Approximate solutions of cohomological equations associated with some Anosov flows

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Abstract. The Livshitz theorem reported in 1971 asserts that any C^1 function having zero integrals over all periodic orbits of a topologically transitive Anosov flow is a derivative of another C^1 function in the direction of the flow. Similar results for functions of higher differentiability have also appeared since. In this paper we prove a 'finite version' of the Livshitz theorem for a certain class of Anosov flows on 3-dimensional manifolds which include geodesic flows on negatively curved surfaces as a special case.

1. Notations and statement of the main result

Let X be a compact 3-manifold. A flow $\{\psi'\}(t \in \mathbb{R})$ on X is called *contact* if it preserves a contact form Ω , i.e. a differential 1-form such that $\Omega \wedge d\Omega \neq 0$. In this paper we will be concerned with C^{∞} contact Anosov flows. A primary example of such a flow is a geodesic flow on SM, the unit tangent bundle to a compact surface M provided with a Riemannian metric of negative curvature. We shall introduce some notations and list basic facts about contact Anosov flows.

F1. A flow $\{\psi'\}$ is Anosov, if there exists a continuous $D\psi'$ -invariant splitting of the tangent bundle to X

$$TX = E^0 \oplus E^s \oplus E^u,$$

where E^0 , E^s and E^u are one-dimensional distributions spanned by unit vector fields ξ^0 , ξ^s and ξ^u , and for any Riemannian metric there exist constants a_1 , b_1 , $\alpha > 0$ such that for all $x \in X$ and any positive real number t

$$\begin{aligned} \|D\psi^{t}\xi^{s}(x)\| &\leq a_{1} e^{-\alpha t}, \\ \|D\psi^{t}\xi^{u}(x)\| &\geq b_{1} e^{\alpha t}. \end{aligned}$$
(1.1)

Here D denotes the differential of the flow, and the norm of a tangent vector is defined by the Riemannian metric on X. We shall also need the estimates on the other side which hold for any smooth flow: there exist constants a_2 , b_2 , $\delta > 0$ such that for all $x \in X$ and any positive real number t

$$\begin{aligned} \|D\psi^{t}\xi^{s}(x)\| &\geq a_{2} e^{-\delta t}, \\ \|D\psi^{t}\xi^{u}(x)\| &\leq b_{2} e^{\delta t}. \end{aligned}$$
(1.2)

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Let us denote

$$\chi^{s}(x, t) = \|D\psi^{t}\xi^{s}(x)\|; \quad \chi^{u}(x, t) = \|D\psi^{t}\xi^{u}(x)\|.$$

Let $-\lambda(x, t)$ and $\mu(x, t)$ be the logarithmic derivatives of the functions $\chi^{s}(x, t)$ and $\chi^{u}(x, t)$, i.e.

$$\frac{\partial \chi^{s}(x,t)}{\partial t} = -\lambda(x,t)\chi^{s}(x,t)$$

$$\frac{\partial \chi^{u}(x,t)}{\partial t} = \mu(x,t)\chi^{u}(x,t).$$
(1.3)

We have

$$\lambda(x, t) = -\lim_{\tau \to 0} \frac{\|D\psi^{\tau}\xi^{s}(\psi^{t}x)\| - 1}{\tau} = \Lambda(\psi^{t}x),$$
$$\mu(x, t) = \lim_{\tau \to 0} \frac{\|D\psi^{\tau}\xi^{u}(\psi^{t}x)\| - 1}{\tau} = M(\psi^{t}x).$$

The integral curves of E^0 are the orbits of the flow $\{\psi^i\}$. The integral curves of the distribution $E^s(E^u)$ form the *stable* (*unstable*) foliation which is denoted by $\sigma^s(\sigma^u)$. We denote the distance on X by d, and the distance along the leaves of the foliations σ^s and σ^u by d^s and d^u respectively.

F2. A contact Anosov flow $\{\psi'\}$ preserves the measure on X defined by the volume element $\Omega \wedge d\Omega$, which is sometimes called the Liouville measure. We assume that a Riemannian metric on X is chosen in such a way that the Riemannian volume on X coincides with the Liouville measure.

F3. A contact Anosov flow $\{\psi^i\}$ is topologically transitive, and each leaf of the foliations σ^s and σ^u is uniformly dense, i.e. for any $\rho > 0$ there exists N > 0 such that for any $x \in X$, any $M \ge N$ and $i \in \{s, u\}$ $D^i_M(x) = \{z \in \sigma^i(x) | d^i(x, z) < M\}$ is ρ -dense in X, i.e. intersects every ball in X of radius ρ [1].

F4. The distributions E^s and E^u (and therefore foliations σ^s and σ^u) are of class $C^{2-\epsilon}$ for any $\epsilon > 0$ [6]. In fact, we only use that they are C^1 . The latter fact for geodesic flows was known already to Hopf [4, § 14], [5, § 7]. It follows that $\Lambda(x)$, $M(x) \in C^1(X)$.

We denote the operators of differentiation in the directions of ξ^0 , ξ^s and ξ^u by $\mathcal{D} = \mathcal{D}_0$, \mathcal{D}_s and \mathcal{D}_u respectively. Let α^0 , α^s and α^u be differential 1-forms dual to the vector fields ξ^0 , ξ^s and ξ^u :

$$\alpha^{i}(\xi^{j}) = \delta_{ij}, \quad \text{for } i, j \in \{0, s, u\}.$$

Hereafter C and K with various subscripts will denote positive constants which may depend on the manifold X. The dependence on a parameter, if any, will be specified.

THEOREM 1.1. (Finite Livshitz Theorem.) Let X be a compact 3-manifold, $\{\psi'\}$ be a contact Anosov flow on X, and T > 0. Then for any λ , $0 < \lambda < \alpha/\delta$ there exists a constant $C(\lambda)$ such that if $f \in C^2(X)$, $||f||_{C^2} = 1$, and $\int_{[o]} f \, dt = 0$ for all periodic orbits [o] of $\{\psi'\}$ of length $\leq T$, then there exist F, $h \in C^{1+\lambda}(X)$ such that $f = \mathcal{D}F + h$, and $||h||_{C^1} \leq C(\lambda) T^{-\lambda/(3-\lambda)}$.

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Remarks. 1. Notice that a weak form of Theorem 1.1 (without an explicit estimate of how $||h||_{C^1}$ tends to 0 as $T \to \infty$) follows immediately from the Livshitz[†] theorem [7] and the fact that the unit sphere in C^2 is compact in C^1 (the Ascoli-Arzelà Theorem).

