $\Psi_0^{u,s}((u - i\pi/2)/\delta)$ given by Theorem 2.12, when u is near the singularity $i\pi/2$. One can proceed similarly to study this difference near the singularity $-i\pi/2$ as we pointed out in Remark 2.13. In this case, defining:

$$\overline{D_{\kappa,\beta_1,\beta_2}^{\text{mch},*}} = \{s \in \mathbb{C} : \bar{s} \in D_{\kappa,\beta_1,\beta_2}^{\text{mch},*}\}, \quad \text{for } * = u, s$$

we would obtain that for $u \in \overline{D_{\kappa,\beta_1,\beta_2}^{\text{mch},*}}$, one has:

$$\varphi^{u,s}(u) = \frac{1}{\delta} \left(\Psi_0^{u,s} \left(\frac{u + i\pi/2}{\delta} \right) + \Psi_1^{u,s} \left(\frac{u + i\pi/2}{\delta} \right) \right),$$

where $\Psi_0^{u,s}$ are the two solutions of the inner system derived from the change (36) in Remark 2.13, and:

$$\left| \Psi_1^{u,s} \left(\frac{u + i\pi/2}{\delta} \right) \right| \leq \delta^{1-\gamma} \left| \frac{u + i\pi/2}{\delta} \right|^{-2} K,$$

for some constant K .

2.5 Asymptotic formula for the splitting distance

Theorem 2.17. Let φ^u, φ^s be the parameterizations given by Theorem 2.10. For $u \in D_{\kappa,\beta,T}^{\text{out},u} \cap D_{\kappa,\beta,T}^{\text{out},s}$, we define its difference:

$$\Delta\varphi(u) = \varphi^u(u) - \varphi^s(u). \quad (40)$$

Let $C_{\text{in}} \in \mathbb{C}$ be the constant in (35). If $C_{\text{in}} \neq 0$, then for $u = 0$ this difference is given asymptotically by:

$$\Delta\varphi(0) = \delta^{-(1+d)} e^{-\frac{\alpha_0\pi}{2\delta}} e^{\frac{\pi}{2}(c+\alpha_0h_0-\alpha_1\sigma)} \left(\left(\begin{array}{c} C_{\text{in}} e^{-i(\frac{\sigma\pi}{2} + \frac{\alpha_0h_0}{2} + (c+\alpha_0h_0)\log\delta)} \\ \overline{C_{\text{in}}} e^{i(\frac{\sigma\pi}{2} + \frac{\alpha_0h_0}{2} + (c+\alpha_0h_0)\log\delta)} \end{array} \right) + O\left(\frac{1}{\log(1/\delta)}\right) \right),$$

where $h_0 = \lim_{z \rightarrow 0} z^3 H(0, 0, z, 0, 0)$, $\alpha_0 = \alpha(0)$ and $\alpha_1 = \alpha'(0)$.

Remark 2.18. Note that from Theorem 2.17, doing the inverse of change C_2 (defined in (12)) and taking norms, we obtain Theorem 2.5, with $C^* = |C_{\text{in}}|$.

In this section we will give the main ideas of how Theorem 2.17 can be proved. The full proof can be found in Section 7.

First of all recall that both φ^u and φ^s satisfy equations (30). Note that the linear part of system (30) is given by the matrix:

$$\mathcal{A}^*(u) = \frac{1}{1 + \frac{\delta H(0,0,\delta z_0(v),\delta,\delta\sigma)}{-1z_0^{\delta}(v)}} \begin{pmatrix} -\left(\frac{\alpha}{\delta} + cz_0(u)\right) i + \sigma - dz_0(u) & 0 \\ 0 & \left(\frac{\alpha}{\delta} + cz_0(u)\right) i + \sigma - dz_0(u) \end{pmatrix}.$$

However, as we will see later on, it is sufficient to take the following matrix:

$$\mathcal{A}(u) = \frac{1}{1 + \frac{\delta h_0 z_0^3(u)}{-1+z_0^2(u)}} \begin{pmatrix} -\left(\frac{\alpha}{\delta} + cz_0(u)\right) i + \sigma - dz_0(u) & 0 \\ 0 & \left(\frac{\alpha}{\delta} + cz_0(u)\right) i + \sigma - dz_0(u) \end{pmatrix}, \quad (41)$$

which is easier to work with. Then, system (30) can be written as:

$$\frac{d\varphi}{du} = \mathcal{A}(u)\varphi + \mathcal{R}(\varphi)(u), \quad (42)$$

where:

$$\mathcal{R}(\varphi)(u) = \frac{\delta^{-2}F(\delta\varphi, \delta z_0(u), \delta, \delta\sigma)}{1 + \frac{b\xi\bar{\xi} + \delta^{-2}H(\delta\varphi, \delta z_0(u), \delta, \delta\sigma)}{-1+z_0^2(u)}} + \left(\frac{1}{1 + \frac{b\xi\bar{\xi} + \delta^{-2}H(\delta\varphi, \delta z_0(u), \delta, \delta\sigma)}{-1+z_0^2(u)}} - \frac{1}{1 + \frac{\delta h_0 z_0^3(u)}{-1+z_0^2(u)}} \right) \mathcal{A}(u)\varphi. \quad (43)$$

Then, since φ^u and φ^s satisfy system (42), its difference $\Delta\varphi = \varphi^u - \varphi^s$ satisfies:

$$\frac{d\Delta\varphi}{du} = \mathcal{A}(u)\Delta\varphi + \mathcal{R}(\varphi^u)(u) - \mathcal{R}(\varphi^s)(u).$$

Note that, using the mean value theorem, we can still rewrite this equation as the following linear equation:

$$\frac{d\Delta\varphi}{du} = \mathcal{A}(u)\Delta\varphi + \mathcal{B}(u)\Delta\varphi, \quad (44)$$

with:

$$\mathcal{B}(u) = \int_0^1 D\mathcal{R}((1-\lambda)\varphi^s - \lambda\varphi^u)(u)d\lambda. \quad (45)$$

We observe that we can think of the matrix \mathcal{B} as just depending on u , because the existence of φ^u and φ^s has been already proved in Theorem 2.10.

The point of writing the system for $\Delta\varphi$ as (44) is that, as we shall see, we split it into a dominant part, the one corresponding to the matrix $\mathcal{A}(u)$, and a *small perturbation*, which corresponds to the the matrix $\mathcal{B}(u)$. This will allow us to find an asymptotic expression for $\Delta\varphi(u)$, with its dominant term given by the solution of the system:

$$\frac{d\Delta\varphi}{du} = \mathcal{A}(u)\Delta\varphi. \quad (46)$$

Lemma 2.19. *For $u \in D_{\kappa, \beta, T}^{\text{out}, u} \cap D_{\kappa, \beta, T}^{\text{out}, s}$, a fundamental matrix of the homogeneous system (46) is:*

$$\mathcal{M}(u) = \begin{pmatrix} m_1(u) & 0 \\ 0 & m_2(u) \end{pmatrix}, \quad (47)$$

with $m_1(u) = \bar{m}_2(u)$ and:

$$m_1(u) = \cosh^d u e^{-\alpha i u / \delta} e^{\sigma u} e^{\alpha h_0 i [-\frac{1}{2} \sinh^2 u + \log \cosh u]} e^{i c \log \cosh u} \left(1 + O\left(\frac{1}{\log(1/\delta)}\right) \right). \quad (48)$$

In the following we shall give an intuitive idea of how the asymptotic formula given in Theorem 2.17 can be found. For simplicity, we will focus just on the first component, that is $\Delta\xi$.

Let us omit the influence of \mathcal{B} , that is assume that $\mathcal{B}(u) \equiv 0$. Then, any solution Φ of (44) can be written as:

$$\Phi(u) = \mathcal{M}(u) \begin{pmatrix} c_1 \\ c_2 \end{pmatrix},$$

for certain c_1, c_2 , and its first component is $m_1(u)c_1$. Hence, $\Delta\xi(u) = m_1(u)c_1$ for a certain c_1 . The main idea is that $\Delta\xi(u)$ is bounded when $u \in D_{\kappa,\beta,T}^{\text{out},u} \cap D_{\kappa,\beta,T}^{\text{out},s}$. Then, the first thing we observe is that from the asymptotic expression of $m_1(u)$ in Lemma 2.19 we can already see that $\Delta\xi(u)$ has an exponentially small bound if $u \in \mathbb{R}$. Indeed, it is clear that when $u \sim i\pi/2$ we have that $m_1(u) \sim e^{\frac{\pi}{2\delta}}$, that is exponentially big. Then, since $\Delta\xi$ must be bounded, it implies that $c_1 \sim e^{-\frac{\pi}{2\delta}}$, i.e. it must be exponentially small. As a consequence, when $u \in \mathbb{R}$ we have that $\Delta\xi(u) = m_1(u)c_1$ is exponentially small.

However, we do not want a bound of $\Delta\xi$ but an asymptotic formula. Thus we have to find the initial condition c_1 of $\Delta\xi$, or more concretely a good approximation c_1^0 of it. We recall that near the singularity $i\pi/2$ we have a good approximation $\Delta\psi_0$ of $\Delta\xi$ given by the study of the inner equation in Theorem 2.12. Then, if we consider the point:

$$u_+ = i \left(\frac{\pi}{2} - \kappa\delta \log(1/\delta) \right),$$

it is clear that the initial condition c_1 satisfies:

$$c_1 m_1(u_+) = \Delta\xi(u_+) \approx \delta^{-1} \Delta\psi_0(\delta u_+ + i\pi/2).$$

From Theorem 2.12 we know that:

$$\delta^{-1} \Delta\psi_0(\delta u_+ + i\pi/2) = \frac{(-i\lambda)^d}{\delta} e^{-\lambda\alpha - (c+\alpha h_0) \log(-i\lambda)} (C_{\text{in}} + \chi_1(-i\lambda)),$$

where $\lambda = \kappa \log(1/\delta)$. Since χ_1 is small, it is sufficient to approximate c_1 by c_1^0 defined by:

$$c_1^0 = m_1^{-1}(u_+) \frac{(-i\lambda)^d}{\delta} e^{-\lambda\alpha + i(c+\alpha h_0) \log(-i\lambda)} C_{\text{in}},$$

since then the approximation $\Delta\xi_0(u)$ obtained, at $u = u_+$ is:

$$\Delta\xi_0(u_+) := c_1^0 m_1^{-1}(u_+) = \frac{(-i\lambda)^d}{\delta} e^{-\lambda\alpha - (c+\alpha h_0) \log(-i\lambda)} C_{\text{in}} \approx \delta^{-1} \Delta\psi_0(\delta u_+ + i\pi/2).$$

Using the bound of the matching error given in Theorem 2.14, it can be proved that $\Delta\xi_0$ is the dominant part of $\Delta\xi$. Then, computing explicitly the asymptotic formula of $\Delta\xi_0(0)$ one obtains the first component of the dominant term of the formula given in Theorem 2.17.

For the second component, $\Delta\bar{\xi}$, we can repeat the same arguments, but this time instead of approaching the singularity $i\pi/2$ we have to approach $-i\pi/2$. Finally, this procedure can be adapted to the whole system (44), using the fact that, indeed, $\mathcal{B}(u)$ is small.

3 Proof of Theorem 2.9

In this section we will prove Theorems 2.9 and 2.10. However, in order to do that, first we need to define suitable Banach spaces in which we will work, which are the following:

$$\mathcal{X}^{\text{out},*} = \left\{ \phi : D_{\bar{\kappa},\beta}^{\text{out},*} \rightarrow \mathbb{C} : \phi \text{ analytic, } \|\phi\|_{\text{out}}^* < \infty \right\},$$

where $*$ = u, s, and the norm $\|\cdot\|_{\text{out}}^{\text{u,s}}$ is defined as:

$$\begin{aligned} \|\phi\|_{\text{out}}^{\text{s}} &= \sup_{v \in D_{\bar{\kappa},\beta,\infty}^{\text{out},\text{s}}} |(z_0(v) + 1)^{-1} \phi(v)| + \sup_{v \in D_{\bar{\kappa},\beta,T}^{\text{out},\text{s}}} |(z_0(v) + 1)^{-3} \phi(v)|, \\ \|\phi\|_{\text{out}}^{\text{u}} &= \sup_{v \in D_{\bar{\kappa},\beta,\infty}^{\text{out},\text{u}}} |(z_0(v) - 1)^{-1} \phi(v)| + \sup_{v \in D_{\bar{\kappa},\beta,T}^{\text{out},\text{u}}} |(z_0(v) - 1)^{-3} \phi(v)|. \end{aligned} \quad (49)$$

In the product space $\mathcal{X}^{\text{out},*} \times \mathcal{X}^{\text{out},*}$, with $*$ = u, s, we take the norm:

$$\|(\phi_1, \phi_2)\|_{\text{out},\times}^{\text{u,s}} = \|\phi_1\|_{\text{out}}^{\text{u,s}} + \|\phi_2\|_{\text{out}}^{\text{u,s}}, \quad (\phi_1, \phi_2) \in \mathcal{X}^{\text{out},*} \times \mathcal{X}^{\text{out},*}$$

Below we will introduce some notation that will allow us to see $\zeta^{\text{u,s}}$ as fixed points of a certain operator.

Given α and c , we define the linear operators acting on functions $\phi_1 \in \mathcal{X}^{\text{out},*}$:

$$L_{\alpha,c}^{\text{u,s}}(\phi_1)(v) = \cosh^d v \int_{\mp\infty}^0 \frac{1}{\cosh^d(v+r)} e^{i\alpha r/\delta} e^{\sigma r} g_c(v,r) \phi_1(v+r) dr, \quad (50)$$

where $*$ = u, s, $-$ stands for u and $+$ stands for s, and:

$$g_c(v,r) = e^{ic(r+\log(1+e^{2v})-\log(1+e^{2(v+r)}))}.$$

Remark 3.1. One might think that instead of taking g_c , it would be more natural to take:

$$\hat{g}_c(v,r) = e^{ic(\log \cosh v - \log \cosh(v+r))}.$$

Although g and \hat{g} are equivalent if $v, r \in \mathbb{R}$, this is not the case when $v, r \in \mathbb{C}$. In particular, one can see that if $v, r \in D_{\bar{\kappa},\beta}^{\text{out},*}$, $*$ = u, s, the function \hat{g} is not well defined, while g is.

Now, given a function $\phi = (\phi_1, \phi_2) \in \mathcal{X}^{\text{out},*} \times \mathcal{X}^{\text{out},*}$ we define the linear operator:

$$L^{\text{u,s}}(\phi) = (L_{\alpha,c}^{\text{u,s}}(\phi_1), L_{-\alpha,-c}^{\text{u,s}}(\phi_2)). \quad (51)$$

Lemma 3.2. *With the above notation, if a bounded and continuous function $\zeta^{\text{u,s}} : D_{\bar{\kappa},\beta}^{\text{out},*} \rightarrow \mathbb{C}^3$, with $*$ = u, s respectively, satisfies the fixed point equation*

$$\zeta^{\text{u,s}} = L^{\text{u,s}} \circ R^{\text{u,s}}(\zeta^{\text{u,s}}), \quad (52)$$

then it is a solution of (22), (23) respectively.

The rest of this section will be devoted to proving the following result, which is equivalent to Theorem 2.9:

Proposition 3.3. *Let $\bar{\kappa} > 0$ and $0 < \beta < \pi/2$ be any fixed constants independent of δ . Then, if $\delta > 0$ is small enough, system (22) has a solution ζ^u defined in $D_{\bar{\kappa},\beta}^{\text{out},u}$, and (23) has a solution ζ^s defined in $D_{\bar{\kappa},\beta}^{\text{out},s}$, both satisfying that $\zeta^{u,s} = \zeta_0^{u,s} + \zeta_1^{u,s}$ with the following properties:*

1. $\zeta_0^{u,s} = L^{u,s} \circ R^{u,s}(0) \in \mathcal{X}^{\text{out},*} \times \mathcal{X}^{\text{out},*}$ and there exists a constant K independent of δ such that:

$$\|\zeta_0^{u,s}\|_{\text{out},x}^{u,s} \leq \delta^2 K.$$

2. $\zeta_1^{u,s} \in \mathcal{X}^{\text{out},*} \times \mathcal{X}^{\text{out},*}$, and there exists a constant K independent of δ such that:

$$\|\zeta_1^{u,s}\|_{\text{out},x}^{u,s} \leq \frac{K}{\log(1/\delta)} \|\zeta_0^{u,s}\|_{\text{out},x}^{u,s}$$

where $*$ = u, s respectively.

For the rest of the section, we will focus just on the parameterization of the unstable manifold, ζ^u , being the proof for the stable one completely analogous. For this reason, if there is not danger of confusion, we will omit the superindices of ζ , \mathcal{X}^{out} , $D_{\bar{\kappa},\beta}^{\text{out}}$, etc. Moreover in the rest of the paper, if no confusion is possible, we will denote by K any constant independent of δ . Obviously, these constants K will depend on $\bar{\kappa}$ and β .

Before proving Proposition 3.3 we will present some technical results, which will turn out to be very useful.

Lemma 3.4. *Let $\phi_1, \phi_2 \in \mathbb{C}^n$, such that $|\phi_1|, |\phi_2| < 1/2$. Then:*

$$\left| \frac{1}{1+\phi_1} - \frac{1}{1+\phi_2} \right| \leq 4|\phi_1 - \phi_2|.$$

Lemma 3.5. *Let $f : \mathbb{C}^n \rightarrow \mathbb{C}$ be any function that is analytic in some ball $B(r_0^1) \times \cdots \times B(r_0^n) \subset \mathbb{C}^n$, and assume that there exists some $\phi^* \in \mathbb{C}^n$ such that for all $\phi \in B(r_0^1) \times \cdots \times B(r_0^n)$:*

$$|f(\phi)| \leq C|\phi - \phi^*|^k, \quad (53)$$

for some constants $C > 0$ and $k \in \mathbb{N}$. Take $\phi \in B(r_0^1/2) \times \cdots \times B(r_0^n/2)$ and assume that $\phi - \phi^* \in B(r_0^1) \times \cdots \times B(r_0^n)$. Then:

$$|D_j f(\phi)| \leq \frac{3^k r_0 C}{2^{k-1} r_0^j} |\phi - \phi^*|^{k-1}, \quad (54)$$

where D_j denotes the derivative with respect to the j -th component ϕ_j and $r_0 = \sum_{1 \leq j \leq n} r_0^j$.

Proof. We define $\rho = |\phi - \phi^*|$. It is clear that $\phi_j + \rho r_0^j e^{i\theta} / (2r_0) \in B(r_0^j)$ for all $\theta \in [0, 2\pi]$, since $|\rho| \leq r_0$. Then, by Cauchy's theorem and inequality (53) we

have:

$$\begin{aligned}
D_j f_j(\phi) &\leq \frac{r_0}{\rho r_0^j \pi} \int_0^{2\pi} |f_j(\phi_1, \dots, \phi_j + \rho r_0^j e^{i\theta}/(2r_0), \dots, \phi_n)| d\theta \\
&\leq \frac{r_0 C}{\rho r_0^j \pi} \int_0^{2\pi} |(\phi_1 - \phi_1^*, \dots, \phi_j - \phi_j^* + \rho r_0^j e^{i\theta}/(2r_0), \dots, \phi_n - \phi_n^*)|^k d\theta \\
&= \frac{r_0 C}{\rho r_0^j \pi} \int_0^{2\pi} \left(1 + \frac{r_0^j}{2r_0}\right)^k \rho^k d\theta \\
&\leq \frac{r_0 C}{\rho r_0^j \pi} \int_0^{2\pi} \left(\frac{3}{2}\right)^k \rho^k d\theta = \frac{3^k r_0 C}{2^{k-1} r_0^j} \rho^{k-1} = \frac{3^k r_0 C}{2^{k-1} r_0^j} |\phi - \phi^*|^{k-1},
\end{aligned}$$

obtaining thus inequality (54). \square

Corollary 3.6. If $\zeta \in \mathcal{X}^{\text{out}} \times \mathcal{X}^{\text{out}}$ is such that $\|\zeta\|_{\text{out}, \times} \leq \delta^2 C$ for some constant C , we have that for δ small enough:

$$|D_j F_i^{\text{u}}(\delta\zeta, \delta z_0(v), \delta, \delta\sigma)|, |D_j H^{\text{u}}(\delta\zeta, \delta z_0(v), \delta, \delta\sigma)| \leq \begin{cases} \delta^2 K & \text{if } v \in D_{\bar{\kappa}, \beta, \infty}^{\text{out}}, \\ \delta^2 K |z_0(v) - 1|^2 & \text{if } v \in D_{\bar{\kappa}, \beta, T}^{\text{out}}. \end{cases} \quad (55)$$

Proof. We will prove this result just for $D_1 F_1^{\text{u}}$, being the other cases analogous. To do it, we just have to take $\phi = (\delta\zeta, \delta z_0(v), \delta, \delta\sigma)$ and $\phi^* = (0, 0, 0, \delta, 0, 0)$ in Lemma 3.5. Indeed, on one hand by (20), we have:

$$|F(\phi)| = |F_1^{\text{u}}(\delta\zeta, \delta z_0(v), \delta, \delta\sigma)| \leq K |(\delta\zeta, z_0(v) - \delta, \delta, \delta\sigma)|^3 = K |\phi - \phi^*|^3.$$

On the other hand, for δ small enough $(\delta\zeta, \delta z_0(v)) \in B^3(r_0^{\text{u}}/2)$ since by the fact that $\|\zeta\|_{\text{out}, \times} \leq \delta^2 C$ and the definition (49) of the norm $\|\cdot\|_{\text{out}, \times}$ we have:

$$|\delta\zeta(v)| \leq \begin{cases} C\delta^3 |z_0(v) - 1| \leq \delta^3 C < r_0^{\text{u}}/2 & \text{if } v \in D_{\bar{\kappa}, \beta, \infty}^{\text{out}}, \\ C\delta^3 |z_0(v) - 1|^3 \leq \frac{CK}{\log^3(1/\delta)} < r_0^{\text{u}}/2, & \text{if } v \in D_{\bar{\kappa}, \beta, T}^{\text{out}}, \end{cases} \quad (56)$$

and:

$$|\delta z_0(v)| \leq \begin{cases} \delta K < r_0^{\text{u}}/2 & \text{if } v \in D_{\bar{\kappa}, \beta, \infty}^{\text{out}}, \\ \frac{K}{\log(1/\delta)} < r_0^{\text{u}}/2, & \text{if } v \in D_{\bar{\kappa}, \beta, T}^{\text{out}}, \end{cases}$$

For the same reason it is clear that $\delta z_0(v) - \delta \in B(r_0^{\text{u}})$ for δ small enough, and then $\phi - \phi^* \in B^3(r_0^{\text{u}}) \times B(\delta_0) \times B(\sigma_0)$. Therefore by (54) we have:

$$|D_1 F_1^{\text{u}}(\delta\zeta, \delta z_0(v), \delta, \delta\sigma)| = |D_1 F_1^{\text{u}}(\phi)| \leq K |\phi - \phi^*|^2 = K |(\delta\zeta, \delta(z_0(v) - 1), \delta, \delta\sigma)|^2. \quad (57)$$

Moreover, since $|\delta\zeta| \leq \delta^3 C |z_0(v) - 1|$ if $v \in D_{\bar{\kappa}, \beta, \infty}^{\text{out}}$ and $|\delta\zeta| \leq \delta^3 C |z_0(v) - 1|^3$ if $v \in D_{\bar{\kappa}, \beta, T}^{\text{out}}$, it is clear that there exists a constant K such that:

$$|(\delta\zeta, \delta(z_0(v) - 1), \delta, \delta\sigma)| \leq \begin{cases} \delta K & \text{if } v \in D_{\bar{\kappa}, \beta, \infty}^{\text{out}}, \\ \delta K |z_0(v) - 1| & \text{if } v \in D_{\bar{\kappa}, \beta, T}^{\text{out}}. \end{cases}$$

With this bound and (57) we obtain immediately bound (55). \square

Corollary 3.7. If δ is small enough and $\|\zeta\|_{\text{out},x} \leq \delta^2 C$ for some constant C , there exists a constant K independent of δ such that, for $i = 1, 2$:

$$|F_i^u(\delta\zeta, \delta z_0(v), \delta, \delta\sigma)|, |H^u(\delta\zeta, \delta z_0(v), \delta, \delta\sigma)| \leq \begin{cases} \delta^3 K |z_0(v) - 1| & \text{if } v \in D_{\bar{\kappa}, \beta, \infty}^{\text{out}}, \\ \delta^3 K |z_0(v) - 1|^3, & \text{if } v \in D_{\bar{\kappa}, \beta, T}^{\text{out}}. \end{cases}$$

Proof. Again, we will do just the proof for F_1^u . Reasoning as in the proof of Corollary 3.6, for δ sufficiently small we know that $(\delta\zeta, \delta z_0(v)) \in B^3(r_0^u)$. Then, since $F(0, 0, \delta, \delta, \delta\sigma) = 0$, by the mean value theorem we have:

$$\begin{aligned} |F_1^u(\delta\zeta, \delta z_0(v), \delta, \delta\sigma)| &= |F_1^u(\delta\zeta, \delta z_0(v), \delta, \delta\sigma) - F_1^u(0, 0, \delta, \delta, \delta\sigma)| \\ &\leq \int_0^1 |DF_1^u(\delta\zeta, \delta + \lambda\delta(z_0(v) - 1), \delta, \delta\sigma)| d\lambda \cdot |\delta\zeta(v), \delta(z_0(v) - 1)| \end{aligned} \quad (58)$$

By inequality (56) and the fact that, for $v \in D_{\bar{\kappa}, \beta, T}^{\text{out}}$, $|z_0(v) - 1| \leq K\delta^{-1}$, it is clear that $|\delta\zeta(v)| \leq K|\delta(z_0(v) - 1)|$. Using that fact and Corollary 3.6, inequality (58) yields:

$$|F_1^u(\delta\zeta, \delta z_0(v), \delta, \delta\sigma)| \leq \begin{cases} \delta^3 K |z_0(v) - 1| & \text{if } v \in D_{\bar{\kappa}, \beta, \infty}^{\text{out}}, \\ \delta^3 K |z_0(v) - 1|^3 & \text{if } v \in D_{\bar{\kappa}, \beta, T}^{\text{out}}, \end{cases}$$

and the claim is proved. \square

Lemma 3.8. 1. If $w \in D_{\bar{\kappa}, \beta, \infty}^{\text{out}}$, one has:

$$|\cosh w| \geq \frac{e^{|\text{Re } w|}}{4}.$$

2. If $\text{Re } w \leq 0$, then:

$$|e^{\pm ic \log(1+e^{2w})}| \leq e^{c\frac{\pi}{2}} < e^{c\pi}.$$

3. If $w \in D_{\bar{\kappa}, \beta}^{\text{out}}$ and $\text{Re } w \geq 0$, then:

$$|e^{\pm ic \log(1+e^{2w})}| < e^{c\pi}.$$

Lemma 3.9. There exist constants K_1, K_2, K_3 and K_4 , independent of δ , such that

1. If $w \in D_{\bar{\kappa}, \beta, T}^{\text{out}}$ and $\text{Im } w \geq 0$, then:

- (a) $K_1 |w - i\pi/2| \leq |\cosh w| \leq K_2 |w - i\pi/2|$,
- (b) $K_3 |w - i\pi/2| \leq |z_0(w) - 1|^{-1} \leq K_4 |w - i\pi/2|$,

2. If $w \in D_{\bar{\kappa}, \beta, T}^{\text{out}}$ and $\text{Im } w \leq 0$, then:

- (a) $K_1 |w + i\pi/2| \leq |\cosh w| \leq K_2 |w + i\pi/2|$,
- (b) $K_3 |w + i\pi/2| \leq |z_0(w) - 1|^{-1} \leq K_4 |w + i\pi/2|$,

Lemma 3.10. If $v \in D_{\bar{\kappa}, \beta}^{\text{out}}$ and $w = v + re^{i(\pi-s)}$, with $r \in \mathbb{R}$, $r \geq 0$ and $s \in (0, \beta/2]$, then there exists a constant $K \neq 0$ independent of δ such that:

$$|w \pm i\pi/2| \geq K |v \pm i\pi/2|.$$

Lemma 3.11. *If $v \in D_{\bar{\kappa}, \beta}^{\text{out}}$ and $w = v + re^{i(\pi-s)}$, with $r \in \mathbb{R}$, $r \geq 0$ and $s \in (0, \beta/2]$, then there exists a constant K independent of δ such that:*

1. (a) $|\cosh v| \leq K|\cosh w|$.
- (b) Moreover, if $w \in D_{\bar{\kappa}, \beta, \infty}^{\text{out}}$ then:

$$\frac{|\cosh v|}{|\cosh w|} \leq Ke^{-|r \cos(\pi-\beta/2)|}.$$

2. $|z_0(w) - 1| \leq K|z_0(v) - 1|$.

Lemma 3.12. *Let $R > 0$ be a constant big enough, and $v \in D_{\bar{\kappa}, \beta}^{\text{out}}$, and consider:*

$$\Gamma_1^R = \{w \in \mathbb{C} : w = re^{i(\pi-\beta/2)}, r \in [0, R]\}, \quad (59)$$

Then, if $\alpha, c, \delta > 0$, for all $\phi \in \mathcal{X}^{\text{out}}$ one has:

$$L_{\alpha, c}(\phi) = - \lim_{R \rightarrow +\infty} \int_{\Gamma_1^R} f_c(v, w) \phi(v+w) dw,$$

where $L_{\alpha, c}$ is the operator defined in (51) and:

$$f_c(v, w) = \frac{\cosh^d v}{\cosh^d(v+w)} e^{i\alpha w/\delta} e^{\sigma w} e^{ic[w+\log(1+e^{2v})-\log(1+e^{2(v+w)})]} \quad (60)$$

Remark 3.13. For $L_{-\alpha, -c}(\phi)$ we get the same result but in curves of the form $\bar{\Gamma}_1^R := \{w \in \mathbb{C} : \bar{w} \in \Gamma_1^R\}$.

With these previous lemmas we can prove the following proposition, which characterizes how the operator L acts on functions of $\mathcal{X}^{\text{out}} \times \mathcal{X}^{\text{out}}$.

Lemma 3.14. *The operator $L : \mathcal{X}^{\text{out}} \times \mathcal{X}^{\text{out}} \rightarrow \mathcal{X}^{\text{out}} \times \mathcal{X}^{\text{out}}$ is well defined and there exists a constant K independent of δ such that for all $\phi \in \mathcal{X}^{\text{out}} \times \mathcal{X}^{\text{out}}$:*

$$\|L(\phi)\|_{\text{out}, \times} \leq \delta K \|\phi\|_{\text{out}, \times}.$$

Proof. We just need to bound $\|L_{\alpha, c}(\phi)\|_{\text{out}}$, since the case for $\|L_{-\alpha, -c}(\phi)\|_{\text{out}}$ is completely analogous. Note that by Lemma 3.12 we have that:

$$|L_{\alpha, c}(\phi)(v)| = \left| \lim_{R \rightarrow +\infty} \int_{\Gamma_1^R} f_c(v, w) \phi(v+w) dw \right|,$$

where Γ_1^R was defined in (59) and f_c was defined in (60). Now, parameterizing the curve Γ_1^R by $\gamma(r) = re^{i(\pi-\beta/2)}$, with $r \in [0, R]$, we get:

$$\begin{aligned} |L_{\alpha, c}(\phi)(v)| &= \left| \lim_{R \rightarrow +\infty} \int_0^R e^{i(\pi-\beta/2)} f_c(v, re^{i(\pi-\beta/2)}) \phi(v + re^{i(\pi-\beta/2)}) dr \right| \\ &= \left| \cosh^d v \int_0^{+\infty} \frac{e^{i(\pi-\beta/2)} e^{\frac{i\alpha r e^{i(\pi-\beta/2)}}{\delta}} e^{\sigma r e^{i(\pi-\beta/2)}}}{\cosh^d(v + re^{i(\pi-\beta/2)})} \tilde{g}_c(v, r) \phi(v + re^{i(\pi-\beta/2)}) dr \right|, \end{aligned}$$

where:

$$\tilde{g}_c(v, r) = g_c(v, re^{i(\pi-\beta/2)}) = e^{ic(re^{i(\pi-\beta/2)} + \log(1+e^{2v}) - \log(1+e^{2(v+re^{i(\pi-\beta/2)})}))}.$$

First we will see that there exists a constant K such that:

$$\left| \frac{\cosh^d v e^{\sigma r e^{i(\pi-\beta/2)}}}{\cosh^d(v + r e^{i(\pi-\beta/2)})} \right| \leq K. \quad (61)$$

On one hand, if $r e^{i(\pi-\beta/2)} \in D_{\bar{\kappa}, \beta, \infty}^{\text{out}}$ then by part 1b of Lemma 3.11 we have that:

$$\begin{aligned} \left| \frac{\cosh^d v e^{\sigma r e^{i(\pi-\beta/2)}}}{\cosh^d(v + r e^{i(\pi-\beta/2)})} \right| &\leq K e^{-d|r \cos(\pi-\beta/2)|} |e^{\sigma r e^{i(\pi-\beta/2)}}| \\ &\leq K e^{(|\sigma|-d)|r \cos(\pi-\beta/2)|} \leq K, \end{aligned}$$

because $|\sigma| - d < 0$. On the other hand, if $r e^{i(\pi-\beta/2)} \in D_{\bar{\kappa}, \beta, T}^{\text{out}}$ it implies that $r \leq r^*$ for some $r^* < +\infty$ independent of δ . Then, by part 1a of Lemma 3.11, we have that:

$$\begin{aligned} \left| \frac{\cosh^d v e^{\sigma r e^{i(\pi-\beta/2)}}}{\cosh^d(v + r e^{i(\pi-\beta/2)})} \right| &\leq K |e^{\sigma r e^{i(\pi-\beta/2)}}| \leq K e^{|\sigma||r \cos(\pi-\beta/2)|} \\ &\leq K e^{|\sigma||r^* \cos(\pi-\beta/2)|} \leq K e^{d|r^* \cos(\pi-\beta/2)|}. \end{aligned}$$

This finishes the proof of (61).

Now, to bound $\tilde{g}_c(v, r)$ we just use Lemmas 2 and 3:

$$\begin{aligned} |\tilde{g}_c(v, r)| &= |e^{ic(r e^{i(\pi-\beta/2)} + \log(1+e^{2v}) - \log(1+e^{2(v+r e^{i(\pi-\beta/2)})}))}| \\ &\leq e^{-c \text{Im} r e^{i(\pi-\beta/2)}} e^{2c\pi}. \end{aligned}$$

Then, using that:

$$c \text{Im} (r e^{i(\pi-\beta/2)}) = cr \sin(\pi - \beta/2) = cr \sin(\beta/2) \geq 0$$

we obtain:

$$|\tilde{g}_c(v, r)| \leq e^{-cr \sin(\beta/2)} e^{2c\pi} \leq e^{2c\pi}. \quad (62)$$

Hence, using bounds (61) and (62) we have:

$$|L_{\alpha, c}(\phi)(v)| \leq K e^{2c\pi} \int_0^{+\infty} |e^{i\alpha r e^{i(\pi-\beta/2)}/\delta}| |\phi(v + r e^{i(\pi-\beta/2)})| dr. \quad (63)$$

Then, on one hand, if $v \in D_{\bar{\kappa}, \beta, \infty}^{\text{out}}$ we have $v + r e^{i(\pi-\beta/2)} \in D_{\bar{\kappa}, \beta, \infty}^{\text{out}}$ and then by part 2 of Lemma 3.11 it is clear that:

$$\begin{aligned} |L_{\alpha, c}(\phi)(v)| &\leq K e^{2c\pi} \|\phi\|_{\text{out}, \times} \int_0^{+\infty} e^{-\alpha r \sin(\pi-\beta/2)/\delta} |z_0(v + r e^{i(\pi-\beta/2)}) - 1| dr \\ &\leq K e^{2c\pi} \|\phi\|_{\text{out}, \times} |z_0(v) - 1| \int_0^{+\infty} e^{-\alpha r \sin(\pi-\beta/2)/\delta} dr. \end{aligned} \quad (64)$$

On the other hand, if $v \in D_{\bar{\kappa}, \beta, T}^{\text{out}}$, denoting by r^* the value such that $v +$

$re^{i(\pi-\beta/2)} \in D_{\bar{\kappa},\beta,\infty}^{\text{out}} \cap D_{\bar{\kappa},\beta,T}^{\text{out}}$, we have:

$$\begin{aligned}
|L_{\alpha,c}(\phi)(v)| &\leq Ke^{2c\pi} \|\phi\|_{\text{out},\times} \left(\int_0^{r^*} e^{-\alpha r \sin(\pi-\beta/2)/\delta} |z_0(v + re^{i(\pi-\beta/2)}) - 1|^3 dr \right. \\
&\quad \left. + \int_{r^*}^{+\infty} e^{-\alpha r \sin(\pi-\beta/2)/\delta} |z_0(v + re^{i(\pi-\beta/2)}) - 1|^3 dr \right) \\
&\leq Ke^{2c\pi} \|\phi\|_{\text{out},\times} \left(\int_0^{r^*} e^{-\alpha r \sin(\pi-\beta/2)/\delta} |z_0(v) - 1|^3 dr \right. \\
&\quad \left. + \int_{r^*}^{+\infty} e^{-\alpha r \sin(\pi-\beta/2)/\delta} |z_0(v) - 1|^3 dr \right),
\end{aligned}$$

where we have used part 2 of Lemma 3.11 again. Now, since for $v \in D_{\bar{\kappa},\beta,T}^{\text{out}}$ we have that $|z_0(v) - 1| \leq K|z_0(v) - 1|^3$, this last inequality yields:

$$|L_{\alpha,c}(\phi)(v)| \leq Ke^{2c\pi} \|\phi\|_{\text{out},\times} |z_0(v) - 1|^3 \int_0^\infty e^{-\alpha r \sin(\pi-\beta/2)/\delta} dr. \quad (65)$$

Hence, from (64) and (65) we can write:

$$|L_{\alpha,c}(\phi)(v)| \leq Ke^{2c\pi} \|\phi\|_{\text{out},\times} |z_0(v) - 1|^\nu \int_0^\infty e^{-\alpha r \sin(\pi-\beta/2)/\delta} dr,$$

where $\nu = 1$ if $v \in D_{\bar{\kappa},\beta,\infty}^{\text{out}}$ and $\nu = 3$ otherwise.

If we compute the last integral explicitly we get that:

$$|L_{\alpha,c}(\phi)(v)| \leq \delta \frac{Ke^{2c\pi}}{\alpha \sin(\beta/2)} \|\phi\|_{\text{out},\times} |z_0(v) - 1|^\nu,$$

and then, by the definition (49) of the norm $\|\cdot\|_{\text{out}}$ the initial claim is clear. \square

With Lemma 3.14, we will be able to prove the first part of Proposition 3.3. Concretely, we will prove the following:

Lemma 3.15. *The function $\zeta_0 = L \circ R(0)$, where R was defined in (21) and L in (51), belongs to $\mathcal{X}^{\text{out}} \times \mathcal{X}^{\text{out}}$, and there exists a constant K independent of δ such that:*

$$\|\zeta_0\|_{\text{out},\times} \leq \delta^2 K.$$

Proof. By Lemma 3.14 it is clear that we just need to prove that $\|R(0)\|_{\text{out},\times} \leq \delta K$. Again, we will just bound the norm of the first component of $R(0)$, that is $R_1(0)$, being the second one analogous.