2. For results similar to the Livshitz theorem for functions of higher differentiability see [3], [8] and [6].

2. Construction of a Hölder continuous differential form on X

Let us fix a Riemannian metric on X as in (F2), and define the following functions

$$k^{0}(x)=f(x), k^{s}(x)=-\int_{0}^{\infty}\mathcal{D}_{s}f(\psi^{t}x)\chi^{s}(x,t) dt, k^{u}(x)=-\int_{0}^{-\infty}\mathcal{D}_{u}f(\psi^{t}x)\chi^{u}(x,t) dt.$$

It follows from (1.1) and (1.2) that these integrals converge. We define a differential 1-form $\omega_f = \omega$ associated to the function f by the formula $\omega = \omega^0 + \omega^s + \omega^u$, where $\omega^0 = k^0(x)\alpha^0$, $\omega^s = k^s(x)\alpha^s$, $\omega^u = k^u(x)\alpha^u$. For notational simplicity in most cases we will suppress the dependence ω_f on f. The following theorem holds for all contact Anosov flows.

THEOREM 2.1. The differential form ω_f satisfies a Hölder condition of order λ for any λ , $0 < \lambda < 1$.

Proof. In view of (F4), it is sufficient to prove that each form ω^0 , ω^s and ω^u satisfy a Hölder condition, i.e. that for any λ , $0 < \lambda < 1$, there exists $C_0(\lambda) > 0$ such that for *i*, $j \in \{0, s, u\}$ and $x' \in \sigma^j(x)$ $|k^i(x) - k^i(x')| \le C_0(\lambda) d^j(x, x')^{\lambda}$. We shall make calculations for i = s and leave the other cases to the reader. Let $d^j(x, x') = d$. If j = 0, s we choose T = T(x) such that

$$\chi^s(\mathbf{x}, T(\mathbf{x})) = d. \tag{2.1}$$

If j = u we choose T = T(x) such that

$$d^{u}(\psi^{T}x,\psi^{T}x') = 1.$$
 (2.2)

Let us parametrize the piece of the leaf $\sigma^{u}(x)$ between x and x' by a parameter u as follows: u(x) = 0, $u(x'') = d^{u}(x, x'')$, $x'' \in [x, x']$, $x'' \in \sigma^{u}(x)$, and let $l(u, t) = d^{u}(\psi' x, \psi' x'')$.

It follows from (1.1) and (1.2) that

$$a_2 e^{-\delta(T-t)} \leq d^u(\psi^t x, \psi^t x'') \leq a_1 e^{-\alpha(T-t)}.$$

It follows from (1.3) that for any $x'' \in [x, x']$

$$\chi^{s}(x'',t) = \exp \int_{0}^{t} -\lambda(x'',\tau) d\tau. \qquad (2.3)$$

Therefore

$$\frac{\chi^s(x'',t)}{\chi^s(x,t)} = \exp \int_0^t \left(\lambda(x,\tau) - \lambda(x'',\tau)\right) d\tau \leq \exp C_1 \int_0^t d^u(\psi^\tau x,\psi^\tau x'') d\tau.$$

For our choice of T, (2.2), we have for $0 \le t \le T$:

$$\int_0^t d^u(\psi^{\tau} x, \psi^{\tau} x'') d\tau \leq C_2,$$

and therefore $\chi^{s}(x'', t)/\chi^{s}(x, t) \leq C_3$. The same argument shows that † A phoenetic transliteration of his name, Livčic, appears in the translations of his papers from Russian into English. $\chi^{s}(x,t)/\chi^{s}(x'',t) \leq C_{3}$. Hence

$$C_3^{-1} \le \frac{\chi^s(x'', t)}{\chi^s(x, t)} \le C_3$$
(2.4)

for $0 \le t \le T$ and any $x'' \in [x, x']$. Since the flow $\{\psi'\}$ preserves the Liouville measure (F2), we have $C_4^{-1} \le \chi^s(x'', t)\chi^u(x'', t) \le C_4$, and therefore

$$C_5^{-1} \leq \frac{\chi^u(x'', T)}{\chi^u(x, T)} \leq C_5.$$

We have $\partial l(u(x''), t) / \partial u = ||D\psi'\xi^{u}(x'')|| = \chi^{u}(x'', t)$, and $1 = d^{u}(\psi^{T}x, \psi^{T}x') = l(d, T)$ $= \int_{0}^{d} \frac{\partial l}{\partial u}(u, T) du \le C_{6}d\chi^{u}(x, T) = C_{7}d(\chi^{s}(x, T)^{-1}, (2.5))$

which implies

$$\chi^{s}(x, T) \leq C_{7}d, \chi^{s}(x', T) \leq C_{8}d.$$
 (2.6)

We have

$$\begin{split} |k^{s}(\mathbf{x}) - k^{s}(\mathbf{x}')| &= \left| \int_{0}^{\infty} \left(\mathscr{D}_{s}(f(\psi^{t}\mathbf{x}))\chi^{s}(\mathbf{x},t) - \left(\mathscr{D}_{s}(f(\psi^{t}\mathbf{x}'))\chi^{s}(\mathbf{x}',t) \right) dt \right| \\ &\leq \int_{0}^{\infty} |\mathscr{D}_{s}(f(\psi^{t}\mathbf{x})) - \mathscr{D}_{s}(f(\psi^{t}\mathbf{x}'))|\chi^{s}(\mathbf{x},t) dt \\ &+ \int_{0}^{\infty} |\mathscr{D}_{s}(f(\psi^{t}\mathbf{x})) - \mathscr{D}_{s}(f(\psi^{t}\mathbf{x}'))|\chi^{s}(\mathbf{x},t) dt \\ &\leq \int_{0}^{T} |\mathscr{D}_{s}(f(\psi^{t}\mathbf{x})) - \mathscr{D}_{s}(f(\psi^{t}\mathbf{x}'))|\chi^{s}(\mathbf{x},t) dt \\ &+ \int_{T}^{\infty} |\mathscr{D}_{s}(f(\psi^{t}\mathbf{x})) - \mathscr{D}_{s}(f(\psi^{t}\mathbf{x}'))|\chi^{s}(\mathbf{x},t) dt \\ &+ \int_{T}^{\infty} |\mathscr{D}_{s}(f(\psi^{t}\mathbf{x})) - \mathscr{D}_{s}(f(\psi^{t}\mathbf{x}'))|\chi^{s}(\mathbf{x},t) dt \\ &+ \int_{T}^{\infty} |\mathscr{D}_{s}(f(\psi^{t}\mathbf{x})) - \mathscr{D}_{s}(f(\psi^{t}\mathbf{x}'))|\chi^{s}(\mathbf{x},t) dt \\ &+ \int_{0}^{T} |\mathscr{D}_{s}(f(\psi^{t}\mathbf{x})) - \mathscr{D}_{s}(f(\psi^{t}\mathbf{x}'))|\chi^{s}(\mathbf{x},t) dt \\ &+ \int_{0}^{T} |\mathscr{D}_{s}(f(\psi^{t}\mathbf{x}))| \cdot |\chi^{s}(\mathbf{x},t) - \chi^{s}(\mathbf{x}',t)| dt \\ &+ \int_{0}^{T} |\mathscr{D}_{s}(f(\psi^{t}\mathbf{x}))| \cdot |\chi^{s}(\mathbf{x},t) dt + 2 \int_{T}^{\infty} |\mathscr{D}_{s}(f(\psi^{t}\mathbf{x}'))|\chi^{s}(\mathbf{x},t) dt \\ &+ \int_{T}^{\infty} |\mathscr{D}_{s}(f(\psi^{t}\mathbf{x}))|\chi^{s}(\mathbf{x}',t) dt. \end{split}$$