By (21) we have:

$$|R_1(0)(v)| = \frac{\delta^{-2} |F_1^u(0, \delta z_0(v), \delta, \delta\sigma)|}{\left| 1 + \frac{\delta^{-2} H^u(0, \delta z_0(v), \delta, \delta\sigma)}{-1 + z_0^2(v)} \right|} \leq \frac{\delta^{-2} |F_1^u(0, \delta z_0(v), \delta, \delta\sigma)|}{\left| 1 - \frac{\delta^{-2} H^u(0, \delta z_0(v), \delta, \delta\sigma)}{-1 + z_0^2(v)} \right|}.$$

First we will prove that:

$$\frac{1}{\left| 1 - \frac{\delta^{-2} H^u(0, \delta z_0(v), \delta, \delta\sigma)}{-1 + z_0^2(v)} \right|} \leq 2. \quad (66)$$

Indeed, if $v \in D_{\bar{\kappa}, \beta, \infty}^{\text{out}}$, by Corollary 3.7:

$$\left| \frac{\delta^{-2} H^{\text{u}}(0, \delta z_0(v), \delta, \delta \sigma)}{-1 + z_0^2(v)} \right| \leq \frac{\delta K |z_0(v) - 1|}{|-1 + z_0^2(v)|} = 2\delta K |e^v \cosh v| \leq \delta K < \frac{1}{2}, \quad (67)$$

where we have used that $2e^v \cosh v = e^{2v} + 1$ is bounded in $D_{\bar{\kappa}, \beta, \infty}^{\text{out}}$ and that δ is sufficiently small. On the other hand, if $v \in D_{\bar{\kappa}, \beta, T}^{\text{out}}$, again by Corollary 3.7 we have:

$$\left| \frac{\delta^{-2} H^{\text{u}}(0, \delta z_0(v), \delta, \delta \sigma)}{-1 + z_0^2(v)} \right| \leq \frac{\delta K |z_0(v) - 1|^3}{|-1 + z_0^2(v)|} = \frac{8\delta K e^{3v}}{|\cosh v|}.$$

Now, using Lemma 3.9 we have:

$$\frac{1}{|\cosh v|} \leq \frac{1}{K_1 |v \mp i\pi/2|} \leq \frac{1}{K_1 \delta \log(1/\delta)},$$

since $|v \mp i\pi/2| \geq \delta K \log(1/\delta)$ in $D_{\bar{\kappa}, \beta}^{\text{out}}$. Moreover, for $v \in D_{\bar{\kappa}, \beta, T}^{\text{out}}$ it is clear that e^{3v} is bounded. Therefore it is straightforward to see that:

$$\left| \frac{\delta^{-2} H^{\text{u}}(0, \delta z_0(v), \delta, \delta \sigma)}{-1 + z_0^2(v)} \right| \leq \frac{K}{\log(1/\delta)} < \frac{1}{2} \quad (68)$$

if δ is small enough. Then, from (67) and from (68) it is clear that for all $v \in D_{\bar{\kappa}, \beta}^{\text{out}}$:

$$\frac{1}{\left| 1 - \left| \frac{\delta^{-2} H^{\text{u}}(0, \delta z_0(v), \delta, \delta \sigma)}{-1 + z_0^2(v)} \right| \right|} \leq \frac{1}{1 - \frac{1}{2}} = 2.$$

Finally, from (66) and using again Corollary 3.7 it is clear that:

$$|R_1(0)(v)| \leq 2|\delta^{-2} F_1(0, \delta z_0(v), \delta, \delta \sigma)| \leq \begin{cases} \delta K |z_0(v) - 1| & \text{if } v \in D_{\bar{\kappa}, \beta, \infty}^{\text{out}}, \\ \delta K |z_0(v) - 1|^3, & \text{if } v \in D_{\bar{\kappa}, \beta, T}^{\text{out}}, \end{cases}$$

and then from the definition (49) of the norm $\|\cdot\|_{\text{out}}$ we obtain the statement immediately. \square

We enunciate the following technical lemma, which will be very useful in order to prove the second part of Proposition 3.3.

Lemma 3.16 ([Ang93]). *Let E be a complex Banach space, and let $f : B_r \rightarrow B_{\theta r}$ be a holomorphic mapping, where $B_\rho = \{x \in E : \|x\| < \rho\}$.*

If $\theta < 1/2$, then $f|_{B_{\theta r}}$ is a contraction, and hence has a unique fixed point in $B_{\theta r}$.

The following result will allow us to finish the proof of Proposition 3.3.

Lemma 3.17. *Let $\mathcal{F} := L \circ R$ and $B(r)$ the ball of $\mathcal{X}^{\text{out}} \times \mathcal{X}^{\text{out}}$ centered at the origin and of radius $r = 8\|\zeta_0\|_{\text{out}, \times}$. Then, $\mathcal{F} : B(r) \rightarrow B(r/4)$ is well defined. Moreover, there exists a constant K independent of δ such that if $\zeta \in B(r)$:*

$$\|\mathcal{F}(\zeta) - \zeta_0\|_{\text{out}, \times} \leq \frac{1}{\log(1/\delta)} K \|\zeta\|_{\text{out}, \times}.$$

Proof. Note that it is sufficient to prove the inequality. Indeed, suppose that it holds, then taking $\zeta \in B(r)$ and δ sufficiently small we have:

$$\begin{aligned} \|\mathcal{F}(\zeta)\|_{\text{out}, \times} &\leq \|\mathcal{F}(\zeta) - \zeta_0\|_{\text{out}, \times} + \|\zeta_0\|_{\text{out}, \times} \leq \frac{1}{\log(1/\delta)} K \|\zeta\|_{\text{out}, \times} + \|\zeta_0\|_{\text{out}, \times} \\ &\leq \frac{1}{8} \|\zeta\|_{\text{out}, \times} + \|\zeta_0\|_{\text{out}, \times} \leq \frac{1}{8} r + \frac{1}{8} r = \frac{1}{4} r, \end{aligned}$$

that is $\mathcal{F}(\zeta) \in B(r/4)$.

Now, recall that:

$$\mathcal{F}(\zeta) - \zeta_0 = L \circ R(\zeta) - L \circ R(0) = L \circ (R(\zeta) - R(0)),$$

where R was defined in (21). In order to make the proof clearer, we will introduce the following notation:

$$R(\zeta)(v) = S(\zeta)(v) + T(\zeta)(v) \cdot \zeta,$$

where:

$$\begin{aligned} S(\zeta)(v) &= \frac{\delta^{-2} F^u(\delta\zeta, \delta z_0(v), \delta, \delta\sigma)}{1 + \frac{b\eta\bar{\eta} + \delta^{-2} H^u(\delta\zeta, \delta z_0(v), \delta, \delta\sigma)}{-1 + z_0^2(v)}}, \\ T(\zeta)(v) &= \left(\frac{1}{1 + \frac{b\eta\bar{\eta} + \delta^{-2} H^u(\delta\zeta, \delta z_0(v), \delta, \delta\sigma)}{-1 + z_0^2(v)}} - 1 \right) A(v). \end{aligned}$$

Then we have that:

$$R(\zeta)(v) - R(0)(v) = S(\zeta)(v) - S(0)(v) + T(\zeta)(v) \cdot \zeta.$$

Now we shall bound these two last terms separately. We will begin by $S(\zeta) - S(0)$, and we will do it using the mean value theorem:

$$S(\zeta)(v) - S(0)(v) = \int_0^1 DS(\lambda\zeta)(v) d\lambda \cdot \zeta.$$

So we just need to bound $DS(\lambda\zeta)(v)$ with $\lambda \in [0, 1]$. We claim that:

$$|DS(\lambda\zeta)(v)| \leq \frac{K}{\delta \log^2(1/\delta)}. \quad (69)$$

To prove that, we introduce the auxiliary function:

$$\tilde{S}(\phi) = \frac{\delta^{-2} F^u(\phi_1, \phi_2, \phi_3, \phi_4, \phi_5)}{1 + \frac{\delta^{-2} (b\phi_1\phi_2 + H^u(\phi_1, \phi_2, \phi_3, \phi_4, \phi_5))}{-1 + \delta^{-2} \phi_3^2}}.$$

Observe that one has:

$$DS(\lambda\zeta)(v) = \delta \left(\partial_{\phi_1} \tilde{S}(\phi), \partial_{\phi_2} \tilde{S}(\phi) \right). \quad (70)$$

Now, it is clear that \tilde{S} is analytic in the open set:

$$\mathcal{U} := B^3(r_0^u) \times B(\delta_0) \times B(\sigma_0) \cap \left\{ (\phi_1, \phi_2, \phi_3, \phi_4, \phi_5) \in \mathbb{C}^3 \times \mathbb{R}^2 : \left| \frac{\delta^{-2}(b\phi_1\phi_2 + H^u(\phi_1, \phi_2, \phi_3, \phi_4, \phi_5))}{-1 + \delta^{-2}\phi_3^2} \right| < \frac{1}{2} \right\}.$$

For δ small enough this set is not empty since:

$$(0, 0, 0, \delta, 0) \in B^3(r_0^u) \times B(\delta_0) \times B(\sigma_0),$$

and, since $H^u(x, y, z, \delta, \bar{\sigma}) = O_3(x, y, z - \delta, \delta, \bar{\sigma})$ and is analytic in $B^3(r_0^u) \times B(\delta_0) \times B(\sigma_0)$, we have:

$$|\delta^{-2}H^u(0, 0, 0, \delta, 0)| \leq K\delta < \frac{1}{2}.$$

Let $0 < \tilde{r}_0^u \leq r_0^u$ such that $B^3(\tilde{r}_0^u) \times B(\delta_0) \times B(\sigma_0) \subset \mathcal{U}$. Then, by the definition of \mathcal{U} , the fact that F^u is analytic in \mathcal{U} and that $F^u(x, y, z, \delta, \bar{\sigma}) = O_3(x, y, z - \delta, \delta, \bar{\sigma})$, it is clear that:

$$|\tilde{S}(\phi)| \leq 2\delta^{-2}|F^u(\phi_1, \phi_2, \phi_3, \phi_4, \phi_5)| \leq \delta^{-2}K|(\phi_1, \phi_2, \phi_3 - \delta, \phi_4, \phi_5)|^3.$$

Then taking $\phi \in B^3(\tilde{r}_0^u/2) \times B(\delta_0/2) \times B(\sigma_0/2)$ and $\phi^* = (0, 0, \delta, 0, 0)$, since for δ small enough we have that $\phi - \phi^* \in B^3(\tilde{r}_0^u) \times B(\delta_0) \times B(\sigma_0)$, by Lemma 3.5 we obtain that:

$$\left| \partial_{\phi_i} \tilde{S}_j(\phi) \right| \leq \delta^{-2}K|\phi - \phi^*|^2 = |(\phi_1, \phi_2, \phi_3 - \delta, \phi_4, \phi_5)|^2, \quad i, j = 1, 2 \quad (71)$$

where \tilde{S}_j denotes the j -th component of \tilde{S} .

Note that we can apply (71) to $\phi = (\delta\lambda\zeta, \delta z_0(v), \delta, \delta\sigma)$. Indeed, since $\|\lambda\zeta\|_{\text{out}, \times} \leq \delta^2 K$, it can be easily seen that for δ small enough and $v \in D_{\bar{r}, \beta}^{\text{out}, u}$, we have that $(\delta\lambda\zeta, \delta z_0(v), \delta, \delta\sigma) \in B^3(\tilde{r}_0^u/2) \times B(\delta_0/2) \times B(\sigma_0/2)$, for all $\lambda \in [0, 1]$. Then, using that $|\delta|, |\delta\sigma|, |\delta\lambda\zeta| \leq \delta K|z_0(v) - 1|$, we obtain:

$$\begin{aligned} \left| \partial_{\phi_i} \tilde{S}_j(\delta\lambda\zeta, \delta z_0(v), \delta, \delta\sigma) \right| &\leq \delta^{-2}K|(\delta\lambda\zeta, \delta(z_0(v) - 1), \delta, \delta\sigma)|^2 \\ &\leq K|z_0(v) - 1|^2 \leq \frac{K}{\delta^2 \log^2(1/\delta)}. \end{aligned}$$

Using this last bound in equality (70), bound (69) is clear. Then, (69) and the mean value theorem yield:

$$|S(\zeta)(v) - S(0)(v)| \leq \int_0^1 |DS(\lambda\zeta, v)| d\lambda \cdot |\zeta(v)| \leq \frac{K}{\delta \log^2(1/\delta)} |\zeta(v)|,$$

that is:

$$\|S(\zeta) - S(0)\|_{\text{out}, \times} \leq \frac{K}{\delta \log^2(1/\delta)} \|\zeta\|_{\text{out}, \times}. \quad (72)$$

Now we shall proceed to bound $T(\zeta)(v) \cdot \zeta$. Note that:

$$|\zeta(v)| \leq \|\zeta\|_{\text{out}, \times} |z_0(v) - 1|^\nu \leq r |z_0(v) - 1|^\nu = 8 \|\zeta_0\|_{\text{out}, \times} |z_0(v) - 1|^\nu \leq \delta^2 K |z_0(v) - 1|^\nu, \quad (73)$$

where $\nu = 1$ if $v \in D_{\bar{\kappa}, \beta, \infty}^{\text{out}}$ and $\nu = 3$ otherwise. Then, on one hand if $v \in D_{\bar{\kappa}, \beta, \infty}^{\text{out}}$ the fact that $|z_0(v) - 1|$ is bounded, (20) and (73) yield:

$$\begin{aligned} \left| \frac{b\eta\bar{\eta} + \delta^{-2}H^u(\delta\zeta, \delta z_0(v), \delta, \delta\sigma)}{-1 + z_0^2(v)} \right| &\leq K \left| \frac{\delta^4|z_0(v) - 1|^2 + \delta|(\zeta, z_0(v) - 1, 1, \sigma)|^3}{-1 + z_0^2(v)} \right| \\ &\leq K (\delta^4|z_0(v) - 1|^2 + \delta|z_0(v) - 1|) \\ &\leq \delta K < \frac{1}{2}, \end{aligned} \quad (74)$$

if δ is small enough. On the other hand, if $v \in D_{\bar{\kappa}, \beta, T}^{\text{out}}$, by (20) and (73) again, we obtain for δ small enough:

$$\begin{aligned} \left| \frac{b\eta\bar{\eta} + \delta^{-2}H^u(\delta\zeta, \delta z_0(v), \delta, \delta\sigma)}{-1 + z_0^2(v)} \right| &\leq K \left| \frac{\delta^4|z_0(v) - 1|^6 + \delta|(\zeta, z_0(v) - 1, 1, \sigma)|^3}{-1 + z_0^2(v)} \right| \\ &\leq K (\delta^4|z_0(v) - 1|^4 + \delta|z_0(v) - 1|) \\ &\leq \frac{K}{\log(1/\delta)} < \frac{1}{2}. \end{aligned} \quad (75)$$

Hence, from (74) and (75), using Lemma 3.4 it is clear that for all $v \in D_{\bar{\kappa}, \beta}^{\text{out}}$ we have:

$$\left| \frac{1}{1 + \frac{b\eta\bar{\eta} + \delta^{-2}H^u(\delta\zeta, \delta z_0(v), \delta, \delta\sigma)}{-1 + z_0^2(v)}} - 1 \right| \leq 2.$$

Moreover, by the definition of the matrix A it is straightforward to see that:

$$|A(v)\zeta| \leq \frac{K}{\delta} |\zeta|,$$

and hence:

$$|T(\zeta)(v) \cdot \zeta| = \left| \left(\frac{1}{1 + \frac{b\eta\bar{\eta} + \delta^{-2}H^u(\delta\zeta, \delta z_0(v), \delta, \delta\sigma)}{-1 + z_0^2(v)}} - 1 \right) A(v)\zeta \right| \leq \frac{K}{\delta \log(1/\delta)} |\zeta|,$$

or equivalently:

$$\|T(\zeta) \cdot \zeta\|_{\text{out}, \times} \leq \frac{K}{\delta \log(1/\delta)} \|\zeta\|_{\text{out}, \times}. \quad (76)$$

In conclusion, using (72) and (76) it is clear that:

$$\begin{aligned} \|R(\zeta) - R(0)\|_{\text{out}, \times} &= \|S(\zeta) - S(0) - T(\zeta) \cdot \zeta\|_{\text{out}, \times} \\ &\leq K \|\zeta\|_{\text{out}, \times} \left(\frac{1}{\delta \log^2(1/\delta)} + \frac{1}{\delta \log(1/\delta)} \right) \\ &\leq \frac{K}{\delta \log(1/\delta)} \|\zeta\|_{\text{out}, \times}. \end{aligned}$$

Finally, by Lemma 3.14 we obtain the desired bound:

$$\|L \circ (R(\zeta) - R(0))\|_{\text{out}, \times} \leq \delta K \|R(\zeta) - R(0)\|_{\text{out}, \times} \leq \frac{K}{\log(1/\delta)} \|\zeta\|_{\text{out}, \times}.$$

□

End of the proof of Proposition 3.3. As we already mentioned, the first part of Proposition 3.3 is proved in Lemma 3.15.

On the other hand, note that Lemma 3.16 and Lemma 3.17 imply that the operator $\mathcal{F} = L \circ R$ has a unique fixed point ζ^u in the ball of $\mathcal{X}^{\text{out}} \times \mathcal{X}^{\text{out}}$ of radius $8\|\zeta_0^u\|_{\text{out},\times}$. Then we just need to define $\zeta_1^u = \zeta^u - \zeta_0^u$. It is clear that $\zeta^u = \zeta_0 + \zeta_1$ and that by Lemma 3.17:

$$\begin{aligned} \|\zeta_1^u\|_{\text{out},\times} &= \|\zeta^u - \zeta_0^u\|_{\text{out},\times} = \|\mathcal{F}(\zeta^u) - \mathcal{F}(0)\|_{\text{out},\times} \leq \frac{K}{\log(1/\delta)} \|\zeta^u\|_{\text{out},\times} \\ &\leq \frac{K}{\log(1/\delta)} \|\zeta_0^u\|_{\text{out},\times}, \end{aligned}$$

and then the second part of Proposition 3.3 is clear. \square

From Proposition 3.3 we obtain some solutions ζ^u and ζ^s of systems (22) and (23) respectively. Note that by the definitions of $\mathcal{X}^{\text{out},u}$ and $\mathcal{X}^{\text{out},s}$, and since $\zeta^{u,s}$ belong to the corresponding Banach space, we know that:

$$\lim_{\text{Re } v \rightarrow -\infty} \zeta^u(v) = (0, 0), \quad \lim_{\text{Re } v \rightarrow +\infty} \zeta^s(v) = (0, 0).$$

4 Proof of Theorem 2.10

Again, we will just focus on the proof for the unstable manifold, φ^u , being the one for the stable manifold analogous. We will also omit the superindices u whenever it does not lead to confusion.

Lemma 4.1. *Let $V_{\pm}(u, \delta, \sigma) = z_0^{-1}(z_0(u) - z_{\pm}(\delta, \sigma) \pm 1) - u$, where $z_{\pm}(\delta, \sigma)$ is the third component of the critical point $S_{\pm}(\delta, \sigma)$. Then, for all $u \in D_{\bar{\kappa},\beta}^{\text{out}}$, there exists a constant $C_{V_{\pm}}$ independent of δ such that:*

$$|V_{\pm}(u, \delta, \sigma)| \leq \delta C_{V_{\pm}}.$$

Moreover, given any constant κ , if $u \in D_{\kappa,\beta}^{\text{out}}$, then for $\delta > 0$ sufficiently small:

$$u + V_{\pm}(u, \delta, \sigma) \in D_{\kappa/2,\beta}^{\text{out}}.$$

Proof. Consider the function $f(t) := z_0^{-1}(z_0(u) + t(-z_{\pm}(\delta, \sigma) \pm 1))$. It is clear that $V_{\pm}(u, \delta, \sigma) = f(1) - f(0)$. Moreover, for any $u \in D_{\bar{\kappa},\beta}^{\text{out}}$ and $\delta > 0$, the function f is analytic. Using that:

$$\left| \frac{1}{-1 + z_0^2(u)} \right| = |\cosh^2 u| \leq M \quad \text{if } u \in D_{\bar{\kappa},\beta}^{\text{out}},$$

and that, by Lemma 2.4, $|-z_{\pm}(\delta, \sigma) \pm 1| \leq \delta K$, one can easily see that $|f'(t)| \leq \delta C_{V_{\pm}}$. Then, by the mean value theorem, the first part of the lemma is proved. Moreover, using the bound of $V_{\pm}(u, \delta, \sigma)$ it is straightforward to check that the second part of the lemma also holds. \square

End of the proof of Theorem 2.10. We just need to take $\bar{\kappa} = \kappa/2$. Then, by Lemma 4.1 we know that for $u \in D_{\kappa,\beta}^{\text{out}}$ we have:

$$u + V_{\pm}(u, \delta, \sigma) \in D_{\kappa/2,\beta}^{\text{out}} = D_{\bar{\kappa},\beta}^{\text{out}},$$

and in that domain we know by Proposition 3.3 that the parameterizations ζ^u and ζ^s are defined. Then we just have to define φ^s and φ^u as:

$$\begin{aligned}\varphi^s(u) &= \zeta^s(u + V_-(u, \delta, \sigma)) + \zeta_-(\delta, \sigma), \\ \varphi^u(u) &= \zeta^u(u + V_+(u, \delta, \sigma)) + \zeta_+(\delta, \sigma),\end{aligned}\quad u \in D_{\kappa, \beta}^{\text{out}} \quad (77)$$

where $\zeta_{\pm}(\delta, \sigma) = (\eta_{\pm}(\delta, \sigma), \bar{\eta}_{\pm}(\delta, \sigma))$, and η_+ , $\bar{\eta}_+$ where defined in (16) (and the definition for η_- and $\bar{\eta}_-$ is analogous). It is clear, as we pointed out in Subsection 2.2.1, that both $\varphi^s(u)$ and $\varphi^u(u)$ satisfy system (30), and that they are the parameterizations of the stable and unstable manifolds of $S_-(\delta, \sigma)$ and $S_+(\delta, \sigma)$ respectively.