We claim that $\chi^{j}(x', T) \leq C_{9}d$. For j = u this was proved above (2.6). For j = 0, s this follows from the choice of T, (2.1), and the inequalities $d^{j}(\psi^{t}x, \psi^{t}x') \leq C_{10}d$, (2.7)

and

$$\chi^{s}(x, T) - \chi^{s}(x', T) | \leq C_{11} d^{j}(\psi^{T} x, \psi^{T} x') \leq C_{12} d^{j}$$

It follows from (1.1) that in both cases

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$$T \le C_{13} |\ln d|. \tag{2.8}$$

Thus, (1.3), (2.4), (2.6) and $||f||_{C^2} = 1$ imply that each of the last three integrals is estimated from above by $C_{14} \int_T^\infty \chi^s(x, t) dt \le C_{15} \chi^s(x, T) \le C_{16} d$.

We estimate now the first two integrals. There exists $\theta(t) \in [x, x']$ such that

$$\int_0^T |\mathscr{D}_s(f(\psi^t x)) - \mathscr{D}_s(f(\psi^t x^t))| \chi^s(x, t) dt$$
$$= \int_0^T |\mathscr{D}_s \mathscr{D}_j(f(\psi^t \theta(t)))| d^j(\psi^t x, \psi^t x^t) \chi^s(x, t) dt.$$

Let j = 0, s. The inequalities (1.1) and (1.2) imply that

$$\int_0^T \chi^s(x,t) \, dt \leq C_{17},$$

and using (2.7) we estimate the first integral from above by $C_{18}d$. The second integral in this case is estimated as follows:

$$\int_{0}^{T} |\mathscr{D}_{s}(f(\psi'x'))| \cdot |\chi^{s}(x,t) - \chi^{s}(x',t)| dt \leq C_{19} \int_{0}^{T} d^{j}(\psi'x,\psi'x') dt \leq C_{20} dT$$
$$\leq C_{21} d \cdot |\ln d| \leq C_{21} C_{22}(\lambda) d^{\lambda}$$

for any λ , $0 < \lambda < 1$. The last two inequalities follow from (2.8) and the fact that for any λ , $0 < \lambda < 1$ there exists $C_{22}(\lambda)$ such that $d \cdot |\ln d| \le C_{22}(\lambda) d^{\lambda}$. Now let j = u. A calculation similar to (2.5) gives us

$$d^{u}(\psi' x, \psi' x') = d \cdot \chi^{u}(x_{0}, t) \leq C_{4} d \cdot (\chi^{s}(x_{0}, t))^{-1},$$

where $x_0 \in [x, x']$, $x_0 \in \sigma^u(x)$. This equality, together with (2.4) and (2.8), implies that the first integral in this case is estimated from above by

$$C_{23} \int_0^{\cdot} |d^u(\psi^t x, \psi^t x') \chi^s(x, t) dt \le C_{24} dT \le C_{25} d \cdot |\ln d| \le C_{26}(\lambda) d^{\lambda}$$

for any λ , $0 < \lambda < 1$. The second integral is estimated from above by $C_{27} \int_0^T |\chi^s(x, t) - \chi^s(x', t)| dt$. We use (1.3) and (2.3) to estimate the integrand

$$\begin{aligned} |\chi^{s}(x,t)-\chi^{s}(x',t)| &= \left| \exp \int_{0}^{t} -\lambda(x,\tau) \ d\tau - \exp \int_{0}^{t} -\lambda(x',\tau) \ d\tau \right| \\ &= \left(\exp \int_{0}^{t} -\lambda(x,\tau) \ d\tau \right) \cdot \left| 1 - \exp \int_{0}^{t} (\lambda(x,\tau) - \lambda(x',\tau)) \ d\tau \right| \\ &\leq C_{28} \chi^{s}(x,t) \cdot \left| \int_{0}^{t} (\lambda(x,\tau) - \lambda(x',\tau)) \ d\tau \right| \\ &\leq C_{29} \chi^{s}(x,t) \int_{0}^{t} d^{u} (\psi^{\tau} x, \psi^{\tau} x') \ d\tau \\ &\leq C_{30} \chi^{s}(x,t) \int_{0}^{t} d \cdot (\chi^{s}(x,\tau))^{-1} \ d\tau \\ &\leq C_{31} \chi^{s}(x,t) (\chi^{s}(x,t))^{-1} \cdot d \leq C_{32} d. \end{aligned}$$

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Thus the second integral is estimated by $C_{32} dT \le C_{33} d \cdot |\ln d| \le C_{34}(\lambda) d^{\lambda}$ for any $\lambda, 0 < \lambda < 1$, and the theorem follows.

3. Construction of an ε -dense orbit for the flow $\{\psi^i\}$

THEOREM 3.1. Given $\varepsilon > 0$ sufficiently small, there exists an ε -dense piece of orbit of the flow $\{\psi^i\}$ of length T:

$$\mathcal{O} = \{x \in X, x = \psi^t x_0, 0 \le t \le T\}$$

with $T = C \ln \varepsilon^{-1} / \varepsilon^2$ where the constant C > 0 depends only on the Riemannian metric on the manifold X and the flow $\{\psi^i\}$.

Proof. We prove first that any two points $x, y \in X$ can be ' ε -joined' by a piece of orbit of length $C_1 \ln \varepsilon^{-1}$, i.e. there exist $x', y' \in X$ and a constant $C_1 > 0$ such that $d(x, x') < \varepsilon$, $d(y, y') < \varepsilon$, and $y' = \psi^T x'$ for $T = C_1 \ln \varepsilon^{-1}$. Let ρ be a sufficiently small number which will be specified below. We assume that $\varepsilon < \rho$. By (F3) one can choose a constant N > 0 such that any piece of the leaf of the foliation σ^u of size $M \ge N$ is $\rho/2$ -dense. For $T_1 = \alpha^{-1} \ln (N/b_1 \varepsilon)$ the piece of the leaf $\psi^{T_1}(D_{\varepsilon}^u y) = D_M^u(\psi^{T_1} y)$ is of size M > N, and therefore is $\rho/2$ -dense. Let $T_0 = 2\alpha^{-1} \ln (a_1\rho/\varepsilon)$, and $x_0 = \psi^{-T_0} x$. For small enough ρ there exist $y_0 \in D_M^u(\psi^{T_1} y)$ and $z = \psi' y_0$ with $|t| < \rho$ such that $z \in D_{\rho}^s(x_0)$. We also have $d(\psi^{T_0} z, \psi^{T_0} x_0) = d(\psi^{T_0} z, x) \le a_1 \rho e^{-\alpha T_0} < \varepsilon$. Thus we obtained two points $x' = \psi^{T_0} z$ and $y' = \psi^{-T_1} y_0$ such that $d(x, x') < \varepsilon$, $d(y, y') < \varepsilon$, and $y' = \psi^T x'$. If $\varepsilon < \min(1/a_1\rho, b_1/N, e^{-\rho}, \rho)$ then for some constant $C_1 > 0$ $T = T_0 + T_1 + d(y_0, z) < C_1 \ln \varepsilon^{-1}$.

For each point $x_0 \in X$ we define the following cylinder sets:

$$C_{\rho}(x_0) = \{x = (z, t) \mid z \in S_{\rho}(x_0), -\rho < t < \rho\},$$
(3.1)

where $S_{\rho}(x_0)$ is a 2-dimensional smooth local cross-section transversal to the flow $\{\psi^i\}$ passing through x_0 , and $x = \psi^i z$. To complete the proof of the theorem we choose a cover of X by a finite number of cylinders $C_{\rho}(x_i)$, i = 0, 1, 2, ..., N. Let us choose a smooth coordinate system in each local cross-section $S_{\rho}(x_i)$. Then it makes sense to talk about square lattices in $S_{\rho}(x_i)$ relative to this coordinate system. Definition. We call a set of points in $S_{\rho}(x_i) \varepsilon$ -regular if it is an ε^2 -perturbation of some square lattice in $S_{\rho}(x_i)$ of size $\varepsilon/2$.

For each i = 0, 1, 2, ..., N we choose an ε -regular set $E_i \subset S_\rho(x_i)$, and let $\Lambda_i = \{x \in C_\rho(x_i) \mid z \in E_i\}$. The number of pieces in $\bigcup_{i=0}^N \Lambda_i$ is C_2/ε^2 . We can ' ε^2 -join' them together using the estimate in the beginning of the proof. An application of the Bowen specification theorem [2] gives us a desired ε -dense piece of orbit of length $C \ln \varepsilon^{-1}/\varepsilon^2$ which we denote by \mathcal{O} .

Remark. By the Bowen specification theorem [2] for each i = 0, 1, ..., N, \mathcal{O} contains a subset $\bar{\Lambda}_i$ consisting of a number of pieces approximating pieces of orbits constituting Λ_i . Let $\mathscr{G} = \bigcup_{i=0}^N \bar{\Lambda}_i$. Notice that $\mathscr{G} \cap S_\rho(x_i)$ is also an ε -regular set for each i = 0, ..., N.

4. The proof of Theorem 1.1

Definition. Let r be the injectivity radius of X. We say that a function F defined on \mathscr{C} , a subset of X, is of class $C_K^{1+\lambda}(0 < \lambda < 1, K > 0)$ if there exists a family of linear functions $l_x(v)$ for $x \in X$, $v \in T_x X$ such that for any $x, y \in \mathscr{C}$, d(x, y) < r,

$$|F(y)-F(x)-l_x(v_{xy})| \leq Kd(x,y)^{1+\alpha},$$

where $v_{xy} \in T_x X$ is a tangent vector to the geodesic from x to y (on X) of length d(x, y).

LEMMA 4.1. Let \mathcal{O} be a piece of orbit of the flow $\{\psi^i\}$ of length T, and $f \in C^2(X)$ is such that $\|f\|_{C^2} = 1$ and $\int_{[o]} f \, dt = 0$ for all periodic orbits [o] of $\{\psi^i\}$ of length $\leq T$. We define the following function on \mathcal{O} : for $x = \psi^i x_0$, $0 \leq t \leq T$

$$F(x) = \int_0^t f(\psi^s x_0) \, ds. \tag{4.1}$$

Then for any λ , $0 < \lambda < \alpha/\delta$ there exists $K_0(\lambda)$ such that F(x) is of class $C_{K_0(\lambda)}^{1+\lambda}$ on \mathcal{O} .

Proof. We shall show that the role of the linear function l_x is played by the differential form ω_f introduced in § 2. For j = s, u we define $\sigma^{0,j}(x) = \{y = \psi^t z, -\infty < t < \infty$, for some $z \in \sigma^j(x)\}$; they are called leaves of the weak stable (for j = s) and the weak unstable (for j = u) foliations. Let $d^{0,j}$ denote the distance on $\sigma^{0,j}$, ρ be as in § 3, and $D_{\rho}^{0,j}(x) = \{y \in \sigma^{0,j}(x) | d^{0,j}(x, y) < \rho\}$. Suppose $x_0 = x, y_0 = y \in \mathcal{O}, y_0 = \psi^{T'} x_0, T' \leq T$, $d(x_0, y_0) = d < r$. Let $z_0 = z = D_{\rho}^s(x_0) \cap D_{\rho}^{0,u}(y_0)$, and $y_{00} = \psi^{T_0} x_0$, $|T_0 - T'| < d$, $y_{00} \in D_{\rho}^u(z_0)$. We denote the arc of $\sigma^s(x)$ between x and z by $\sigma^s(x, z)$, the arc of $\sigma^u(y_{00})$ between y_{00} and z by $\sigma^u(y_{00}, z)$, and the piece of orbit \mathcal{O} between y and y_{00} by $\mathcal{O}(y, y_{00})$. Notice that

$$\int_{\sigma^{*}(x,z)} \omega_{f} = \int_{0}^{\infty} (f(\psi^{t}x) - f(\psi^{t}z)) dt,$$

$$\int_{\sigma^{u}(y_{00},z)} \omega_{f} = \int_{0}^{-\infty} (f(\psi^{t}y_{00}) - f(\psi^{t}z)) dt,$$

$$\int_{\sigma(y,y_{00})} \omega_{f} = \int_{0}^{T_{0}-T} f(\psi^{t}y) dt.$$
(4.2)