Finally, note that, for $u \in D_{\kappa, \beta}^{\text{out}}$, one has $|\varphi^{u,s}(u)||z_0(u) - 1|^3 \leq \delta^2 K$ for some constant K . Indeed, we have:

$$|\varphi^{u,s}(u)||z_0(u) - 1|^3 \leq |\zeta^{u,s}(u + V_{\pm}(u, \delta, \sigma))||z_0(u) - 1|^3 + |\zeta_{\pm}(\delta, \sigma)||z_0(u) - 1|^3.$$

Now, on one hand, by Proposition 3.3 and using that for $u \in D_{\kappa, \beta}^{\text{out}}$:

$$\left| \frac{z_0(u) - 1}{z_0(u + V_{\pm}(\delta, \sigma)) - 1} \right| \leq \frac{K}{1 - \log(1/\delta)},$$

we have:

$$\begin{aligned}|\zeta^{u,s}(u + V_{\pm}(u, \delta, \sigma))||z_0(u) - 1|^3 &\leq K|\zeta^{u,s}(u + V_{\pm}(u, \delta, \sigma))||z_0(u) - 1|^3 \\ &\leq \|\zeta^{u,s}\|_{\text{out}}^{u,s} \\ &\leq \delta^2 K.\end{aligned}$$

On the other hand, recall that $\zeta_{\pm}(\delta, \sigma) = (\eta_{\pm}(\delta, \sigma), \bar{\eta}_{\pm}(\delta, \sigma))$, where:

$$\eta_{\pm}(\delta, \sigma) = x_{\pm}(\delta, \sigma) + iy_{\pm}(\delta, \sigma),$$

and then by Lemma 2.4. Hence, since $|\cosh u|$ is bounded in $D_{\kappa, \beta}^{\text{out}}$, we obtain:

$$|\zeta_{\pm}(\delta, \sigma) \cosh^3 u| \leq \delta^2 K,$$

and thus the claim is clear. \square

5 Sketch of the proof of Theorem 2.12

In this section we present the main ideas of how Theorem 2.12 is proved. As we already mentioned, the proof is analogous as the one found in [BS08], and hence for more details we refer the reader to that paper.

5.1 Existence of solutions $\Psi_0^{u,s}$

First we will introduce the Banach spaces in which we will work. For $* = u, s$, we define:

$$\mathcal{X}_{\nu}^{\text{in},*} = \{\phi : \mathcal{D}_{\beta_0, \rho}^{\text{in},*} \rightarrow \mathbb{C}, \phi \text{ analytic}, \|\phi\|_{\text{in}, \nu}^{u,s} := \sup_{s \in \mathcal{D}_{\beta_0, \rho}^{\text{in},*}} |s^{\nu} \phi(s)| < \infty\}.$$

As usual, in the product space $\mathcal{X}_\nu^{\text{in},*} \times \mathcal{X}_\nu^{\text{in},*}$ we will take the norm:

$$\|(\phi_1, \phi_2)\|_{\text{in}, \nu, \times}^{\text{u}, \text{s}} = \|\phi_1\|_{\text{in}, \nu}^{\text{u}, \text{s}} + \|\phi_2\|_{\text{in}, \nu}^{\text{u}, \text{s}}. \quad (78)$$

Now, if we call $\Psi = (\psi, \bar{\psi})$ the solutions of (33), $F = (F_1, F_2)$ and define:

$$h_0 = \lim_{\text{Re } s \rightarrow \infty} s^3 H(0, 0, -s^{-1}, 0, 0), \quad (79)$$

$$\tilde{h}(\Psi, s) = s^2 [b\psi\bar{\psi} + H(\Psi, -s^{-1}, 0, 0)], \quad (80)$$

$$\tilde{\mathcal{A}}(s) = \begin{pmatrix} -(\alpha_0 - cs^{-1})i + ds^{-1} & 0 \\ 0 & (\alpha_0 - cs^{-1})i + ds^{-1} \end{pmatrix}, \quad (81)$$

and

$$\mathcal{R}(\Psi)(s) = \left(\frac{1}{1 + \tilde{h}(\Psi, s)} - \frac{1}{1 + h_0 s^{-1}} \right) \tilde{\mathcal{A}}(s)\Psi + \frac{F(\Psi, -s^{-1}, 0, 0)}{1 + \tilde{h}(\Psi, s)}, \quad (82)$$

then system (33) can be written as:

$$\frac{d\Psi}{ds} = \frac{1}{1 + h_0 s^{-1}} \tilde{\mathcal{A}}(s)\Psi + \mathcal{R}(\Psi)(s). \quad (83)$$

Lemma 5.1. *A fundamental matrix of the linear homogeneous system*

$$\frac{d\Psi}{ds} = \frac{1}{1 + h_0 s^{-1}} \tilde{\mathcal{A}}(s)\Psi,$$

is:

$$\mathcal{M}(s) = \begin{pmatrix} m_1(s) & 0 \\ 0 & m_2(s) \end{pmatrix} = s^d (1 + h_0 s^{-1})^d \begin{pmatrix} e^{-i(\alpha_0 s + \beta(s))} & 0 \\ 0 & e^{i(\alpha_0 s + \beta(s))} \end{pmatrix}, \quad (84)$$

where $\beta(s) = -(c + \alpha_0 h_0) \log(s(1 + h_0 s^{-1}))$.

The functional equation that $\Psi_0^{\text{u}, \text{s}}$ have to satisfy is the following:

$$\Psi_0^{\text{u}, \text{s}}(s) = \mathcal{M}(s) \int_{\mp\infty}^0 \mathcal{M}(s+t)^{-1} \mathcal{R}(\Psi_0^{\text{u}, \text{s}})(s+t) dt, \quad (85)$$

where \mathcal{R} was defined in (82), and $+\infty$ corresponds to the stable case and $-\infty$ to the unstable one. For functions $\Phi \in \mathcal{X}_\nu^{\text{in},*} \times \mathcal{X}_\nu^{\text{in},*}$, we introduce the linear operators:

$$\mathcal{B}^{\text{u}, \text{s}}(\Phi)(s) = \mathcal{M}(s) \int_{\mp\infty}^0 \mathcal{M}(s+t)^{-1} \Phi(s+t) dt,$$

so that the fixed point equation (85) can be written as:

$$\Psi_0^{\text{u}, \text{s}} = \mathcal{F}^{\text{u}, \text{s}}(\Psi_0^{\text{u}, \text{s}}) := \mathcal{B}^{\text{u}, \text{s}} \circ \mathcal{R}(\Psi_0^{\text{u}, \text{s}}). \quad (86)$$

The main result in this subsection, which is equivalent to item 1 of Theorem 2.12, is the following:

Proposition 5.2. *Given $\beta_0 > 0$, there exists ρ big enough such that system (83) has two solutions $\Psi_0^{u,s}$ belonging to $\mathcal{X}_\nu^{\text{in},*} \times \mathcal{X}_\nu^{\text{in},*}$, $*$ = u, s, of the form:*

$$\Psi_0^{u,s} = \Psi_{0,0}^{u,s} + \Psi_{0,1}^{u,s},$$

with $\Psi_{0,0}^{u,s} = \mathcal{B}^{u,s} \circ \mathcal{R}(0) \in \mathcal{X}_3^{\text{in},*} \times \mathcal{X}_3^{\text{in},*}$ and $\Psi_{0,1}^{u,s} \in \mathcal{X}_4^{\text{in},*} \times \mathcal{X}_4^{\text{in},*}$. We also have that $\|\Psi_{0,1}^{u,s}\|_{\text{in},3,\times}^{u,s} < \|\Psi_{0,0}^{u,s}\|_{\text{in},3,\times}^{u,s}$.

Moreover they are the unique solutions of (83) satisfying the asymptotic condition $\lim_{\text{Re } s \rightarrow \mp\infty} \Psi_0^{u,s}(s) = 0$, where $-$ corresponds to u and $+$ to s.

This proposition is proved in [BS08] in the case $d = 1$, and the case $d \neq 1$ can be proved identically.

5.2 Asymptotic expression for the difference $\Delta\Psi_0$

Below we sketch how the formula (35) can be found, which is an adaptation of the results of [BS08] for the case $d \neq 1$.

The first step is to realize that, since Ψ_0^s and Ψ_0^u satisfy equation (83), its difference $\Delta\Psi_0 = (\Delta\psi_0, \Delta\bar{\psi}_0)$ satisfies the following homogeneous equation:

$$\frac{d\Delta\Psi}{ds} = \left[\frac{1}{1+h_0s^{-1}} \tilde{\mathcal{A}}(s) + \tilde{\mathcal{R}}(s) \right] \Delta\Psi, \quad (87)$$

where $\tilde{\mathcal{R}}$ is the matrix defined by:

$$\tilde{\mathcal{R}}(s) = \int_0^1 D\mathcal{R}(\Psi_0^s(s) + \lambda(\Psi^u(s) - \Psi^s(s))) d\lambda,$$

and \mathcal{R} was defined in (82). Any analytic solution of equation (87) that is bounded in $E_{\beta_0,\rho}$ can be written as the following integral equation, which is analogous to the one introduced in [BS08]:

$$\Delta\psi_0(s) = s^d(1+h_0s^{-1})^d e^{-i(\alpha s + \beta(s))} \left[\kappa_0 + \int_{-i\rho}^s \frac{e^{i(\alpha t + \beta(t))}}{t^d(1+h_0t^{-1})^d} \langle \tilde{\mathcal{R}}_1(t), \Delta\Psi_0(t) \rangle dt \right], \quad (88)$$

$$\Delta\bar{\psi}_0(s) = s^d(1+h_0s^{-1})^d e^{i(\alpha s + \beta(s))} \int_{-i\infty}^s \frac{e^{-i(\alpha t + \beta(t))}}{t^d(1+h_0t^{-1})^d} \langle \tilde{\mathcal{R}}_2(t), \Delta\Psi_0(t) \rangle dt, \quad (89)$$

where $\beta(s) = -(c + \alpha h_0) \log(s(1+h_0s^{-1}))$.

Now we define the linear operator \mathcal{G} by the expression:

$$\mathcal{G}(\Phi)(s) = s^d(1+h_0s^{-1})^d \begin{pmatrix} e^{-i(\alpha s + \beta(s))} \int_{-i\rho}^s \frac{e^{i(\alpha t + \beta(t))}}{t^d(1+h_0t^{-1})^d} \langle \tilde{\mathcal{R}}_1(t), \Phi(t) \rangle dt \\ e^{i(\alpha s + \beta(s))} \int_{-i\infty}^s \frac{e^{-i(\alpha t + \beta(t))}}{t^d(1+h_0t^{-1})^d} \langle \tilde{\mathcal{R}}_2(t), \Phi(t) \rangle dt \end{pmatrix}$$

and the function:

$$\Delta\Psi_{0,0}(s) = s^d(1+h_0s^{-1})^d \begin{pmatrix} \kappa_0 e^{-i(\alpha s + \beta(s))} \\ 0 \end{pmatrix}.$$

Then we can rewrite (88) and (89) in the compact form:

$$\Delta\Psi_0(s) = \Delta\Psi_{0,0}(s) + \mathcal{G}(\Delta\Psi_0)(s). \quad (90)$$

Adapting the steps followed in [BS08], one can see that the operator $\text{Id} - \mathcal{G}$ is invertible in a suitable Banach space, and therefore we can write:

$$\Delta\Psi_0 = (\text{Id} - \mathcal{G})^{-1}(\Delta\Psi_{0,0}) = \sum_{n \geq 0} \mathcal{G}^n(\Delta\Psi_{0,0}). \quad (91)$$

The last step, once we know that $\Delta\Psi_0$ can be obtained from formula (91), is to study how the operator \mathcal{G} and its iterates \mathcal{G}^n act on $\Delta\Psi_{0,0}$. What one can prove is that there exists some constant $\overline{K}(\rho)$ such that:

$$\pi_1 \mathcal{G}(\Delta\Psi_{0,0})(s) = s^d e^{-i(\alpha s + \beta(s))} (\overline{K}(\rho) + O(|s|^{-1})).$$

and that:

$$\pi_2 \mathcal{G}(\Delta\Psi_{0,0})(s) = O\left(|s^{d-2} e^{-i(\alpha s + \beta(s))}|\right),$$

and then, using standard functional analysis, the formula (35) for $\Delta\Psi_0$ is found, thus finishing the proof of Theorem 2.12.

6 Proof of Theorem 2.14

The purpose of this section is mainly to find an asymptotic expression for the difference between the invariant manifolds of system (30) and those of the so-called *inner system* (33). As usual, we will need to define suitable Banach spaces in which we will work.

Let us consider the Banach space:

$$\mathcal{X}^{\text{mch},*} = \left\{ \phi : \mathcal{D}_{\kappa, \beta_1, \beta_2}^{\text{mch},*} \rightarrow \mathbb{C}, \phi \text{ analytic}, \sup_{s \in \mathcal{D}_{\kappa, \beta_1, \beta_2}^{\text{mch},*}} |s|^2 |\phi(s)| < \infty \right\}, \quad * = \text{u, s}$$

with the norm:

$$\|\phi\|_{\text{mch}}^{\text{u,s}} = \sup_{s \in \mathcal{D}_{\kappa, \beta_1, \beta_2}^{\text{mch},*}} |s|^2 |\phi(s)|,$$

and we endow the product space $\mathcal{X}^{\text{mch},*} \times \mathcal{X}^{\text{mch},*}$ with the norm:

$$\|(\phi_1, \phi_2)\|_{\text{mch}, \times}^{\text{u,s}} = \|\phi_1\|_{\text{mch}}^{\text{u,s}} + \|\phi_2\|_{\text{mch}}^{\text{u,s}}.$$

Now we present the main result of this section, which is equivalent to Theorem 2.14:

Proposition 6.1. *Let $\Psi^{\text{u,s}}(s) = \delta\varphi^{\text{u,s}}(\delta s + i\pi/2)$, where $\varphi^{\text{u,s}}$ are the parameterizations given by Theorem 2.10. If $s \in \mathcal{D}_{\kappa, \beta_1, \beta_2}^{\text{mch},*}$, for $* = \text{u, s}$, one has $\Psi(s) = \Psi_0^{\text{u,s}}(s) + \Psi_1^{\text{u,s}}(s)$, where $\Psi_0^{\text{u,s}}$ are the two solutions of the inner system (33) given by Theorem 2.12 and:*

$$\|\Psi_1^{\text{u,s}}\|_{\text{mch}, \times}^{\text{u,s}} \leq \delta^{1-\gamma} K,$$

for some constant K .

Now we shall proceed to prove Proposition 6.1 for the unstable case, which will be done by means of the lemmas and proposition below. The stable case is analogous. In order to simplify the notation, we will omit the superindices u of the domain $\mathcal{D}_{\kappa, \beta_1, \beta_2}^{\text{mch}}$, the Banach space \mathcal{X}^{mch} and the norm $\|\cdot\|_{\text{mch}}$, whenever there is no danger of confusion.

First of all, let us introduce some notation in order to make the proofs clearer. We will call $\Psi = (\psi, \bar{\psi})$ the solutions of (32). Recalling the definitions (81) of $\tilde{\mathcal{A}}(s)$ and (80) of $\tilde{h}(\Psi, s)$, we define:

$$h(\Psi, s, \delta, \sigma) = [b\psi\bar{\psi} + H(\Psi, -s^{-1} + \delta f(\delta s), \delta, \delta\sigma)](s^2 + \delta^{-2}g(\delta^4 s^4)), \quad (92)$$

$$\mathcal{A}(s, \delta, \sigma) = \begin{pmatrix} a_1(s, \delta, \sigma) & 0 \\ 0 & a_2(s, \delta, \sigma) \end{pmatrix} \quad (93)$$

$$X_0(\Psi, s) = \frac{1}{1 + \tilde{h}(\Psi, s)} [\tilde{\mathcal{A}}(s)\Psi + F(\Psi, -s^{-1}, 0, 0)], \quad (94)$$

$$\begin{aligned} X_1(\Psi, s, \delta, \sigma) &= \frac{1}{1 + h(\Psi, s, \delta, \sigma)} [\mathcal{A}(s, \delta, \sigma)\Psi + F(\Psi, -s^{-1} + \delta f(\delta s), \delta, \delta\sigma)] \\ &\quad - \frac{1}{1 + \tilde{h}(\Psi, s)} [\tilde{\mathcal{A}}(s)\Psi + F(\Psi, -s^{-1}, 0, 0)], \end{aligned} \quad (95)$$

where:

$$a_1(s, \delta, \sigma) = -(\alpha + c(-s^{-1} + \delta f(\delta s))i - \delta\sigma + ds^{-1} - \delta df(\delta s)), \quad (96)$$

and $a_2(s, \delta, \sigma) = \overline{a_1(s, \delta, \sigma)}$. Note that $\mathcal{A}(s, 0, \sigma) = \tilde{\mathcal{A}}(s)$, and $h(\Psi, s, 0, \sigma) = \tilde{h}(\Psi, s)$.

Then, the full system (32) can be written as:

$$\frac{d\Psi}{ds} = X_0(\Psi, s) + X_1(\Psi, s, \delta, \sigma), \quad (97)$$

and the inner system (33) reads:

$$\frac{d\Psi}{ds} = X_0(\Psi, s). \quad (98)$$

Let us consider Ψ^u defined as the parameterization of the one-dimensional unstable manifold of system (30) given by Theorem 2.10 in the new coordinates, that is:

$$\Psi^u(s) = \delta\varphi^u(\delta s + i\pi/2),$$

which is a solution of (97). Moreover, consider the solution Ψ_0^u of the inner system (98) given by Theorem 2.12. Then, if we define their difference:

$$\Psi_1^u = \Psi^u - \Psi_0^u, \quad (99)$$

we have that Ψ_1^u satisfies:

$$\begin{aligned} \frac{d\Psi_1^u}{ds} &= X_0(\Psi_0^u + \Psi_1^u, s) + X_1(\Psi_0^u + \Psi_1^u, s, \delta, \delta\sigma) - X_0(\Psi_0^u, s) = \\ &= \frac{1}{1 + h_0 s^{-1}} \tilde{\mathcal{A}}(s)\Psi_1^u + \mathcal{R}(\Psi_1^u, \delta, \sigma)(s) \end{aligned}$$

where h_0 was defined in (79) and:

$$\begin{aligned}
\mathcal{R}(\Psi_1^u, \delta, \sigma)(s) &= X_0(\Psi_0^u + \Psi_1^u, s) - X_0(\Psi_0^u, s) - D_\Psi X_0(\Psi_0^u, s)\Psi_1^u \\
&+ X_1(\Psi_0^u + \Psi_1^u, s, \delta, \sigma) + \left[\frac{1}{1 + \tilde{h}(\Psi_0^u, s)} - \frac{1}{1 + h_0 s^{-1}} \right] \tilde{\mathcal{A}}(s)\Psi_1^u \\
&+ \frac{1}{1 + \tilde{h}(\Psi_0^u, s)} D_\Psi F(\Psi_0^u, s^{-1}, 0, 0)\Psi_1^u \\
&+ D_\Psi \left[\frac{1}{1 + \tilde{h}(\Psi_0^u, s)} \right] (\tilde{\mathcal{A}}(s)\Psi_0^u + F(\Psi_0^u, s^{-1}, 0, 0))\Psi_1^u. \quad (100)
\end{aligned}$$

Now consider the linear operator acting on functions $(\phi_1, \phi_2) \in \mathcal{X}^{\text{mch}} \times \mathcal{X}^{\text{mch}}$:

$$\mathcal{L}(\phi_1, \phi_2)(s) = \mathcal{M}(s) \begin{pmatrix} \int_{\Gamma(s_1, s)} m_1^{-1}(w)\phi_1(w)dw \\ \int_{\Gamma(s_2, s)} m_2^{-1}(w)\phi_2(w)dw \end{pmatrix}, \quad (101)$$

where the matrix $\mathcal{M}(s)$ was defined in (84) and $\Gamma(s_i, s)$ is any curve in $\mathcal{D}_{\kappa, \beta_1, \beta_2}^{\text{mch}}$ going from s_i to s . Note that, since for $w \in \mathcal{D}_{\kappa, \beta_1, \beta_2}^{\text{mch}}$ the functions $m_i(w)^{-1}\phi_i(w)$ are analytic, $i = 1, 2$, by Cauchy's theorem we know that the integrals do not depend on the choice of the curves $\Gamma(s_i, s)$.