The fact that ω_f satisfies a Hölder condition of order λ (Theorem 2.1) and (4.2) imply that Lemma 4.1 follows from the following statement: given λ , $0 < \lambda < \alpha/\delta$, there exists a constant $K(\lambda)$ such that for any $x, y \in \mathcal{O}, y = \psi^{T_0}x, T_0 \leq T, d(x, y) = d < r$ with the property that $D_{\rho}^s(x_0) \cap D_{\rho}^u(y_0) \neq \emptyset$, there exists a constant $K(\lambda)$ such that for $D_{\rho}^s(x_0) \cap D_{\rho}^u(y_0) = z$

$$\left| (F(y) - F(x)) - \left(\int_0^\infty (f(\psi' x) - f(\psi' z)) dt + \int_0^{-\infty} (f(\psi' z) - f(\psi' y)) dt \right) \right|$$

$$\leq K(\lambda) d(x, y)^{1+\lambda}.$$

We notice that it is sufficient to prove the above statement for sufficiently small d. Without loss of generality we may assume that $x = x_0$ and therefore F(x) = 0. We construct five sequences of points $\{x_j\}, \{y_j\}, \{y_j\}, \{z_j\}$ and $\{u_j\}$, and a sequence of numbers $\{T_i\}$ (j = 0, 1, 2, ...) inductively as follows:

$$\begin{aligned} x_{0} &= x, \quad y_{0} = y_{00} = y = \psi^{T_{0}} x_{0}, \quad z_{0} = z = D_{\rho}^{s}(x_{0}) \cap D_{\rho}^{0,u}(y_{0}), \\ y_{00} &\in D_{\rho}^{u}(z_{0}), \quad u_{0} \in D_{\rho}^{u}(x_{0}), \quad \psi^{T_{0}} u_{0} = z_{0}, \\ x_{j} &= D_{\rho}^{s}(u_{j-1}) \cap D_{\rho}^{0,u}(y_{j-1,j-1}) = D_{\rho}^{0,u}(z_{j-1}), \quad y_{j} = \psi^{T_{j-1}} x_{j}, \\ z_{j} &= D_{\rho}^{s}(x_{j}) \cap D_{\rho}^{0,u}(y_{j}), \quad y_{jj} = \psi^{T_{j}} x_{j}, \\ y_{jj} &\in D_{\rho}^{u}(z_{j}), \quad u_{j} \in D_{\rho}^{u}(x_{j}), \quad \psi^{T_{j}} u_{j} = z_{j} \end{aligned}$$

$$(4.3)$$

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Let $x \in X$, $S_{\rho}(x)$ be as in § 3, and $\varphi: S_{\rho}(x) \to S_{\rho}(x)$ be a return map for the flow $\{\psi^i\}$. For any $y \in S_{\rho}(x)$ we let $P_{\rho}^j(y) = \sigma^{0,j}(y) \cap S_{\rho}(x)$ for j = s, u. The local foliations P_{ρ}^j are stable and unstable foliations for the return map φ . They inherit the smoothness of the weak foliations $\sigma^{0,j}$ which is not less than the smoothness of foliations σ^j . Let l^j be the distance on the leaves of the local foliation $P_{\rho}^j(j = s, u)$. We assume that ρ is chosen such that there exists a constant $C_1 > 1$ such that for any $x, y \in P_{\rho}^j$

$$C_1^{-1} < \frac{l^j(x, y)}{d(x, y)} < C_1$$

Thus it follows from (F4) that there exists a constant $C_2 > 1$ such that for any 'quadrangle' $[x_1, x_2, x_3, x_4]$ such that

$$x_2 \in P_{\rho}^{u}(x_1), x_3 \in P_{\rho}^{s}(x_2), x_4 \in P_{\rho}^{u}(x_3), x_1 \in P_{\rho}^{s}(x_4),$$
(4.4)

the following inequalities hold:

$$C_2^{-1} \le \frac{d(x_1, x_2)}{d(x_4, x_3)} \le C_2, \quad C_2^{-1} \le \frac{d(x_2, x_3)}{d(x_1, x_4)} \le C_2.$$
 (4.5)

Let $\pi: C_{\rho}(x_0) \rightarrow S_{\rho}(x_0)$ be defined by the formula $\pi(z, t) = z$, and $S_j = T_0 + \cdots + T_{j-1}$. By properties (1.1) and (1.2), for some constants C_3 , C_4 , C_5 , $C_6 > 0$, and $j = 0, 1, \ldots$ we have

$$C_{3} e^{-\delta S_{j}} d \leq d(\pi x_{j}, \pi y_{jj}) \leq C_{4} e^{-\alpha S_{j}} d,$$

$$d(\pi x_{j}, x_{0}) < C_{5} d, d(\pi y_{j}, x_{0}) < C_{5},$$

$$|T_{j} - T_{0}| \leq C_{6} d.$$
(4.6)

Therefore the sequences $\{\pi x_j\}$, $\{\pi y_j\}$, $\{\pi y_{jj}\}$, $\{\pi z_j\}$ and $\{\pi u_j\}$ converge in $S_{\rho}(x_0)$ to a fixed point of the continuous map $\varphi: S_{\rho}(x) \to S_{\rho}(x)$. The orbit of the flow $\{\psi'\}$ passing through this point is a periodic orbit. This completes a well-known proof of the Anosov closing lemma. For our purposes, however, we have to look closely at the rate of convergence of this process. Let k be an integer, $k \ge 1$ (it will be chosen later, in (4.7)). We have

$$F(y) = \int_0^{T_0} f(\psi'x) dt = \sum_{j=0}^{k-1} \left(\int_0^{T_0} (f(\psi'x_j) - f(\psi'z_j)) dt + \int_0^{T_0} (f(\psi'z_j) - f(\psi'x_{j+1})) dt \right) + \int_0^{T_0} f(\psi'x_k) dt.$$

On the other hand,

$$\int_{0}^{\infty} (f(\psi'x) - f(\psi'z)) dt = \sum_{j=0}^{k-1} \int_{S_j}^{S_{j+1}} (f(\psi'x) - f(\psi'z)) dt + \int_{S_k}^{\infty} (f(\psi'x) - f(\psi'z)) dt,$$

$$\int_{0}^{-\infty} (f(\psi^{t}z) - f(\psi^{t}y)) dt$$

= $\sum_{j=0}^{k-1} \int_{-S_{j}}^{-S_{j+1}} (f(\psi^{t}z) - f(\psi^{t}y)) dt + \int_{-S_{k}}^{-\infty} (f(\psi^{t}z) - f(\psi^{t}y)) dt.$

An easy calculation gives us the following estimate:

$$\left| F(y) - \left(\int_0^\infty (f(\psi' x) - f(\psi' z)) \, dt + \int_0^{-\infty} (f(\psi' z) - f(\psi' y)) \, dt \right) \right| \\ \leq \Sigma_1 + \Sigma_2 + \Sigma_3 + \Sigma_4 + I_1 + I_2 + I_3,$$

where

$$\begin{split} \Sigma_{1} &= \left| \sum_{j=1}^{k-1} \int_{0}^{T_{j}} \left(f(\psi^{t}x_{j}) - f(\psi^{t}z_{j}) \right) - \left(f(\psi^{S_{j}+t}x) - f(\psi^{S_{j}+t}z) \right) dt \right| \\ \Sigma_{2} &= \left| \sum_{j=0}^{k-1} \int_{0}^{T_{j}} \left(f(\psi^{t}z_{j}) - f(\psi^{t}x_{j+1}) \right) - \left(f(\psi^{t-S_{j+1}}y) - f(\psi^{t-S_{j+1}}z) \right) dt \right|, \\ \Sigma_{3} &= \left| \sum_{j=0}^{k-1} \int_{T_{0}}^{T_{j}} \left(f(\psi^{t}x_{j}) - f(\psi^{t}z_{j}) \right) dt \right|, \quad \Sigma_{4} = \left| \sum_{j=0}^{k-1} \int_{T_{0}}^{T_{j}} \left(f(\psi^{t}z_{j}) - f(\psi^{t}x_{j+1}) \right) dt \right|, \\ I_{1} &= \left| \int_{0}^{T_{0}} f(\psi^{t}x_{k}) dt \right|, \quad I_{2} = \left| \int_{S_{k}}^{\infty} \left(f(\psi^{t}x) - f(\psi^{t}z) \right) dt \right|, \\ I_{3} &= \left| \int_{-S_{k}}^{-\infty} \left(f(\psi^{t}z) - f(\psi^{t}y) \right) dt \right|. \end{split}$$

It follows from (4.3) that for $j \ge 0$

$$\pi \psi^{S_j x} \in P_{\rho}^{u}(\pi x_j), \quad \pi \psi^{S_j z} \in P_{\rho}^{u}(\pi z_j), \quad \pi \psi^{S_j z} \in P_{\rho}^{s}(\pi \psi^{S_j x}), \text{ and} \\ \pi \psi^{-S_{j+1}} y \in P_{\rho}^{s}(\pi z_j), \quad \pi \psi^{-S_{j+1}} z \in P_{\rho}^{s}(\pi x_{j+1}), \quad \pi \psi^{-S_{j+1}} y \in P_{\rho}^{u}(\pi \psi^{-S_{j+1}} z).$$

Therefore the two 'quadrangles' $Q_1(t) = [\pi \psi' x_j, \pi \psi' z_j, \pi \psi^{S_j+t} z, \pi \psi^{S_j+t} x]$ and $Q_2(t) = [\pi \psi' z_j, \pi \psi' x_{j+1}, \pi \psi^{t-S_{j+1}} z, \pi \psi^{t-S_{j+1}} y]$ satisfy (4.4), and we obtain the following estimates for the lengths of their sides:

$$d(\pi\psi^{t}x_{j}, \pi\psi^{S_{j}+t}x) \leq C_{7}d(\pi\psi^{T_{j}}x_{j}, \pi\psi^{S_{j}}\psi^{T_{j}}x) \leq C_{8} e^{\delta S_{j}}d \leq C_{8} e^{\delta S_{k-1}}e,$$

$$d(\pi\psi^{t}x_{j}, \pi\psi^{t}z_{j}) \leq C_{9}d(\pi x_{j}, \pi z_{j}) \leq C_{10} e^{-\alpha S_{j}}d,$$

$$d(\pi\psi^{t}z_{j}, \pi\psi^{t-S_{j+1}}y) \leq C_{11}d(\pi z_{j}, \pi\psi^{-S_{j+1}}y) \leq C_{12} e^{\delta S_{j}}d \leq C_{12} e^{\delta S_{k-1}}d,$$

and

$$d(\pi\psi' z_j, \,\pi\psi' x_{j+1}) \leq C_{13} d(\pi\psi^{T_j} z_j, \,\pi\psi^{T_j} x_{j+1}) \leq C_{14} d(\varphi \pi z_j, \,\varphi \pi x_{j+1}) \leq C_{15} \, e^{-\alpha S_j} d.$$

If d is sufficiently small, we can choose $k \ge 1$ satisfying the following inequalities

$$(\max C_{12}, C_8)^{-1} \rho \ e^{-\delta S_k} \le d < e^{-\delta S_{k-1}} \rho (\max C_{12}, C_8)^{-1}, \tag{4.7}$$

it will follow that $Q_1(t)$, $Q_2(t) \subset S_{\rho}(x)$, and therefore (4.5) applies. We have $e^{S_{k-1}} \leq C_{16}d^{-1/\delta}$, $S_{k-1} \leq C_{17} \ln d^{-1}$. Thus, for some point $\theta(t) \in Q_1(t)$ we have

$$\begin{aligned} \left| \sum_{j=1}^{k-1} \int_{0}^{T_{j}} (f(\pi \psi^{i} x_{j}) - f(\pi \psi^{i} z_{j})) - (f(\pi \psi^{S_{j}+\iota} x) - f(\pi \psi^{S_{j}+\iota} z)) dt \right| \\ & \leq C_{18} \sum_{j=1}^{k-1} \left| \int_{0}^{T_{j}} \mathcal{D}_{u} \mathcal{D}_{s}(f(\theta(t))) \cdot d(\pi \psi^{i} x_{j}, \pi \psi^{i} z_{j}) \cdot d(\pi \psi^{i} x_{j}, \pi \psi^{S_{j}+\iota} x) dt \right| \\ & \leq C_{19}(k-1) T d^{2} e^{S_{k-1}(\delta-\alpha)} \leq C_{20} d^{\alpha/\delta} d \cdot \ln d^{-1} \leq C_{21}(\lambda) d^{1+\lambda}. \end{aligned}$$

and therefore $\Sigma_1 \leq C_{22}(\lambda) d^{1+\lambda}$ for any λ , $0 < \lambda < \alpha/\delta$. Similarly we obtain the estimate $\Sigma_2 \leq C_{23}(\lambda) d^{1+\lambda}$ for any λ , $0 < \lambda < \alpha/\delta$.