With this notation, it is clear that Ψ_1^u satisfies the fixed point equation:

$$\Psi_1^u(s) = \mathcal{I}(c_1, c_2)(s) + \mathcal{L} \circ \mathcal{R}(\Psi_1^u, \delta, \sigma)(s), \quad (102)$$

where:

$$\mathcal{I}(k_1, k_2)(s) = \mathcal{M}(s) \begin{pmatrix} k_1 \\ k_2 \end{pmatrix}, \quad (103)$$

and:

$$c_1 = m_1^{-1}(s_1)\psi_1(s_1), \quad c_2 = m_2^{-1}(s_2)\bar{\psi}_1(s_2). \quad (104)$$

Lemma 6.2. *Let $\Psi^u = (\psi^u, \bar{\psi}^u)$ defined in (99). If $\gamma \in (0, 1)$, then there exists a constant K such that:*

$$|\psi_1^u(s_1)| \leq K\delta^{3(1-\gamma)}, \quad |\bar{\psi}_1^u(s_2)| \leq K\delta^{3(1-\gamma)}.$$

Proof. We will do the case just for ψ_1^u , the other one is analogous. We have: $|\psi_1^u(s_1)| \leq |\psi^u(s_1)| + |\psi_0^u(s_1)|$, so we just have to check that both terms satisfy the bound. On the one hand, since for δ small enough $ia + s_1\delta \in D_{\kappa, \beta, T}^{\text{out}, u}$ (see (24)), by (31) and Theorem 2.10:

$$|\psi^u(s_1)| = |\delta\xi^u(s_1\delta + i\pi/2)| \leq \delta^2 K |z_0(s_1\delta + i\pi/2) - 1|^3 \leq \delta^2 K |s_1\delta|^{-3}.$$

Then using that, by (39), $|s_1\delta| \geq K_1\delta^\gamma$ we obtain immediately that:

$$|\psi_1^u(s_1)| \leq \delta^{3(1-\gamma)} K.$$

On the other hand since, by Proposition 5.2, $\psi_0^u \in \mathcal{X}_3^{\text{in}, u}$, from the definition (78) of the norm $\|\cdot\|_{\text{in}, 3, \times}^u$ we know that:

$$|\psi_0^u(s_1)| \leq \|\psi_0^u\|_{\text{in}, \nu, \times}^u |s_1|^{-3} \leq \delta^{3(1-\gamma)} K,$$

and then the claim is clear. \square

Next lemma is completely analogous to Lemma 3.10, and can be proved in the same way.

Lemma 6.3. *Let $s \in \mathcal{D}_{\kappa, \beta_1, \beta_2}^{\text{mch}}$ and $w = s_1 + t(s - s_1)$, $\tilde{w} = s_2 + t(s - s_2)$, with $t \in [0, 1]$. Then there exists $K \neq 0$ independent of δ such that:*

$$|w|, |\tilde{w}| \geq K|s|.$$

Lemma 6.4. *Let $s \in \mathcal{D}_{\kappa, \beta_1, \beta_2}^{\text{mch}}$ and $w = s_1 + t(s - s_1)$, $\tilde{w} = s_2 + t(s - s_2)$, with $t \in [0, 1]$. Then there exists K independent of δ such that:*

$$\begin{aligned} |m_1(s)m_1^{-1}(w)| &\leq K e^{\alpha(1-t)\text{Im}(s-s_1)}, \\ |m_2(s)m_2^{-1}(\tilde{w})| &\leq K e^{\alpha(1-t)\text{Im}(s_2-s)}, \end{aligned}$$

where m_1 and m_2 are defined in (84).

Proof. We will do just the case for w . We have:

$$m_1(s)m_1^{-1}(w) = \frac{s^d(1+h_0s^{-1})^d}{w^d(1+h_0w^{-1})^d} e^{-i[\alpha(s-w)+\beta(s)-\beta(w)]}.$$

First of all note that by Lemma 6.3 we have that:

$$\left| \frac{s^d(1+h_0s^{-1})^d}{w^d(1+h_0w^{-1})^d} \right| \leq K \left| \frac{1+h_0s^{-1}}{1+h_0w^{-1}} \right|^d.$$

Moreover, for δ small enough we have:

$$|s|^{-1}, |w|^{-1} \leq \frac{K}{\log(1/\delta)} \leq \frac{1}{2|h_0|},$$

and hence:

$$\left| \frac{s^d(1+h_0s^{-1})^d}{w^d(1+h_0w^{-1})^d} \right| \leq K \frac{(1+|h_0s^{-1}|)^d}{(1-|h_0w^{-1}|)^d} \leq K. \quad (105)$$

On the other hand, we have that:

$$\left| e^{-i[\alpha(s-w)+\beta(s)-\beta(w)]} \right| \leq e^{\alpha\text{Im}(s-w)} e^{|\text{Im}\beta(s)|+|\text{Im}\beta(w)|}.$$

Recall that $\beta(s) = -(c + \alpha h_0) \log(s + h_0)$ and therefore:

$$\text{Im}\beta(s) = -(c + \alpha h_0) \arg(s + h_0),$$

obtaining for $\text{Im}\beta(w)$ an analogous expression. It is clear that for $s \in \mathcal{D}_{\kappa, \beta_1, \beta_2}^{\text{mch}}$ we have $\text{Im}s \leq \text{Im}s_1 < 0$, and then, since h_0 is real, we also have that $\text{Im}(s + h_0) < 0$. Consequently, we have $\arg(s + h_0) \in (\pi, 2\pi)$ and hence:

$$|\text{Im}\beta(s)|, |\text{Im}\beta(w)| \leq (c + \alpha|h_0|)2\pi,$$

Then it is clear that:

$$\begin{aligned} \left| e^{-i[\alpha(s-w)+\beta(s)-\beta(w)]} \right| &\leq e^{\alpha\text{Im}(s-w)} e^{4\pi(c+\alpha|h_0|)} \\ &= e^{\alpha(1-t)\text{Im}(s-s_1)} e^{4\pi(c+\alpha|h_0|)} \end{aligned} \quad (106)$$

In conclusion, from (105) and (106) we obtain:

$$|m_1(s)m_1^{-1}(w)| \leq K e^{\alpha(1-t)\text{Im}(s-s_1)}.$$

□

Proposition 6.5. *The operator $\mathcal{L} : \mathcal{X}^{\text{mch}} \times \mathcal{X}^{\text{mch}} \rightarrow \mathcal{X}^{\text{mch}} \times \mathcal{X}^{\text{mch}}$ is well defined and there exists a constant K such that if $\phi \in \mathcal{X}^{\text{mch}} \times \mathcal{X}^{\text{mch}}$, then:*

$$\|\mathcal{L} \circ \phi\|_{\text{mch}, \times} \leq K \|\phi\|_{\text{mch}, \times}.$$

Proof. We will check the bound for the first component. We have:

$$\pi^1 \mathcal{L} \circ \phi(s) = m_1(s) \int_{\Gamma(s_1, s)} m_1^{-1}(w) \phi_1(w) dw.$$

Taking $\Gamma(s_1, s)$ as the segment from s_1 to s and parameterizing it by $\gamma(t) = s_1 + t(s - s_1)$, $t \in [0, 1]$, we have:

$$\begin{aligned} |\pi^1 \mathcal{L} \circ \phi(s)| &\leq |s - s_1| \int_0^1 |m_1(s) m_1^{-1}(s_1 + t(s - s_1)) \phi_1(s_1 + t(s - s_1))| dt \\ &\leq |s_1 - s| K \|\phi_1\|_{\text{mch}} \int_0^1 |m_1(s) m_1^{-1}(s_1 + t(s - s_1))| |s_1 + t(s - s_1)|^{-2} dt. \end{aligned}$$

Using Lemmas 6.3 and 6.4 it is clear that:

$$\begin{aligned} |\pi^1 \mathcal{L} \circ \phi(s)| &\leq |s_1 - s| K \|\phi_1\|_{\text{mch}} |s|^{-2} \left| \int_0^1 e^{\alpha(1-t)\text{Im}(s-s_1)} dt \right| \\ &= \frac{|s - s_1|}{\alpha |\text{Im}(s_1 - s)|} K \|\phi_1\|_{\text{mch}} |s|^{-2} \left| 1 - e^{\alpha \text{Im}(s-s_1)} \right|. \end{aligned}$$

Finally, we note that as $\text{Im}(s - s_1) \leq 0$ we have that $|1 - e^{\alpha \text{Im}(s-s_1)}| \leq 1$. Moreover, from the definition of $\mathcal{D}_{\kappa, \beta_1, \beta_2}^{\text{mch}}$, using standard geometric arguments it is easy to see that there exists a constant $C(\beta_1, \beta_2)$ such that:

$$|s - s_1| \leq C(\beta_1, \beta_2) |\text{Im } s - \text{Im } s_1|.$$

Then it is clear that:

$$|\pi^1 \mathcal{L} \circ \phi(s)| \leq K \|\phi_1\|_{\text{mch}} |s|^{-2}.$$

Therefore:

$$\|\pi^1 \mathcal{L} \circ \phi\|_{\text{mch}} \leq K \|\phi_1\|_{\text{mch}}.$$

□

Lemma 6.6. *Let $\Psi \in \mathcal{X}^{\text{mch}} \times \mathcal{X}^{\text{mch}}$, such that $\|\Psi\|_{\text{mch}, \times} \leq 1$. Then there exists a constant K such that for all $s \in \mathcal{D}_{\kappa, \beta_1, \beta_2}^{\text{mch}}$:*

$$|X_1(\Psi, s, \delta, \sigma)| \leq K \delta |s|^{-2}.$$

Proof. First of all we will rewrite X_1 , which was defined in (95), in a more convenient way:

$$\begin{aligned} X_1(\Psi, s, \delta, \sigma) &= \\ &= \left[\frac{1}{1 + h(\Psi, s, \delta, \sigma)} - \frac{1}{1 + \tilde{h}(\Psi, s)} \right] [\mathcal{A}(s, \delta, \sigma) \Psi + F(\Psi, -s^{-1} + \delta f(\delta s), \delta, \sigma)] \\ &+ \frac{1}{1 + \tilde{h}(\Psi, s)} \left[(\mathcal{A}(s, \delta, \sigma) - \tilde{\mathcal{A}}(s)) \Psi + F(\Psi, -s^{-1} + \delta f(\delta s), \delta, \sigma) - F(\Psi, -s^{-1}, 0, 0) \right], \end{aligned}$$

where $\tilde{h}(\Psi, s)$ was defined in (80), $\tilde{\mathcal{A}}(s)$ in (81), $h(\Psi, s, \delta, \sigma)$ in (92) and $\mathcal{A}(s, \delta, \sigma)$ in (93). In the following we shall bound each term.

Our first claim is that:

$$\left| \left[\frac{1}{1+h(\Psi, s, \delta, \sigma)} - \frac{1}{1+\tilde{h}(\Psi, s)} \right] \right| \leq \delta K. \quad (107)$$

First of all, note that by (92), (19) and $|\Psi(s)| \leq \|\Psi\|_{\text{mch}, \times} |s|^{-2}$ we have:

$$\begin{aligned} |h(\Psi, s, \delta, \sigma)| &\leq (b\|\Psi\|_{\text{mch}, \times}^2 |s|^{-4} + K|s|^{-3}) (|s|^2 + K\delta^2 |s|^4) \\ &\leq K(|s|^{-2} + |s|^{-1} + \delta^2 + \delta^2 |s|) \leq K \left(\frac{1}{\log^2(1/\delta)} + \frac{1}{\log(1/\delta)} + \delta^2 + \delta^{1+\gamma} \right) \\ &\leq \frac{1}{2}. \end{aligned} \quad (108)$$

Note that this bound is also valid for $\tilde{h}(\Psi, s) = h(\Psi, -s^{-1}, 0, 0)$. Then, by Lemma 3.4 we obtain:

$$\begin{aligned} \left| \left[\frac{1}{1+h(\Psi, s, \delta, \sigma)} - \frac{1}{1+\tilde{h}(\Psi, s)} \right] \right| &\leq 4|h(\Psi, s, \delta, \sigma) - \tilde{h}(\Psi, s)| \\ &\leq 4|b\psi\bar{\psi} + H(\Psi, -s^{-1} + \delta f(\delta s), \delta, \delta\sigma)| \delta^{-2} g(\delta^4 s^4) \\ &\quad + 4|H(\Psi, -s^{-1} + \delta f(\delta s), \delta, \delta\sigma) - H(\Psi, -s^{-1}, 0, 0)| |s|^2. \end{aligned} \quad (109)$$

Now, on one hand, we have:

$$|b\psi\bar{\psi} + H(\Psi, -s^{-1} + \delta f(\delta s), \delta, \delta\sigma)| \delta^{-2} g(\delta^4 s^4) \leq K(|s|^{-4} + |s|^{-3}) \delta^2 |s|^4 \leq \delta K. \quad (110)$$

On the other hand, note that:

$$\begin{aligned} &|H(\Psi, -s^{-1} + \delta f(\delta s), \delta, \delta\sigma) - H(\Psi, -s^{-1}, 0, 0)| \\ &\leq \int_0^1 |\partial_{(z, \delta, \sigma)} H(\Psi, -s^{-1} + t\delta f(\delta s), t\delta, t\delta\sigma)| dt \cdot |(\delta f(\delta s), \delta, \delta\sigma)|. \end{aligned}$$

Since for $t \in [0, 1]$ and for δ small enough one has $\phi = (\Psi, -s^{-1} + t\delta f(\delta s), t\delta, t\delta\sigma) \in B^3(r_0/2) \times B(\delta_0/2) \times B(\sigma_0/2)$, from (19) and applying again Lemma 3.5 (with $\phi^* = 0$) we can bound all the derivatives of H by $K|\phi|^2$, and then applying the mean value theorem it is straightforward to see that:

$$\begin{aligned} &|H(\Psi, -s^{-1} + \delta f(\delta s), \delta, \delta\sigma) - H(\Psi, -s^{-1}, 0, 0)| \\ &\leq \int_0^1 K|(\Psi, -s^{-1} + t\delta f(\delta s), t\delta, t\delta\sigma)|^2 dt \cdot |(\delta f(\delta s), \delta, \delta\sigma)| \leq |s|^{-2} K |(\delta f(\delta s), \delta, \delta\sigma)| \\ &\leq \delta |s|^{-2} K, \end{aligned}$$

where we have used that $|\Psi(s)| \leq K|s|^{-2}$. Hence it is clear that:

$$|H(\Psi, -s^{-1} + \delta f(\delta s), \delta, \delta\sigma) - H(\Psi, -s^{-1}, 0, 0)| |s|^2 \leq \delta K \quad (111)$$

Substituting (110) and (111) in inequality (109), the claim (107) is proved.

Our second claim is that:

$$|\mathcal{A}(s, \delta, \sigma)\Psi + F(\Psi, -s^{-1} + \delta f(\delta s), \delta, \sigma)| \leq K|s|^{-2}. \quad (112)$$

This is straightforward to check, since the matrix $\mathcal{A}(s, \delta, \sigma)$ is bounded for $s \in \mathcal{D}_{\kappa, \beta_1, \beta_2}^{\text{mch}}$ (which is clear from (93) and (96)), $\Psi \in \mathcal{X}^{\text{mch}} \times \mathcal{X}^{\text{mch}}$ and that $|F(\Psi, -s^{-1} + \delta f(\delta s), \delta, \sigma)| \leq K|s|^{-3}$.

Our third claim is that:

$$\left| \frac{1}{1 + \tilde{h}(\Psi, s)} \right| \leq 2, \quad (113)$$

which is obvious since, as we already mentioned, $|\tilde{h}(\Psi, s)| \leq 1/2$.

The last claim is that:

$$|(\mathcal{A}(s, \delta, \sigma) - \tilde{\mathcal{A}}(s))\Psi + F(\Psi, -s^{-1} + \delta f(\delta s), \delta, \sigma) - F(\Psi, -s^{-1}, 0, \sigma)| \leq \delta K|s|^{-2}. \quad (114)$$

First, we note that:

$$\mathcal{A}(s, \delta, \sigma) - \tilde{\mathcal{A}}(s) = \begin{pmatrix} \alpha - \alpha_0 + (-1 - ic)\delta f(\delta s) - \delta\sigma & 0 \\ 0 & \alpha - \alpha_0 + (-1 + ic)\delta f(\delta s) - \delta\sigma \end{pmatrix}$$

and since $\alpha - \alpha_0 = O(\delta)$ and $|\delta f(\delta s)| = O(\delta^{1+\gamma})$, it is clear that:

$$|(\mathcal{A}(s, \delta, \sigma) - \tilde{\mathcal{A}}(s))\Psi| \leq \delta K \|\Psi\|_{\text{mch}, \times} |s|^{-2}.$$

On the other hand, using the mean value theorem and Lemma 3.5 it is also easy to see that:

$$\begin{aligned} & |F(\Psi, -s^{-1} + \delta f(\delta s), \delta, \sigma) - F(\Psi, -s^{-1}, 0, \sigma)| \\ & \leq \int_0^1 |D_{(z, \delta)} F(\Psi, -s^{-1} + t\delta f(\delta s), t\delta, \sigma)| dt |(\delta f(\delta s), \delta)| \\ & \leq \delta K |s|^{-2}, \end{aligned}$$

so inequality (114) is clear.

In conclusion, from bounds (107), (112), (113) and (114) we obtain:

$$|X_1(\Psi, s, \delta, \sigma)| \leq \delta K |s|^{-2}$$

□

Now, if in Lemma 6.6 we take $\Psi = \Psi_0^u \in \mathcal{X}^{\text{mch}} \times \mathcal{X}^{\text{mch}}$, noting that $X_1(\Psi_0^u, s, \delta, \sigma) = \mathcal{R}(0, \delta, \sigma)(s)$ (see the definition (100) of \mathcal{R}) and that for ρ big enough $\|\Psi_0\|_{\text{mch}, \times} \leq 1$, we obtain the following corollary:

Corollary 6.7. $\mathcal{R}(0, \delta, \sigma) \in \mathcal{X}^{\text{mch}} \times \mathcal{X}^{\text{mch}}$ and there exists a constant K such that:

$$\|\mathcal{R}(0, \delta, \sigma)\|_{\text{mch}, \times} \leq \delta K.$$

Corollary 6.8. $\mathcal{L} \circ \mathcal{R}(0, \delta, \sigma) \in \mathcal{X}^{\text{mch}} \times \mathcal{X}^{\text{mch}}$ and:

$$\|\mathcal{L} \circ \mathcal{R}(0, \delta, \sigma)\|_{\text{mch}, \times} \leq \delta K.$$

Moreover:

$$\|\mathcal{I}(c_1, c_2) + \mathcal{L} \circ \mathcal{R}(0, \delta, \sigma)\|_{\text{mch}, \times} \leq K\delta^{1-\gamma}.$$

Proof. The first part is a direct consequence of Proposition 6.5 and Corollary 6.7. To prove the second part, recall that:

$$\mathcal{I}(c_1, c_2)(s) = \mathcal{M}(s) \begin{pmatrix} c_1 \\ c_2 \end{pmatrix} = \begin{pmatrix} m_1(s)c_1 \\ m_2(s)c_2 \end{pmatrix},$$

where \mathcal{M} was defined in (84). Focusing on the first component, using (104), we have:

$$m_1(s)c_1 = \frac{m_1(s)}{m_1(s_1)}\psi_1^u(s_1),$$

Then, by Lemmas 6.2 and 6.4 we obtain:

$$|m_1(s)c_1| \leq \delta^{3(1-\gamma)}K e^{-\alpha \text{Im}(s_1-s)} \leq \delta^{3(1-\gamma)}K.$$

For the second component we obtain an analogous bound, and therefore it is clear that:

$$\|\mathcal{I}(c_1, c_2)\|_{\text{mch}, \times} \leq \sup_{s \in \mathcal{D}_{\kappa, \beta_1, \beta_2}^{\text{mch}}} \delta^{3(1-\gamma)}|s|^2 K \leq \delta^{1-\gamma}K.$$

Hence using the first part of the corollary we have:

$$\|\mathcal{I}(c_1, c_2) + \mathcal{L} \circ \mathcal{R}(0, \delta, \sigma)\|_{\text{mch}, \times} \leq \delta^{1-\gamma}K + \delta K \leq \delta^{1-\gamma}K. \quad \square$$

Note that equation (102) is equivalent to:

$$\Psi_1^u = \mathcal{I}(c_1, c_2) + \mathcal{L} \circ \mathcal{R}(0, \delta, \sigma) + \mathcal{L} \circ [\mathcal{R}(\Psi_1^u, \delta, \sigma) - \mathcal{R}(0, \delta, \sigma)], \quad (115)$$

where:

$$\begin{aligned} & \mathcal{L} \circ [\mathcal{R}(\Psi_1^u, \delta, \sigma) - \mathcal{R}(0, \delta, \sigma)] = \\ & = \mathcal{M}(s) \begin{pmatrix} \int_{\Gamma(s_1, s)} m_1^{-1}(w) [\mathcal{R}_1(\Psi_1^u, \delta, \sigma)(w) - \mathcal{R}_1(0, \delta, \sigma)(w)] dw \\ \int_{\Gamma(s_2, s)} m_2^{-1}(w) [\mathcal{R}_2(\Psi_1^u, \delta, \sigma)(w) - \mathcal{R}_2(0, \delta, \sigma)(w)] dw \end{pmatrix}. \end{aligned}$$

Note that:

$$\begin{aligned} & \mathcal{R}(\Psi_1^u, \delta, \sigma)(w) - \mathcal{R}(0, \delta, \sigma)(w) = \int_0^1 D_{\Psi} \mathcal{R}(\lambda \Psi_1^u, \delta, \sigma)(w) d\lambda \Psi_1^u(w) \\ & = \int_0^1 D_{\Psi} \mathcal{R}(\lambda(\Psi^u - \Psi_0^u), \delta, \sigma)(w) d\lambda \Psi_1^u(w). \end{aligned}$$

Now, since we already proved the existence of both parameterizations Ψ^u and Ψ_0^u , we can think of the integral term as independent of Ψ_1^u , that is:

$$\mathcal{R}(\Psi_1^u, \delta, \sigma)(w) - \mathcal{R}(0, \delta, \sigma)(w) = B(w)\Psi_1^u(w),$$

where the matrix $B(w)$ is given by:

$$B(w) = \int_0^1 D_{\Psi} \mathcal{R}(\lambda(\Psi^u - \Psi_0^u), \delta, \sigma)(w) d\lambda.$$

Therefore, for $\Psi \in \mathcal{X}^{\text{mch}} \times \mathcal{X}^{\text{mch}}$, we can define the linear operators:

$$\mathcal{B}(\Psi)(w) = B(w)\Psi(w),$$

and:

$$\mathcal{G}(\Psi)(s) = \mathcal{L} \circ \mathcal{B}(\Psi)(s),$$

and then equation (102) can be rewritten as:

$$(\text{Id} - \mathcal{G})\Psi_1^{\text{u}} = \mathcal{I}(c_1, c_2) + \mathcal{L} \circ \mathcal{R}(0, \delta, \sigma). \quad (116)$$

In the following we will proceed to study this equation. More concretely we will see that the operator $(\text{Id} - \mathcal{G})$ is invertible in $\mathcal{X}^{\text{mch}} \times \mathcal{X}^{\text{mch}}$.

Lemma 6.9. *If $\gamma \in (0, 1)$ and $\Psi \in \mathcal{X}^{\text{mch}} \times \mathcal{X}^{\text{mch}}$, with $\|\Psi\|_{\text{mch}, \times} \leq 1$, then $\mathcal{B}(\Psi) \in \mathcal{X}^{\text{mch}} \times \mathcal{X}^{\text{mch}}$ and there exists a constant K such that:*

$$\|\mathcal{B}(\Psi)\|_{\text{mch}, \times} \leq \frac{K}{\log^2(1/\delta)}.$$

Proof. Recall that:

$$\begin{aligned} \mathcal{R}(\Psi, \delta, \sigma)(w) &= X_0(\Psi_0^{\text{u}} + \Psi, w) - X_0(\Psi_0^{\text{u}}, w) - D_{\Psi}X_0(\Psi_0^{\text{u}}, w)\Psi \\ &+ X_1(\Psi_0^{\text{u}} + \Psi, w, \delta, \sigma) + \left[\frac{1}{1 + \tilde{h}(\Psi_0^{\text{u}}, w)} - \frac{1}{1 + h_0 w} \right] \mathcal{A}(w)\Psi \\ &+ \frac{1}{1 + \tilde{h}(\Psi_0^{\text{u}}, w)} D_{\Psi}F(\Psi_0^{\text{u}}, w^{-1}, 0, 0)\Psi \\ &+ D_{\Psi} \left[\frac{1}{1 + \tilde{h}(\Psi_0^{\text{u}}, w)} \right] (\mathcal{A}(w)\Psi_0^{\text{u}} + F(\Psi_0^{\text{u}}, w^{-1}, 0, 0))\Psi, \end{aligned}$$

and hence:

$$\begin{aligned} D_{\Psi}\mathcal{R}(\Psi, \delta, \sigma)(w) &= D_{\Psi}X_0(\Psi_0^{\text{u}} + \Psi, w) - D_{\Psi}X_0(\Psi_0^{\text{u}}, w) + D_{\Psi}X_1(\Psi_0^{\text{u}} + \Psi, w, \delta, \sigma) \\ &+ \left[\frac{1}{1 + \tilde{h}(\Psi_0^{\text{u}}, w)} - \frac{1}{1 + h_0 w} \right] \mathcal{A}(w) \\ &+ \frac{1}{1 + \tilde{h}(\Psi_0^{\text{u}}, w)} D_{\Psi}F(\Psi_0^{\text{u}}, w^{-1}, 0, 0) \\ &+ D_{\Psi} \left[\frac{1}{1 + \tilde{h}(\Psi_0^{\text{u}}, w)} \right] (\mathcal{A}(w)\Psi_0^{\text{u}} + F(\Psi_0^{\text{u}}, w^{-1}, 0, 0)). \end{aligned}$$

We will see that:

$$|D_{\Psi}\mathcal{R}(\Psi, \delta, \sigma)(w)| \leq \frac{K}{\log^2(1/\delta)}. \quad (117)$$

First of all we claim that:

$$|D_{\Psi}X_0(\Psi_0^{\text{u}} + \Psi, w) - D_{\Psi}X_0(\Psi_0^{\text{u}}, w)| \leq \frac{K}{\log^2(1/\delta)}. \quad (118)$$

This can be shown using the mean value theorem in each column of the matrix $D_\Psi X_0$. For example, we will prove the result for the first one, $D_\psi X_0$. Writing $\Psi_\lambda = \Psi_0^u + \lambda\Psi$, the mean value theorem gives us the following bound:

$$\begin{aligned} |D_\psi X_0(\Psi_0^u + \Psi, w) - D_\psi X_0(\Psi_0^u, w)| &\leq \int_0^1 |D_\Psi D_\psi X_0(\Psi_\lambda, w)| d\lambda |\Psi(w)| \\ &\leq \int_0^1 |D_\Psi D_\psi X_0(\Psi_\lambda, w)| d\lambda \|\Psi\|_{\text{mch}, \times} |w|^{-2} \\ &\leq \int_0^1 |D_\Psi D_\psi X_0(\Psi_\lambda, w)| d\lambda \frac{K \|\Psi\|_{\text{mch}}}{\log^2(1/\delta)} \end{aligned} \quad (119)$$

Then it is clear that in order to prove (118) it is only necessary to prove that the integral is bounded, or equivalently, that the integrand $D_\Psi D_\psi X_0(\Psi_\lambda, w)$ (which is a 2×2 matrix) is bounded for $\lambda \in [0, 1]$. Note that, from (94), fixing $w \in D_{\kappa, \beta_1, \beta_2}^{\text{mch}}$ it is clear that $X_0(\phi, w)$ is bounded and analytic if:

$$\phi \in B^2(\tilde{r}_0) \subset B^2(r_0) \cap \{\phi \in \mathbb{C}^2 : |\tilde{h}(\phi, w)| < 1/2\},$$

for some \tilde{r}_0 . Then, Cauchy's theorem implies that the derivatives of X_0 with respect to ψ and $\bar{\psi}$ are bounded. Hence, applying again the same arguments, we prove that all the derivatives of order two are also bounded. Since for $\Psi \in \mathcal{X}^{\text{mch}}, \times \mathcal{X}^{\text{mch}}$, we have that $\lambda\Psi(w) \in B^2(\tilde{r}_0/2)$ for δ small enough and $\lambda \in [0, 1]$, we obtain that $D_\Psi D_\psi X_0(\Psi_\lambda, w)$ is bounded and thus (118) is proved.

Our next step will be to prove that:

$$|D_\Psi X_1(\Psi_0^u + \Psi, w, \delta, \sigma)| \leq \delta K \leq \frac{K}{\log^2(1/\delta)}. \quad (120)$$

In fact, we will prove the result just for the derivative with respect to ψ , being the one with respect to $\bar{\psi}$ analogous. Note that if $\Psi + \Psi_0^u = (\psi + \psi_0^u, \bar{\psi} + \bar{\psi}_0^u) \in \mathcal{X}^{\text{mch}} \times \mathcal{X}^{\text{mch}}$, then $(\psi + \psi_0^u + |w|^{-2}e^{i\theta}, \bar{\psi} + \bar{\psi}_0^u) \in \mathcal{X}^{\text{mch}} \times \mathcal{X}^{\text{mch}}$ too. Then first using Cauchy's theorem and later Lemma 6.6, we have:

$$\begin{aligned} |D_\psi X_1(\Psi_0^u + \Psi, w, \delta, \sigma)| &\leq \frac{1}{2\pi|w|^{-2}} \int_0^{2\pi} |X_1(\psi + \psi_0^u + |w|^{-2}e^{i\theta}, \bar{\psi} + \bar{\psi}_0^u, \delta, \sigma)| d\theta \\ &\leq \frac{1}{2\pi|w|^{-2}} \int_0^{2\pi} \delta K |w|^{-2} d\theta = \delta K, \end{aligned}$$

and the claim is proved.

Now we claim that:

$$\left| \left[\frac{1}{1 + \tilde{h}(\Psi_0^u, w)} - \frac{1}{1 + h_0 w^{-1}} \right] \mathcal{A}(w) \right| \leq K |w|^{-2} \leq \frac{K}{\log^2(1/\delta)}. \quad (121)$$

Indeed, first note that $\mathcal{A}(w)$ is bounded. On the other hand, we observe that for δ small enough:

$$|\tilde{h}(\Psi_0^u, w)| \leq \frac{1}{2}, \quad |h_0 w|^{-1} \leq \frac{K}{\log(1/\delta)} \leq \frac{1}{2},$$

and then by Lemma 3.4 we obtain that:

$$\left| \frac{1}{1 + \tilde{h}(\Psi_0^u, w)} - \frac{1}{1 + h_0 w^{-1}} \right| \leq 4|\tilde{h}(\Psi_0^u, w) - h_0 w^{-1}| \leq K|w|^{-2}$$

by definition of h_0 , and then bound (121) is clear.

Our next claim is that:

$$\left| \frac{1}{1 + \tilde{h}(\Psi_0^u, w)} D_\Psi F(\Psi_0^u, w^{-1}, 0) \right| \leq 2K|w|^{-2} \leq \frac{K}{\log^2(1/\delta)}. \quad (122)$$

This is quite easy to check using Lemma 3.5 and the fact that $|\Psi_0^u(w)| \leq K|w|^{-3}$.

Finally, we claim that:

$$\left| D_\Psi \left[\frac{1}{1 + \tilde{h}(\Psi_0^u, w)} \right] (\mathcal{A}(w)\Psi_0^u + F(\Psi_0^u, w^{-1}, 0)) \right| \leq K|w|^{-2} \leq \frac{K}{\log^2(1/\delta)}. \quad (123)$$

On one hand, note that $D_\Psi(1 + h(\Psi_0^u, w))^{-1}$ is bounded. Indeed, again we just have to use that $(1 + h(\Psi_0^u, w))^{-1}$ is bounded and analytic in a ball of radius \tilde{r}_0 , and use Cauchy's theorem in a ball of radius $\tilde{r}_0/2$ (where Ψ_0 belongs to) to prove that the derivative with respect to Ψ is bounded. On the other hand, it is clear that:

$$|\mathcal{A}(w)\Psi_0^u| \leq K\|\Psi_0^u\|_{\text{mch}, \times} |w|^{-2},$$

and by (19):

$$|F(\Psi_0^u, w^{-1}, 0, 0)| \leq K|w|^{-3},$$

and then (123) is clear.

With bounds (118), (120), (121), (122) and (123) we obtain that:

$$|B(w)\Psi(w)| \leq \int_0^1 |D_\Psi \mathcal{R}(\lambda\Psi, \delta, \sigma)(w)| d\lambda |\Psi(w)| \leq \frac{K}{\log^2(1/\delta)} |\Psi(w)|,$$

and then it is clear that:

$$\|\mathcal{B}(\Psi)\|_{\text{mch}, \times} \leq \frac{K}{\log^2(1/\delta)} \|\Psi\|_{\text{mch}, \times} \leq \frac{K}{\log^2(1/\delta)},$$

since $\|\Psi\|_{\text{mch}, \times} \leq 1$. □

End of the proof of Proposition 6.1. Using Proposition 6.5 and Lemma 6.9 we immediately obtain:

$$\|\mathcal{G}(\Psi)\|_{\text{mch}, \times} \leq \frac{K}{\log^2(1/\delta)}.$$

Hence, we have:

$$\|\mathcal{G}\| := \max_{\|\Psi\|_{\text{mch}, \times} \leq 1} \{\|\mathcal{G}(\Psi)\|_{\text{mch}, \times}\} \leq \frac{K}{\log^2(1/\delta)},$$

and then it is clear that for δ sufficiently small $\|\mathcal{G}\| < 1$. This fact implies that $\text{Id} - \mathcal{G}$ is invertible in $\mathcal{X}^{\text{mch}} \times \mathcal{X}^{\text{mch}}$. Then equation (116) and Corollary 6.8

yield:

$$\begin{aligned}\|\Psi_1^u\|_{\text{mch},\times} &= \|(\text{Id} - \mathcal{G})^{-1}(\mathcal{I}(c_1, c_2) + \mathcal{L} \circ \mathcal{R}(0, \delta, \sigma))\|_{\text{mch},\times} \\ &\leq \|(\text{Id} - \mathcal{G})^{-1}\| \|\mathcal{I}(c_1, c_2) + \mathcal{L} \circ \mathcal{R}(0, \delta, \sigma)\|_{\text{mch},\times} \\ &\leq K\delta^{1-\gamma},\end{aligned}$$

proving thus Proposition 6.1. \square

7 Proof of Theorem 2.17

As we did in the previous sections, we first need to introduce suitable complex domains and Banach spaces in which we will work. First of all, we define:

$$u_+ = i\left(\frac{\pi}{2} - \kappa\delta \log(1/\delta)\right) = it_+, \quad u_- = i\left(-\frac{\pi}{2} + \kappa\delta \log(1/\delta)\right) = it_-.$$

Now, let $E = \{it \in \mathbb{C} : t \in (t_-, t_+)\}$. We consider the following Banach spaces:

$$\mathcal{X}^{\text{spl}} = \{\phi : E \rightarrow \mathbb{C} : \phi \text{ analytic, } \sup_{it \in E} |e^{\alpha(\pi/2 - |t|)/\delta} \cos^{-d}(t)\phi(it)| < \infty\},$$

with the norm:

$$\|\phi\|_{\text{spl}} = \sup_{it \in E} |e^{\alpha(\pi/2 - |t|)/\delta} \cos^{-d}(t)\phi(it)|. \quad (124)$$

As usual, in the product space $\mathcal{X}^{\text{spl}} \times \mathcal{X}^{\text{spl}}$ we will take the norm:

$$\|(\phi_1, \phi_2)\|_{\text{spl},\times} = \|\phi_1\|_{\text{spl}} + \|\phi_2\|_{\text{spl}}.$$

Now we proceed to prove Lemma 2.19, which was stated in subsection 2.5. To do that we will use the following technical lemma.

Lemma 7.1. *Let $\nu > 1$. Then there exists a constant K such that, if $u \in E$, then:*

$$\left| \int_0^u \frac{1}{|\cosh w|^\nu} dw \right| \leq \frac{K}{\delta^{\nu-1} \log^{\nu-1}(1/\delta)}.$$

Proof of Lemma 2.19. As the matrix \mathcal{A} is diagonal, writing $\mathcal{A}(u) = \text{diag}(a_1(u), a_2(u))$ we have that:

$$\mathcal{M}(u) = e^{\int_0^u \mathcal{A}(w)dw} = \begin{pmatrix} e^{\int_0^u a_1(w)dw} & 0 \\ 0 & e^{\int_0^u a_2(w)dw} \end{pmatrix}.$$

As a_1 and a_2 are conjugate, it is immediate that $m_1(u) = \overline{m_2(u)}$. So let us compute just $m_1(u)$. We have:

$$\begin{aligned}\int_0^u a_1(w)dw &= -\frac{\alpha i}{\delta} \int_0^u \frac{1}{1 + \frac{\delta h_0 z_0^3(w)}{-1+z_0^2(w)}} dw + \sigma \int_0^u \frac{1}{1 + \frac{\delta h_0 z_0^3(w)}{-1+z_0^2(w)}} dw \\ &+ (-d - ic) \int_0^u \frac{1}{1 + \frac{\delta h_0 z_0^3(w)}{-1+z_0^2(w)}} z_0(w) dw \\ &=: I_1(u) + I_2(u) + I_3(u).\end{aligned}$$

Now we shall give an asymptotic expression for each of these integrals separately. Note that since for δ small enough:

$$\left| \frac{\delta h_0 z_0^3(u)}{-1 + z_0^2(u)} \right| \leq \frac{K}{\log(1/\delta)} < 1,$$

we can write:

$$\frac{1}{1 + \frac{\delta h_0 z_0^3(u)}{-1 + z_0^2(u)}} = \sum_{k=0}^{\infty} (-1)^k \left(\frac{\delta h_0 z_0^3(u)}{-1 + z_0^2(u)} \right)^k,$$

which is a convergent series.

Hence, we can rewrite I_1 as:

$$\begin{aligned} I_1(u) &= -\frac{\alpha i}{\delta} \int_0^u \left(1 - \frac{\delta h_0 z_0^3(w)}{-1 + z_0^2(w)} \right) dw \\ &\quad - \frac{\alpha i}{\delta} \int_0^u \left(\frac{1}{1 + \frac{\delta h_0 z_0^3(w)}{-1 + z_0^2(w)}} - 1 + \frac{\delta h_0 z_0^3(w)}{-1 + z_0^2(w)} \right) dw. \end{aligned}$$

Now, note that:

$$\begin{aligned} \left| \frac{\alpha i}{\delta} \int_0^u \left(\frac{1}{1 + \frac{\delta h_0 z_0^3(w)}{-1 + z_0^2(w)}} - 1 + \frac{\delta h_0 z_0^3(w)}{-1 + z_0^2(w)} \right) dw \right| &\leq \frac{K}{\delta} \int_0^u \delta^2 h_0^2 \left| \frac{z_0^3(w)}{-1 + z_0^2(w)} \right|^2 dw \\ &\leq \delta K \int_0^u \frac{1}{|\cosh w|^2} dw \\ &\leq \frac{K}{\log(1/\delta)}, \end{aligned}$$

where in the last inequality we have used Lemma 7.1. Hence we have:

$$\begin{aligned} I_1(u) &= -\frac{\alpha i}{\delta} \int_0^u \left(1 - \frac{\delta h_0 z_0^3(w)}{-1 + z_0^2(w)} \right) dw + O\left(\frac{1}{\log(1/\delta)} \right) \\ &= -\frac{\alpha i u}{\delta} + \alpha h_0 i \left(-\frac{1}{2} \sinh^2 u + \log \cosh u \right) + O\left(\frac{1}{\log(1/\delta)} \right). \end{aligned} \tag{125}$$

In the case of I_2 , we can rewrite it in the following form:

$$I_2(u) = \sigma \int_0^u dw + \sigma \int_0^u \left(\frac{1}{1 + \frac{\delta h_0 z_0^3(w)}{-1 + z_0^2(w)}} - 1 \right) dw.$$

Now, we have:

$$\begin{aligned} \left| \int_0^u \left(\frac{1}{1 + \frac{\delta h_0 z_0^3(w)}{-1 + z_0^2(w)}} - 1 \right) dw \right| &\leq K \int_0^u \left| \frac{\delta h_0 z_0^3(w)}{-1 + z_0^2(w)} \right| dw \leq \delta K \int_0^u \frac{1}{|\cosh w|} dw \\ &\leq \frac{K}{\log(1/\delta)} \int_0^u dw \leq \frac{K}{\log(1/\delta)}, \end{aligned}$$

where we have used that for $u \in E$ one has $|\cosh^{-1} u| \leq \delta^{-1} \log(1/\delta)$ and $|u| \leq \pi/2$. Then, it is clear that:

$$I_2(u) = \sigma \int_0^u dw + O\left(\frac{1}{\log(1/\delta)}\right) = \sigma u + O\left(\frac{1}{\log(1/\delta)}\right). \quad (126)$$

Finally, I_3 can be rewritten as:

$$I_3(u) = (-d - ic) \int_0^u z_0(w) dw + (-d - ic) \int_0^u \left(\frac{1}{1 + \frac{\delta h_0 z_0^3(w)}{-1 + z_0^2(w)}} - 1 \right) z_0(w) dw.$$

Again, we have:

$$\begin{aligned} \left| (-d - ic) \int_0^u \left(\frac{1}{1 + \frac{\delta h_0 z_0^3(w)}{-1 + z_0^2(w)}} - 1 \right) z_0(w) dw \right| &\leq K \int_0^u \left| \frac{\delta h_0 z_0^3(w)}{-1 + z_0^2(w)} \right| z_0(w) dw \\ &\leq \delta K \int_0^u \frac{1}{|\cosh^2 w|} dw \\ &\leq \frac{K}{\log(1/\delta)}, \end{aligned}$$

where in the last inequality we have used Lemma 7.1. Then:

$$\begin{aligned} I_3(u) &= (-d - ic) \int_0^u z_0(w) dw + O\left(\frac{1}{\log(1/\delta)}\right) \\ &= (d + ic) \log \cosh u + O\left(\frac{1}{\log(1/\delta)}\right). \end{aligned} \quad (127)$$

In conclusion, from (125), (126) and (127), the fact that $m_1(u) = e^{I_1(u) + I_2(u) + I_3(u)}$ and that

$$e^{O\left(\frac{1}{\log(1/\delta)}\right)} = 1 + O\left(\frac{1}{\log(1/\delta)}\right),$$

the asymptotic formula (48) is proved. \square

Corollary 7.2. We have:

$$m_1^{-1}(u_+) = \frac{1}{\kappa^d \delta^{d+\kappa\alpha} \log^d(1/\delta)} e^{-\frac{\alpha\pi}{2\delta}} e^{-i\left[\frac{\sigma\pi}{2} + \frac{\alpha h_0}{2} + (c+\alpha h_0) \log \delta\right]} e^{-i(c+\alpha h_0) \log \lambda} \left(1 + O\left(\frac{1}{\log(1/\delta)}\right) \right), \quad (128)$$

where $\lambda = \kappa \log(1/\delta)$. Moreover, $m_2^{-1}(u_-) = \overline{m_1^{-1}(u_+)}$.