In order to estimate I_1 we let

$$\mathcal{O}(x_k) = \{ x \in X, \, x = \psi^t x_k, \, 0 \le t \le T_0 \}.$$

By the Anosov closing lemma, using the fact that $d(x_k, \psi^{T_k} x_k) = d(x_k, y_{kk}) \le C_1 e^{-\alpha S_k} d$, and that the integral of f(x) over any closed orbit of length $\le T$ is equal to zero, we obtain the following estimate:

$$I_1 = \left| \int_0^{T_0} f(\psi^t x_k) \, dt \right| \le C_{24} \, e^{-\alpha S_k} \cdot d \le C_{25} d^{1+(\alpha/\delta)}$$

The last inequality follows from (4.7). Following the previous argument we conclude that

$$I_2 = \left| \int_{S_k}^{\infty} (f(\psi' x) - f(\psi' z)) \, dt \right| \le C_{26} \int_{S_k}^{\infty} e^{-\alpha t} \, dt \cdot d = \frac{C_{27}}{\alpha} e^{-\alpha S_k} \cdot d \le C_{28} d^{1+(\alpha/\delta)}.$$

Similarly,

$$I_{3} = \left| \int_{-S_{k}}^{-\infty} (f(\psi' z) - f(\psi' y)) dt \right| \le C_{29} \left| \int_{-S_{k}}^{-\infty} e^{\delta t} dt \right| = \frac{C_{30}}{\delta} e^{-\delta S_{k}} \cdot d \le C_{31} d^{2}.$$

Using (4.6) we obtain the following estimates for Σ_3 and Σ_4 :

$$\begin{split} \Sigma_{3} &= \left| \sum_{j=0}^{k-1} \int_{T_{0}}^{T_{j}} \left(f(\psi^{t} x_{j}) - f(\psi^{t} z_{j}) \right) dt \right| \leq C_{32} d \sum_{j=0}^{k-1} d(\pi \psi^{T} x_{j}, \pi \psi^{T} z_{j}) \leq C_{33} d^{2}, \\ \Sigma_{4} &= \left| \sum_{j=0}^{k-1} \int_{T}^{T_{j}} \left(f(\psi^{t} z_{j}) - f(\psi^{t} x_{j+1}) \right) dt \right| \leq C_{34} d^{2}. \end{split}$$

This concludes the proof of Lemma 4.1.

COROLLARY. F(x) is of class $C_{K_0(\lambda)}^{1+\lambda}$ on the set \mathcal{G} (cf., Remark in § 3), for any λ , $0 < \lambda < \alpha/\delta$.

LEMMA 4.2. For any λ , $0 < \lambda < \alpha/\delta$ there exist constants $K_1(\lambda)$, $K_2(\lambda)$, $K_3(\lambda)$ such that the function F(x) can be extended from \mathscr{S} to X as a function of class $C_{K_1(\lambda)}^{1+\lambda}$ in such a way that $\mathscr{D}F(x) \in C_{K_2(\lambda)}^{1+\lambda}(X)$, and for $h(x) = \mathscr{D}F(x) - f(x)$ we have $||h(x)||_{C^1} \leq K_3(\lambda)\varepsilon^{\lambda}$.

Proof. First, we show how to extend F(x) from $\mathcal{G} \cap S_{\rho}(x_0)$ to $S_{\rho}(x_0)$ as a function of class $C_{K_1(\lambda)}^{1+\lambda}$. $\mathcal{G} \cap S_{\rho}(x_0)$ is a discrete ε -regular set. It is sufficient to extend F(x)to a 'generating' quadrangle of $\mathcal{G} \cap S_{\rho}(x_0)$ which is a ε^2 -perturbation of a square. We denote its vertices by A, B, C and D, and the directions $A\vec{B}$ and $A\vec{D}$ by x and y respectively. We may assume that F is a real-valued function since the following argument is valid for Re F and Im F. We extend F(x) to the interval [A, B] knowing F(A), F(B) and $F'_x(A) = l_A(v_{AB}) = a_A$, $F'_x(B) = -l_B(v_{BA}) = a_B$. There exist $t_{AB} \in$ [A, B] and $k_{AB} \in \mathbb{R}$ such that

$$F'_{x}(w) = \begin{cases} k_{AB}d(w, A) + a_{A}, & w \in [A, t_{AB}] \\ -k_{AB}d(w, A) + k_{AB}d(A, B) + a_{B}, & w \in [t_{AB}, B], \end{cases}$$
(4.8)

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and $\int_{A}^{B} F'_{x}(w) dw = F(B) - F(A)$. F(x) is of class $C_{K_{0}(\lambda)}^{1+\lambda}$. It follows from (4.8) that k_{AB} satisfies the following quadratic equation

$$d(A, B)^{2}k_{AB}^{2} - 2[2(F(B) - F(A)) - d(A, B)(a_{A} + a_{B})]k_{AB} - (a_{A} - a_{B})^{2} = 0.$$
(4.9)

A direct calculation shows that

$$|k_{AB}| \leq 4K_0(\lambda) d(A, B)^{\lambda-1},$$

Then for $w, w' \in [A, B]$

$$|F'_{x}(w) - F'_{x}(w')| \leq |k_{AB}| d(w, w') \leq 4K_{0}(\lambda) d(w, w')^{\lambda}.$$

We define $F'_{y}(w)$ linearly for $w \in [A, B]$:

$$F'_{y}(w) = \frac{F'_{y}(A)d(w, B) + F'_{y}(B)d(A, w)}{d(A, B)}.$$
(4.10)

Then $|F'_{y}(w) - F'_{y}(w')| \le K_{0}(\lambda) d(w, w')^{\lambda}$. Thus F(x) is extended to [AB], and analogously to [BC], [CD] and [DA], as a $C_{4K_{0}(\lambda)}^{1+\lambda}$ -function. We parametrize each interval [AB] and [CD] by its normalized length σ . Then we connect points having the same parameter by an interval of a geodesic, obtaining a family of coordinate curves, and extend F(x) to each interval by the formulas (4.8) and (4.10) as a $C_{C_{1}(\lambda)}^{1+\lambda}$ -function for some $C_{1}(\lambda) > 0$. Thus we obtain a function inside the quadrangle *ABCD*. In order to prove that thus defined function is of class $C_{K_{1}(\lambda)}^{1+\lambda}$ inside *ABCD*, we construct a family of curves connecting intervals [BC] and [DA] as follows. For $\sigma \in [0, 1]$, let $z_{\sigma} \in [AB]$ and $w_{\sigma} \in [CD]$ be the points parametrized by σ , and $t_{\sigma} \in [z_{\sigma}, w_{\sigma}], t_{\sigma} = t_{z_{\sigma}, w_{\sigma}}$ as in (4.8). We parametrize each interval $[z_{\sigma}, t_{\sigma}]$ and $[t_{\sigma}, w_{\sigma}]$ by its normalized length such that $\tau(z_{\sigma}) = 0, \tau(t_{\sigma}) = \frac{1}{2}, \tau(w_{\sigma}) = 1$, and $\tau =$ const. gives us the second family of coordinate curves. Let $P = (\sigma_{1}, \tau_{1})$ and $Q = (\sigma_{2}, \tau_{2})$, and $R = (\sigma_{2}, \tau_{1})$. There exist $C_{2}(\lambda), C_{3}(\lambda), K_{1}(\lambda) > 0$ such that for $i = \sigma, \tau$

$$|F'_{i}(Q) - F'_{i}(P)| \leq |F'_{i}(Q) - F'_{i}(R)| + |F'_{i}(R) - F'_{i}(P)|$$

$$\leq C_{2}(\lambda)d(Q, R)^{\lambda} + C_{3}(\lambda)d(R, P)^{\lambda}) \leq K_{1}(\lambda)d(P, Q)^{\lambda}.$$

We use (4.8), (4.9) and (4.10) to obtain the second inequality. The last inequality follows from the regularity of the quadrangle *ABCD* and the fact that the function d^{λ} is concave down for any λ , $0 < \lambda \le 1$.