Proof. Again, we will prove the asymptotic expression just for $m_1(u_+)$, being the other case analogous. First of all, from formula (48), and taking into account that:

$$\left(1 + O\left(\frac{1}{\log(1/\delta)}\right) \right)^{-1} = 1 + O\left(\frac{1}{\log(1/\delta)}\right)$$

we obtain:

$$m_1^{-1}(u_+) = \cosh^{-d}(u_+) e^{\alpha i u_+ / \delta} e^{-\sigma u_+} e^{-\alpha h_0 i \left[-\frac{1}{2} \sinh^2 u_+ + \log \cosh u_+\right]} e^{-ic \log \cosh u_+} \left(1 + O\left(\frac{1}{\log(1/\delta)}\right) \right). \quad (129)$$

Recall that $u_+ = i\pi/2 - i\kappa\delta \log(1/\delta)$. Then we have:

$$\cosh^{-d}(u_+) = \frac{1}{\kappa^d \delta^d \log^d(1/\delta)} (1 + O(\delta \log(1/\delta))), \quad (130)$$

$$-\frac{1}{2} \sinh^2(u_+) = \frac{1}{2} + O(\delta^2 \log^2(1/\delta)), \quad (131)$$

$$\begin{aligned} \log \cosh(u_+) &= \log(\kappa\delta \log(1/\delta)) + O(\delta^2 \log^2(1/\delta)) \\ &= \log \delta + \log(\kappa \log(1/\delta)) + O(\delta^2 \log^2(1/\delta)). \end{aligned} \quad (132)$$

Moreover, it is clear that:

$$e^{i\alpha u_+/\delta} = e^{-\frac{\alpha\pi}{2\delta}} e^{\alpha\kappa \log(1/\delta)} = e^{-\frac{\alpha\pi}{2\delta}} \frac{1}{\delta^{\kappa\alpha}}. \quad (133)$$

Finally, we have:

$$e^{-\sigma u_+} = e^{-\frac{i\sigma\pi}{2}} (1 + O(\delta \log(1/\delta))). \quad (134)$$

Substituting (130), (131), (132), (133) and (134) in (129) the claim is proved. \square

Note that $\Delta\varphi$ defined in (40), being a solution of (44), satisfies:

$$\Delta\varphi(u) = \mathcal{M}(u) \left[\begin{pmatrix} c_1 \\ c_2 \end{pmatrix} + \begin{pmatrix} \int_{u_+}^u m_1^{-1}(w) \pi^1(\mathcal{B}(w)) \Delta\varphi(w) dw \\ \int_{u_-}^u m_2^{-1}(w) \pi^2(\mathcal{B}(w)) \Delta\varphi(w) dw \end{pmatrix} \right], \quad (135)$$

for some suitable constants c_1 and c_2 .

Proposition 7.3. *Let $\Delta\varphi_0$ be a solution of the homogeneous system (46) with initial conditions at $u = 0$:*

$$\begin{pmatrix} c_1^0 \\ c_2^0 \end{pmatrix} = \begin{pmatrix} m_1^{-1}(u_+) \frac{(-i\lambda)^d}{\delta} e^{-\alpha_0\lambda + i(c+\alpha_0 h_0) \log(-i\lambda)} C_{\text{in}} \\ m_2^{-1}(u_-) \frac{(i\lambda)^d}{\delta} e^{-\alpha_0\lambda - i(c+\alpha_0 h_0) \log(i\lambda)} \overline{C_{\text{in}}} \end{pmatrix}, \quad (136)$$

where $\lambda = \kappa \log(1/\delta)$, $\alpha_0 = \alpha(0)$ and C_{in} is the constant defined in Theorem 2.12. Then, if $C_{\text{in}} \neq 0$, we have that $\Delta\varphi = \Delta\varphi_0 + \Delta\varphi_1$, where $\Delta\varphi_1$ is such that:

$$\|\Delta\varphi_1\|_{\text{spl}, \times} \leq \frac{K \|\Delta\varphi_0\|_{\text{spl}, \times}}{\log(1/\delta)},$$

for some constant K independent of δ .

In the following we will proceed to prove this proposition, which will be possible with the lemmas below. In order to simplify the process, we will introduce the some notation. For $k_1, k_2 \in \mathbb{C}$, we define:

$$\mathcal{J}(k_1, k_2)(u) = \mathcal{M}(u) \begin{pmatrix} k_1 \\ k_2 \end{pmatrix}, \quad (137)$$

where the matrix $\mathcal{M}(u)$ was defined in (47). Note that with this notation we have that $\Delta\varphi_0 = \mathcal{J}(c_1^0, c_2^0)$.

For functions $\phi \in \mathcal{X}^{\text{spl}} \times \mathcal{X}^{\text{spl}}$ we define the following operator:

$$\mathcal{G}(\phi)(u) = \begin{pmatrix} \mathcal{G}_1(\phi)(u) \\ \mathcal{G}_2(\phi)(u) \end{pmatrix} = \begin{pmatrix} m_1(u) \int_{u_+}^u m_1^{-1}(w) \pi^1(\mathcal{B}(w)) \phi(w) dw \\ m_2(u) \int_{u_-}^u m_2^{-1}(w) \pi^2(\mathcal{B}(w)) \phi(w) dw \end{pmatrix}, \quad (138)$$

where the matrix $\mathcal{B}(w)$ is defined in (45), $m_1(w)$ is defined in (48) and $m_2(w) = \overline{m_1(w)}$.

Lemma 7.4. $\Delta\varphi_1 = \Delta\varphi - \Delta\varphi_0$ satisfies:

$$\Delta\varphi_1(u) = \mathcal{J}(c_1 - c_1^0, c_2 - c_2^0)(u) + \mathcal{G}(\Delta\varphi_0)(u) + \mathcal{G}(\Delta\varphi_1)(u). \quad (139)$$

Moreover,

$$|c_1 - c_1^0|, |c_2 - c_2^0| \leq \frac{Ke^{-\frac{\alpha\pi}{2\delta}}}{\delta^{1+d} \log(1/\delta)}. \quad (140)$$

Proof. To prove the first statement we just need to realize that equation (135) can be written as:

$$\Delta\varphi = \mathcal{J}(c_1, c_2) + \mathcal{G}(\Delta\varphi). \quad (141)$$

Then, since $\Delta\varphi = \Delta\varphi_0 + \Delta\varphi_1$ and $\Delta\varphi_0 = \mathcal{J}(c_1^0, c_2^0)$, this last equality yields:

$$\Delta\varphi_1 = \mathcal{J}(c_1, c_2) - \mathcal{J}(c_1^0, c_2^0) + \mathcal{G}(\Delta\varphi_0 + \Delta\varphi_1),$$

and using that the operators \mathcal{J} and \mathcal{G} are linear we obtain equality (139).

Now we proceed to prove bound (140). We will just bound $c_1 - c_1^0$, since the other component is analogous. We will write $\Delta\varphi = (\Delta\xi, \Delta\bar{\xi})$ and $\Delta\varphi_j = (\Delta\xi_j, \Delta\bar{\xi}_j)$, for $j = 0, 1$.

First note that, since $\mathcal{G}_1(\phi)(u_+) = 0$ for all $\phi \in \mathcal{X}^{\text{spl}} \times \mathcal{X}^{\text{spl}}$, equalities (137) and (141) yield:

$$c_1 = m_1^{-1}(u_+) \Delta\xi(u_+).$$

Moreover, since by definition $\Delta\varphi_0(u_+) = \mathcal{J}(c_1^0, c_2^0)(u_+)$, we also have:

$$c_1^0 = m_1^{-1}(u_+) \Delta\xi_0(u_+).$$

Then it is clear that:

$$|c_1 - c_1^0| = |m_1^{-1}(u_+)||\Delta\xi(u_+) - \Delta\xi_0(u_+)|. \quad (142)$$

Now, taking into account that $u_+ \in D_{\kappa, \beta_1, \beta_2}^{\text{mch}, u} \cap D_{\kappa, \beta_1, \beta_2}^{\text{mch}, s}$, from Corollary 2.15 we know that:

$$\Delta\xi(u_+) = \frac{1}{\delta} \left[\Delta\psi_0 \left(\frac{u_+ - i\pi/2}{\delta} \right) + \Delta\psi_1 \left(\frac{u_+ - i\pi/2}{\delta} \right) \right], \quad (143)$$

where we have written $\Delta\psi_j = \psi_j^u - \psi_j^s$, for $j = 0, 1$. Here $\psi_0^{\text{u}, s}$ is the first component of the corresponding solution of the inner system (33), $\Psi_0^{\text{u}, s}$, and $\psi_1^{\text{u}, s}$ satisfy:

$$\frac{1}{\delta} \left| \psi_1^{\text{u}, s} \left(\frac{u_+ - i\pi/2}{\delta} \right) \right| \leq \delta^{-\gamma} \left| \frac{u_+ - i\pi/2}{\delta} \right|^{-2} K = \frac{\delta^{-\gamma} K}{\log^2(1/\delta)} \quad (144)$$

for some constant K . From (142) and (143) we have:

$$|c_1 - c_1^0| \leq |m_1^{-1}(u_+)| \left[\left| \frac{1}{\delta} \Delta\psi_0 \left(\frac{u_+ - i\pi/2}{\delta} \right) - \Delta\xi_0(u_+) \right| + \left| \frac{1}{\delta} \Delta\psi_1 \left(\frac{u_+ - i\pi/2}{\delta} \right) \right| \right]. \quad (145)$$

Now, on one hand, from Corollary 7.2 it is clear that:

$$|m_1^{-1}(u_+)| \leq Ke^{-\frac{\alpha\pi}{2\delta}} \frac{1}{\delta^{d+\kappa\alpha} \log^d(1/\delta)}, \quad (146)$$

where we have used that:

$$\left| e^{-i\left[\frac{\sigma\pi}{2} + \frac{\alpha h_0}{2} + (\alpha h_0 + c) \log \delta\right]} e^{-i(\alpha h_0 + c) \log \lambda} \right| = 1. \quad (147)$$

On the other hand, from definition (136) and the fact that $\Delta\xi_0(u_+) = m_1(u_+)c_1^0$ it is clear that:

$$\Delta\xi_0(u_+) = \frac{(-i\lambda)^d}{\delta} e^{-\alpha\lambda + i(c + \alpha h_0) \log(-i\lambda)} C_{\text{in}},$$

where $\lambda = \kappa \log(1/\delta)$. Then, from (35) in Theorem 2.12 and this last equality we have that:

$$\left| \frac{1}{\delta} \Delta\psi_0 \left(\frac{u_+ - i\pi/2}{\delta} \right) - \Delta\xi_0(u_+) \right| = \left| \frac{(-i\lambda)^d}{\delta} e^{-\alpha\lambda + i(c + \alpha h_0) \log(-i\lambda)} \chi_1(-i\lambda) \right|,$$

where χ_1 is the first component of the function χ in Theorem 2.12. Now, since by this proposition we know that $|\chi_1(s)| \leq K|s|^{-1}$, we have:

$$\begin{aligned} \left| \frac{1}{\delta} \Delta\psi_0 \left(\frac{u_+ - i\pi/2}{\delta} \right) - \Delta\xi_0(u_+) \right| &\leq \frac{\lambda^{d-1}}{\delta} \delta^{\kappa\alpha} |e^{i(c + \alpha h_0) \log(-i\lambda)}| K \\ &\leq \frac{\lambda^{d-1}}{\delta} \delta^{\kappa\alpha} K. \end{aligned} \quad (148)$$

Then, bounds (144), (146) and (148) yield:

$$\begin{aligned} &|m_1^{-1}(u_+)| \left(\left| \frac{1}{\delta} \Delta\psi_0 \left(\frac{u_+ - i\pi/2}{\delta} \right) - \Delta\xi_0(u_+) \right| + \left| \frac{1}{\delta} \Delta\psi_1 \left(\frac{u_+ - i\pi/2}{\delta} \right) \right| \right) \\ &\leq K e^{-\frac{\sigma\pi}{2\delta}} \left(\frac{1}{\delta^{1+d} \log(1/\delta)} + \frac{1}{\delta^{d+\kappa\alpha+\gamma} \log(1/\delta)} \right). \end{aligned} \quad (149)$$

Then, taking $\kappa > 0$ such that $0 < \kappa\alpha < 1 - \gamma$, from (145) and (149) we obtain immediately:

$$|c_1 - c_1^0| \leq K e^{-\frac{\sigma\pi}{2\delta}} \frac{1}{\delta^{1+d} \log(1/\delta)}.$$

□

Lemma 7.5. *Let $k_1, k_2 \in \mathbb{C}$. Then, $\mathcal{J}(k_1, k_2) \in \mathcal{X}^{\text{spl}} \times \mathcal{X}^{\text{spl}}$ and:*

$$\|\mathcal{J}(k_1, k_2)\|_{\text{spl}, \times} = (|k_1| + |k_2|) e^{\frac{\sigma\pi}{2\delta}} \left(1 + O \left(\frac{1}{\log(1/\delta)} \right) \right).$$

Proof. We will bound just the norm of the first component of $\mathcal{J}(k_1, k_2)$, that is $\pi^1 \mathcal{J}(k_1, k_2) = m_1(u)k_1$. For $it \in E$, from Lemma 2.19 we have:

$$\begin{aligned} &|m_1(it)k_1| |\cos^{-d} t e^{\alpha(\pi/2 - |t|)/\delta}| \\ &= |k_1| |e^{\alpha(\pi/2 + t - |t|)/\delta}| |e^{i\sigma t}| |e^{\alpha h_0 i[\sin^2 t/2 + \log \cos t]}| |e^{ic \log \cos t}| \left(1 + O \left(\frac{1}{\log(1/\delta)} \right) \right). \end{aligned}$$

Note that, since t, σ, α and h_0 are real, and $|t| < \pi/2$, we have that $\cos t > 0$ and therefore $\log \cos t$ is real. Moreover, it is clear that $\sin^2 t/2$ is also real. Hence we have that $|e^{i\sigma t}| = |e^{\alpha h_0 i[\sin^2 t/2 + \log \cos t]}| = 1$, and then:

$$|m_1(it)k_1| |\cos^{-d} t e^{\alpha(\pi/2 - |t|)/\delta}| = |k_1| e^{\alpha(\pi/2 + t - |t|)/\delta} \left(1 + O \left(\frac{1}{\log(1/\delta)} \right) \right).$$

Then it is clear that:

$$\begin{aligned} \sup_{it \in E} |m_1(it)k_1| |\cos^{-d} t e^{\alpha(\pi/2-|t|)/\delta}| &= |k_1| e^{\frac{\alpha\pi}{2\delta}} \sup_{it \in E} e^{\alpha(t-|t|)/\delta} \left(1 + O\left(\frac{1}{\log(1/\delta)}\right)\right) \\ &= |k_1| e^{\frac{\alpha\pi}{2\delta}} \left(1 + O\left(\frac{1}{\log(1/\delta)}\right)\right), \end{aligned}$$

and hence:

$$\|\pi^1 \mathcal{J}(k_1, k_2)\|_{\text{sp1}} = |k_1| e^{\frac{\alpha\pi}{2\delta}} \left(1 + O\left(\frac{1}{\log(1/\delta)}\right)\right),$$

obtaining the desired bound. \square

Corollary 7.6.

$$\|\Delta\varphi_0\|_{\text{sp1}, \times} = \frac{1}{\delta^{1+d}} e^{\frac{\pi}{2}(c+\alpha h_0)} (|C_{\text{in}}| + |\overline{C_{\text{in}}}|) \left(1 + O\left(\frac{1}{\log(1/\delta)}\right)\right).$$

Proof. Since $\Delta\varphi_0 = \mathcal{J}(c_1^0, c_2^0)$, we just have to bound c_1^0 and c_2^0 and then use Lemma 7.5. We will just bound c_1^0 , being the other case analogous. Recall that:

$$c_1^0 = m_1^{-1}(u_+) \frac{(-i\lambda)^d}{\delta} e^{-\alpha\lambda + i(c+\alpha h_0)\log(-i\lambda)} C_{\text{in}},$$

with $\lambda = \kappa \log(1/\delta)$. On one hand, from formula (128) and (147) it is clear that:

$$|m_1^{-1}(u_+)| = \frac{1}{\kappa^d \delta^{d+\kappa\alpha} \log^d(1/\delta)} e^{-\frac{\alpha\pi}{2\delta}} \left(1 + O\left(\frac{1}{\log(1/\delta)}\right)\right). \quad (150)$$

On the other hand, noting that:

$$\log(-i\lambda) = \log \lambda - i\frac{\pi}{2}, \quad e^{-\alpha\lambda} = e^{-\alpha\kappa \log(1/\delta)} = \delta^{\kappa\alpha}$$

we have:

$$\begin{aligned} \left| \frac{(-i\lambda)^d}{\delta} e^{-\alpha\lambda + i(c+\alpha h_0)\log(-i\lambda)} \right| &= \frac{\kappa^d \log^d(1/\delta)}{\delta} \delta^{\kappa\alpha} e^{\frac{\pi}{2}(c+\alpha h_0)} \left| e^{i(c+\alpha h_0)\log \lambda} \right| \\ &= \frac{\kappa^d \log^d(1/\delta)}{\delta} \delta^{\kappa\alpha} e^{\frac{\pi}{2}(c+\alpha h_0)}. \end{aligned} \quad (151)$$

From (150) and (151) it is clear that:

$$|c_1^0| = \frac{1}{\delta^{1+d}} e^{\frac{\pi}{2}(c+\alpha h_0)} e^{-\frac{\alpha\pi}{2\delta}} |C_{\text{in}}|,$$

and then the initial claim is proved by Lemma 7.5. \square

Lemma 7.7. *There exists a constant K such that, for all $it \in E$ and $l, j = 1, 2$, the matrix $\mathcal{B} = (b_{lj})$ satisfies:*

$$|b_{lj}(it) \cos^2(t)| \leq \delta K.$$

Proof. Recall that:

$$\mathbb{B}(u) = \int_0^1 D\mathcal{R}(\varphi_\lambda)(u) d\lambda,$$

where \mathcal{R} was defined in (43). Note that $\varphi_\lambda = (1 - \lambda)\varphi^s - \lambda\varphi^u$ and hence, by Theorem 2.10 it is clear that:

$$|\varphi_\lambda(u)| \leq \delta^2 K \cosh^{-3} u. \quad (152)$$

We will prove that for $j = 1, 2$:

$$|\pi^j D\mathcal{R}(\varphi_\lambda)(u)| \leq \frac{\delta K}{|\cosh^2 u|}, \quad (153)$$

and then from the definition of \mathbb{B} and the fact that $\cosh(it) = \cos t$, the statement will be clear. In fact, we will just do the proof for the first entry of the matrix $D\mathcal{R}$, since all the others are analogous. If we compute this entry, we get:

$$\begin{aligned} D_\xi \mathcal{R}_1(\varphi_\lambda)(u) &= D_\xi \left[\frac{\delta^{-2} F_1(\delta\varphi_\lambda, \delta z_0(u), \delta, \delta\sigma)}{1 + \frac{b\xi_\lambda \bar{\xi}_\lambda + \delta^{-2} H(\delta\varphi_\lambda, \delta z_0(u), \delta, \delta\sigma)}{-1 + z_0(u)^2}} \right] \\ &+ \left(\frac{1}{1 + \frac{b\xi_\lambda \bar{\xi}_\lambda + \delta^{-2} H(\delta\varphi_\lambda, \delta z_0(u), \delta, \delta\sigma)}{-1 + z_0^2(u)}} - \frac{1}{1 + \frac{\delta h_0 z_0^3(u)}{-1 + z_0^2(u)}} \right) a_1(u) \\ &+ \frac{-1}{\left(1 + \frac{b\xi_\lambda \bar{\xi}_\lambda + \delta^{-2} H(\delta\varphi_\lambda, \delta z_0(u), \delta, \delta\sigma)}{-1 + z_0^2(u)}\right)^2} \frac{b\bar{\xi}_\lambda + \delta^{-1} D_\xi H(\delta\varphi_\lambda, \delta z_0(u), \delta, \delta\sigma)}{-1 + z_0^2(u)} a_1(u) \xi_\lambda(u). \end{aligned}$$

First we will prove that:

$$\left| D_\xi \left[\frac{\delta^{-2} F_1(\delta\varphi_\lambda, \delta z_0(u), \delta, \delta\sigma)}{1 + \frac{b\xi_\lambda \bar{\xi}_\lambda + \delta^{-2} H(\delta\varphi_\lambda, \delta z_0(u), \delta, \delta\sigma)}{-1 + z_0(u)^2}} \right] \right| \leq \frac{\delta K}{|\cosh^2 u|}. \quad (154)$$

In order to do that, we introduce the auxiliary function:

$$\tilde{F}_1(\phi) = \frac{\delta^{-2} F_1(\phi)}{1 + \frac{\delta^{-2}(b\phi_1\phi_2 + H(\phi))}{-1 + \delta^{-2}\phi_3^2}},$$

where $\phi = (\phi_1, \phi_2, \phi_3, \phi_4, \phi_5)$, which is analytic in the (non-empty) open set:

$$\mathcal{U} := B^3(r_0) \times B(\delta_0) \times B(\sigma_0) \cap \left\{ \phi \in \mathbb{C}^3 \times \mathbb{R}^2 : \left| \frac{\delta^{-2}(b\phi_1\phi_2 + H(\phi))}{-1 + \delta^{-2}\phi_3^2} \right| < \frac{1}{2} \right\}.$$

It is easy to see that, for δ small enough and $u \in D_{\kappa, \beta}^{\text{out}}$, we have that $(\delta\varphi_\lambda(u), \delta z_0(u), \delta, \delta\sigma) \in B^3(\tilde{r}_0/2) \times B(\delta_0/2) \times B(\sigma_0/2)$, where $\tilde{r}_0 < r_0$ is such that $B^3(r_0) \times B(\delta_0) \times B(\sigma_0) \subset \mathcal{U}$. Moreover, it is easy to check that:

$$D_\xi \left[\frac{\delta^{-2} F_1(\delta\varphi_\lambda, \delta z_0(u), \delta, \delta\sigma)}{1 + \frac{b\xi_\lambda \bar{\xi}_\lambda + \delta^{-2} H(\delta\varphi_\lambda, \delta z_0(u), \delta, \delta\sigma)}{-1 + z_0(u)^2}} \right] = \delta D_{\phi_1} \tilde{F}_1(\delta\varphi_\lambda, \delta z_0(u), \delta, \delta\sigma). \quad (155)$$

Now, by definition of \mathcal{U} and using (19) we obtain that:

$$\left| \tilde{F}_1(\phi) \right| \leq 2\delta^{-2} F_1(\phi) \leq \delta^{-2} K |\phi|^3,$$

and then, using Lemma 3.5 with $\phi^* = 0$, it is clear that if $\phi \in B^3(\tilde{r}_0/2) \times B(\delta_0/2) \times B(\sigma_0/2)$, then:

$$\left| D_{\phi_1} \tilde{F}_1(\phi) \right| \leq \delta^{-2} K |\phi|^2.$$

Hence, from (155), we obtain immediately that:

$$\begin{aligned} \left| D_\xi \left[\frac{\delta^{-2} F_1(\delta\varphi_\lambda, \delta z_0(u), \delta, \delta\sigma)}{1 + \frac{b\xi_\lambda \bar{\xi}_\lambda + \delta^{-2} H(\delta\varphi_\lambda, \delta z_0(u), \delta, \delta\sigma)}{-1 + z_0(u)^2}} \right] \right| &\leq \delta^{-1} K |\delta\varphi_\lambda, \delta z_0(u), \delta, \delta\sigma|^2 \quad (156) \\ &\leq \frac{\delta K}{\cosh^2 u}, \quad (157) \end{aligned}$$

where we have used inequality (152). Thus, (154) is proved.

Our next claim is that:

$$\left| \left(\frac{1}{1 + \frac{b\xi_\lambda \bar{\xi}_\lambda + \delta^{-2} H(\delta\varphi_\lambda, \delta z_0(u), \delta, \delta\sigma)}{-1 + z_0^2(u)}} - \frac{1}{1 + \frac{\delta h_0 z_0^3(u)}{-1 + z_0^2(u)}} \right) a_1(u) \right| \leq \frac{\delta^2 K}{|\cosh^3 u|}. \quad (158)$$

First of all note that for δ small enough:

$$\begin{aligned} \left| \frac{b\xi_\lambda \bar{\xi}_\lambda + \delta^{-2} H(\delta\varphi_\lambda, \delta z_0(u), \delta, \delta\sigma)}{-1 + z_0^2(u)} \right| &\leq \frac{K}{\log(1/\delta)} < \frac{1}{2}, \quad (159) \\ \left| \frac{\delta h_0 z_0^3(u)}{-1 + z_0^2(u)} \right| &\leq \frac{K}{\log(1/\delta)} < \frac{1}{2}, \end{aligned}$$

and then by Lemma 3.4, we have:

$$\begin{aligned} &\left| \left(\frac{1}{1 + \frac{b\xi_\lambda \bar{\xi}_\lambda + \delta^{-2} H(\delta\varphi_\lambda, \delta z_0(u), \delta, \delta\sigma)}{-1 + z_0^2(u)}} - \frac{1}{1 + \frac{\delta h_0 z_0^3(u)}{-1 + z_0^2(u)}} \right) \right| \\ &\leq \frac{4}{|-1 + z_0^2(u)|} |b\xi_\lambda \bar{\xi}_\lambda + \delta^{-2} (H(\delta\varphi_\lambda, \delta z_0(u), \delta, \delta\sigma) - \delta^3 h_0 z_0(u))| \\ &\leq \frac{K}{|-1 + z_0^2(u)|} [b|\xi_\lambda| |\bar{\xi}_\lambda| + \delta K (|\varphi_\lambda^3| + |\varphi_\lambda^2 z_0(u)| + |\varphi_\lambda z_0^2(u)|)] \quad (160) \end{aligned}$$

where in the last inequality we have used the definition of h_0 . It is easy to check that, since bound (152) holds, for $u \in E$, we have that:

$$|\delta\varphi_\lambda^3(u)|, |\delta\varphi_\lambda^2(u)z_0(u)|, |\delta\varphi_\lambda(u)z_0^2(u)| \leq \frac{\delta^3 K}{|\cosh^5 u|}.$$

Moreover, we also have that:

$$|\xi_\lambda \bar{\xi}_\lambda| \leq \frac{\delta^4 K}{|\cosh^6 u|} \leq \frac{\delta^3 K}{|\cosh^5 u|},$$

and then (160) yields:

$$\begin{aligned}
& \left| \left(\frac{1}{1 + \frac{b\xi_\lambda \bar{\xi}_\lambda + \delta^{-2} H(\delta\varphi_\lambda, \delta z_0(u), \delta, \delta\sigma)}{-1 + z_0^2(u)}} - \frac{1}{1 + \frac{\delta h_0 z_0^3(u)}{-1 + z_0^2(u)}} \right) \right| \\
& \leq \frac{K}{|-1 + z_0^2(u)| |\cosh^5 u|} \\
& \leq \frac{\delta^3 K}{|\cosh^3 u|}.
\end{aligned}$$

Finally we just need to note that $|a_1(u)| \leq K/\delta$ to obtain bound (158).

Our last claim is:

$$\begin{aligned}
& \left| \frac{1}{\left(1 + \frac{b\xi_\lambda \bar{\xi}_\lambda + \delta^{-2} H(\delta\varphi_\lambda, \delta z_0(u), \delta, \delta\sigma)}{-1 + z_0^2(u)}\right)^2} \frac{b\bar{\xi}_\lambda + \delta^{-1} D_\xi H(\delta\varphi_\lambda, \delta z_0(u), \delta, \delta\sigma)}{-1 + z_0^2(u)} a_1(u) \xi_\lambda(u) \right| \\
& \leq \frac{\delta^2 K}{|\cosh^3 u|}. \tag{161}
\end{aligned}$$

This is quite straightforward to prove, using inequalities (152) and (159), Lemma 3.5 and that $|a_1(u)| \leq K/\delta$.

In conclusion, from bounds (154), (158) and (161) we have:

$$|D_\xi \mathcal{R}_1(u)| \leq K \left(\frac{\delta}{|\cosh^2 u|} + \frac{\delta^2}{|\cosh^3 u|} \right) \leq \frac{\delta K}{|\cosh^2 u|},$$

and thus (153) is proved. \square

Lemma 7.8. *The operator $\mathcal{G} : \mathcal{X}^{\text{spl}} \times \mathcal{X}^{\text{spl}} \rightarrow \mathcal{X}^{\text{spl}} \times \mathcal{X}^{\text{spl}}$ is well defined and, if $\phi \in \mathcal{X}^{\text{spl}} \times \mathcal{X}^{\text{spl}}$, then:*

$$\|\mathcal{G}(\phi)\|_{\text{spl}, \times} \leq \frac{K \|\phi\|_{\text{spl}, \times}}{\log(1/\delta)}.$$

Proof. Again, we will bound just the first component:

$$|\mathcal{G}_1(\phi)(it)| = \left| m_1(it) \int_{t_+}^t m_1^{-1}(iw) \pi^1(\mathcal{B}(iw)(\phi(iw))) dw \right|.$$

Recalling the asymptotic formula (48) it is clear that:

$$|m_1(it)| \leq K \cos^d t e^{\alpha t/\delta}, \quad |m_1^{-1}(iw)| \leq K \cos^{-d} w e^{-\alpha w/\delta}.$$

Using this fact and Lemma 7.7 we obtain:

$$|\mathcal{G}_1(\phi)(it)| \leq K \cos^d t e^{\alpha t/\delta} \int_t^{t_+} \cos^{-d} w e^{-\alpha w/\delta} \frac{\delta K}{\cos^2 w} |\phi(iw)| dw.$$

Then, since $\phi \in \mathcal{X}^{\text{spl}} \times \mathcal{X}^{\text{spl}}$, recalling the definition (124) of the norm $\|\cdot\|_{\text{spl}, \times}$ we have:

$$|\phi(iw)| \leq \|\phi\|_{\text{spl}, \times} \cos^d w e^{-\alpha(\pi/2 - |w|)/\delta},$$

and therefore:

$$|\mathcal{G}_1(\phi)(it)| \leq \delta K \cos^d t e^{\alpha t/\delta} e^{-\frac{\alpha\pi}{2\delta}} \|\phi\|_{\text{spl},\times} \int_t^{t_+} e^{-\alpha(w-|w|)/\delta} \frac{1}{\cos^2 w} dw.$$

It is not difficult to check that for $t \in [t_-, t_+]$, there exists a constant C independent of δ such that:

$$e^{\alpha t/\delta} \int_t^{t_+} e^{-\alpha(w-|w|)/\delta} \frac{1}{\cos^2 w} dw \leq C e^{\alpha|t|/\delta} \frac{1}{\kappa\delta \log(1/\delta)},$$

and then we have that:

$$\|\mathcal{G}_1(\phi)\|_{\text{spl},\times} \leq \frac{K\|\phi\|_{\text{spl},\times}}{\log(1/\delta)},$$

obtaining the desired bound. \square

End of the proof of Proposition 7.3. From Lemma 7.4 we can write:

$$(Id - \mathcal{G})\Delta\varphi_1 = \mathcal{J}(c_1 - c_1^0, c_2 - c_2^0) + \mathcal{G}(\Delta\varphi_0).$$

We note that $\Delta\varphi_1 \in \mathcal{X}^{\text{spl}} \times \mathcal{X}^{\text{spl}}$, although *a priori* its norm is exponentially large with respect to δ . Indeed, we have $\Delta\varphi_1 = \Delta\varphi - \Delta\varphi_0$, and it is clear by Corollary 7.6 that $\Delta\varphi_0 \in \mathcal{X}^{\text{spl}} \times \mathcal{X}^{\text{spl}}$. Moreover, we have:

$$\begin{aligned} |\Delta\varphi(it) \cos^{-d} t e^{\alpha(\pi/2-|t|)/\delta}| &\leq (\|\varphi^u\|_{\text{out},\times}^u + \|\varphi^s\|_{\text{out},\times}^s) |z_0(it) - 1|^3 |\cos^{-d} t| e^{\alpha(\pi/2-|t|)/\delta} \\ &\leq \delta^2 K |\cos^{3-d} t| e^{\alpha(\pi/2-|t|)/\delta} \leq \delta^{-(d+1)} e^{\frac{\alpha\pi}{2\delta}} K < \infty, \end{aligned} \quad (162)$$

and thus it is clear that $\Delta\varphi \in \mathcal{X}^{\text{spl}} \times \mathcal{X}^{\text{spl}}$, and hence $\Delta\varphi_1 \in \mathcal{X}^{\text{spl}} \times \mathcal{X}^{\text{spl}}$. Since from Lemma 7.8 we know that $\|\mathcal{G}\| < 1$ for δ small enough, then it is clear that the operator $Id - \mathcal{G}$ is invertible in $\mathcal{X}^{\text{spl}} \times \mathcal{X}^{\text{spl}}$. Therefore we can write:

$$\Delta\varphi_1 = (Id - \mathcal{G})^{-1} [\mathcal{J}(c_1 - c_1^0, c_2 - c_2^0) + \mathcal{G}(\Delta\varphi_0)],$$

and consequently we have:

$$\begin{aligned} \|\Delta\varphi_1\|_{\text{spl},\times} &\leq \|Id - \mathcal{G}\|_{\text{spl},\times}^{-1} [\|\mathcal{J}(c_1 - c_1^0, c_2 - c_2^0)\|_{\text{spl},\times} + \|\mathcal{G}(\Delta\varphi_0)\|_{\text{spl},\times}] \\ &\leq K (\|\mathcal{J}(c_1 - c_1^0, c_2 - c_2^0)\|_{\text{spl},\times} + \|\mathcal{G}(\Delta\varphi_0)\|_{\text{spl},\times}). \end{aligned} \quad (163)$$

Now, from (163) we will be able to improve bound (162), realizing that in fact it is not exponentially large with respect to δ . On one hand, using first Lemma 7.5 and after 7.4, we have:

$$\begin{aligned} \|\mathcal{J}(c_1 - c_1^0, c_2 - c_2^0)\|_{\text{spl},\times} &\leq K (|c_1 - c_1^0| + |c_2 - c_2^0|) e^{\frac{\alpha\pi}{2\delta}} \\ &\leq \frac{K}{\delta^{d+1} \log(1/\delta)}. \end{aligned}$$

Then, from Corollary 7.6 it is clear that, if $\|\Delta\varphi_0\|_{\text{spl},\times} \neq 0$ (which is equivalent to $C_{\text{in}} \neq 0$), we have:

$$\|\mathcal{J}(c_1 - c_1^0, c_2 - c_2^0)\|_{\text{spl},\times} \leq \frac{K\|\Delta\varphi_0\|_{\text{spl},\times}}{\log(1/\delta)}. \quad (164)$$

On the other hand, from Lemma 7.8 we have:

$$\|\mathcal{G}(\Delta\varphi_0)\|_{\text{spl}, \times} \leq \frac{K\|\Delta\varphi_0\|_{\text{spl}, \times}}{\log(1/\delta)}. \quad (165)$$

Substituting (164) and (165) in (163) we obtain the desired bound:

$$\|\Delta\varphi_1\|_{\text{spl}, \times} \leq \frac{K\|\Delta\varphi_0\|_{\text{spl}, \times}}{\log(1/\delta)}.$$

□

End of the Proof of Theorem 2.17. From Proposition 7.3, we know that $\Delta\varphi = \Delta\varphi_0 + \Delta\varphi_1$, with:

$$|\Delta\varphi_1(it)| \leq K \frac{\|\Delta\varphi_0\|_{\text{spl}, \times}}{\log(1/\delta)} e^{-\alpha(\pi/2-|t|)/\delta} |\cos^d t|,$$

and hence by Corollary 7.6 we obtain:

$$|\Delta\varphi_1(it)| \leq \frac{K}{\delta^{d+1} \log(1/\delta)} e^{\frac{\pi}{2}(c+\alpha h_0)} (|C_{\text{in}}| + |\overline{C_{\text{in}}}|) e^{-\alpha(\pi/2-|t|)/\delta} |\cos^d t|.$$

For $t = 0$ this formula gives the bound:

$$|\Delta\varphi_1(0)| \leq \frac{K}{\delta^{d+1} \log(1/\delta)} e^{\frac{\pi}{2}(c+\alpha h_0)} (|C_{\text{in}}| + |\overline{C_{\text{in}}}|) e^{-\frac{\alpha\pi}{2\delta}}. \quad (166)$$

Moreover, by definition we know that $\Delta\varphi_0(0) = (c_1^0, c_2^0)$. Then by (136), Corollary 7.2 and formula (151) we obtain:

$$c_1^0 = \frac{1}{\delta^{d+1}} e^{-\frac{\alpha\pi}{2\delta}} C_{\text{in}} e^{\frac{\pi}{2}(c+\alpha h_0) - i(\frac{\sigma\pi}{2} + \frac{\alpha_0 h_0}{2} + (c+\alpha h_0) \log \delta)} \left(1 + O\left(\frac{1}{\log(1/\delta)}\right) \right), \quad (167)$$

and $c_2^0 = \overline{c_1^0}$. Finally, we just need to realize that, since $\alpha = \alpha_0 + \alpha_1 \delta \sigma + O(\delta^2)$, we have:

$$e^{-\frac{\alpha\pi}{2\delta}} = e^{-\frac{\alpha_0\pi}{2\delta} - \frac{\alpha_1\sigma\pi}{2}} (1 + O(\delta)),$$

and:

$$e^{\frac{\pi}{2}(c+\alpha h_0) - i(\frac{\sigma\pi}{2} + \frac{\alpha_0 h_0}{2} + (c+\alpha h_0) \log \delta)} = e^{\frac{\pi}{2}(c+\alpha_0 h_0) - i(\frac{\sigma\pi}{2} + \frac{\alpha_0 h_0}{2} + (c+\alpha_0 h_0) \log \delta)} (1 + O(\delta)),$$

so that (167) becomes:

$$c_1^0 = \frac{1}{\delta^{d+1}} e^{-\frac{\alpha_0\pi}{2\delta}} C_{\text{in}} e^{\frac{\pi}{2}(c+\alpha_0 h_0 - \sigma\alpha_1) - i(\frac{\sigma\pi}{2} + \frac{\alpha_0 h_0}{2} + (c+\alpha_0 h_0) \log \delta)} \left(1 + O\left(\frac{1}{\log(1/\delta)}\right) \right). \quad (168)$$

Then, from (166) and (168) and the fact that $\Delta\varphi(0) = (c_1^0, c_2^0) + \Delta\varphi_1(0)$ we obtain:

$$\Delta\varphi(0) = \frac{1}{\delta^{d+1}} e^{-\frac{\alpha_0\pi}{2\delta}} e^{\frac{\pi}{2}(c+\alpha_0 h_0 - \sigma\alpha_1)} \left(\left(\begin{array}{c} C_{\text{in}} e^{-i(\frac{\sigma\pi}{2} + \frac{\alpha_0 h_0}{2} + (c+\alpha_0 h_0) \log \delta)} \\ \overline{C_{\text{in}}} e^{i(\frac{\sigma\pi}{2} + \frac{\alpha_0 h_0}{2} + (c+\alpha_0 h_0) \log \delta)} \end{array} \right) + O\left(\frac{1}{\log(1/\delta)}\right) \right).$$

and the theorem is proved. □

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