Let us choose a finite cover of X by cylinders $C_{\rho}(x_i)$, i = 0, ..., N introduced in § 3. We extend F(x) by the formula

$$F(\psi'x) = \int_0^t f(\psi^s x) \, ds + F(x), \quad -\rho < t < \rho$$

to a $C_{K_1(\lambda)}^{1+\lambda}$ -function on each $C_{\rho}(x_i)$. Thus for i = 0, ..., N we obtain a function $F_i(x)$ defined on $C_{\rho}(x_i)$ and such that $F_i(x) = F(x)$ for $x \in \overline{\Lambda}_i$. Let $\{\lambda_0(x), ..., \lambda_N(x)\}$, $\sum_{i=0}^N \lambda_i(x) = 1$ be a C^{∞} partition of unity corresponding to the cover $\{C_{\rho}(x_i)\}$, and $\overline{F}(x) = \sum_{i=0}^N \lambda_i(x)F_i(x)$. For

$$x \in \bigcap_{k=1}^{M} C_{\rho}(x_{i_k}), \quad \mathscr{D}\tilde{F}(x) = \sum_{k=1}^{M} \mathscr{D}\lambda_{i_k}(x)F_{i_k}(x) + \lambda_{i_k}(x)\mathscr{D}F_{i_k}(x).$$

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By construction, on each $C_{\rho}(x_{i_k})$ we have $\mathscr{D}F_{i_k}(x) = f(x)$ and $\lambda_i(x) = 0$ if $i \neq i_k$. Thus

$$\mathscr{D}\overline{F}(x) = \sum_{k=1}^{M} \mathscr{D}\lambda_{i_k}(x)F_{i_k}(x) + f(x),$$

and therefore $\mathscr{D}\overline{F}(x)$ is of class $C_{K_2(\lambda)}^{1+\lambda}$ for some $K_2(\lambda) > 0$.

Now we estimate the C^1 -norm of $h(x) = \mathfrak{D}\overline{F}(x) - f(x)$. Let $x \in \bigcap_{k=1}^M C_\rho(x_{i_k})$. If M = 1, $\overline{F}(x) = F_{i_1}(x)$, hence $\mathfrak{D}\overline{F}(x) = f(x)$ and h(x) = 0 in some neighborhood of the point x. Therefore, in the open set $X \setminus \bigcup_{j \neq i_1} C_\rho(x_j) ||h(x)||_{C^1} = 0$. Suppose M > 1. We notice that $\sum_{k=1}^M \mathfrak{D}\lambda_{i_k}(x) = 0$, and therefore $h(x) = \sum_{k=2}^M \mathfrak{D}\lambda_{i_k}(x)(F_{i_k}(x) - F_{i_1}(x))$. Since the functions λ_{i_k} are of class C^∞ , we have in $\bigcap_{k=1}^M C_\rho(x_{i_k})$

$$\|h(x)\|_{C^1} \leq C_4 \sum_{k=2}^M \|F_{i_k}(x) - F_{i_1}(x)\|_{C^1}.$$

There exists a constant $C_5 > 0$ and two points $y \in \overline{\Lambda}_{i_k}$, $z \in \overline{\Lambda}_{i_1}$ such that $d(x, y) \le \varepsilon$, $d(x, z) \le \varepsilon$, $d(y, z) \le C_5 \varepsilon$. In the following estimate we use that the functions $F_{i_k}(x)$, $F_{i_1}(x)$ and F(x) are of class C^1 , and that $F_{i_k}(y) = F(y)$, $F_{i_1}(z) = F(z)$.

$$|F_{i_k}(x) - F_{i_1}(x)| \le |F_{i_k}(x) - F_{i_k}(y)| + |F_{i_1}(z) - F_{i_1}(x)| + |F_{i_k}(y) - F_{i_1}(z)|$$

= |F_{i_k}(x) - F_{i_k}(y)| + |F_{i_1}(z) - F_{i_1}(x)| + |F(y) - F(z)| \le C_6 \varepsilon.

For j = 0, s, u the functions $\mathcal{D}_j F_{i_k}(x)$ and $\mathcal{D}_j F_{i_1}(x)$ satisfy a Hölder condition of order λ and a constant $K_1(\lambda)$ for any λ , $0 < \lambda < 1$. By construction (Lemma 4.1) we have $\mathcal{D}_j F_{i_k}(y) = k^j(y)$, $\mathcal{D}_j F_{i_1}(z) = k^j(z)$ (see notations of § 2), and using Theorem 2.1 we obtain the following estimate:

$$\begin{aligned} |\mathscr{D}_{j}F_{i_{k}}(x) - \mathscr{D}_{j}F_{i_{1}}(x)| &\leq |\mathscr{D}_{j}F_{i_{k}}(x) - \mathscr{D}_{j}F_{i_{k}}(y)| \\ &+ |\mathscr{D}_{j}F_{i_{1}}(z) - \mathscr{D}_{j}F_{i_{1}}(x)| + |\mathscr{D}_{j}F_{i_{k}}(y) - \mathscr{D}_{j}F_{i_{1}}(z)| \\ &\leq C_{7}(\lambda)\varepsilon^{\lambda}. \end{aligned}$$

Thus, for some constant $K_3(\lambda)$ we have $||h(x)||_{C^1} \le K_3(\lambda)\varepsilon^{\lambda}$, and the lemma follows.

Now we can finish the proof of Theorem 1.1. For any λ , $0 < \lambda < 1$ there exists a constant $C_8(\lambda) > 0$ such that for any $\varepsilon > 0 \ln \varepsilon^{-1} \le C_8(\lambda) \varepsilon^{\lambda - 1}$. Given T > 0, let

$$\varepsilon = C^{1/(3-\lambda)} C_8(\lambda)^{1/(3-\lambda)} T^{-1/(3-\lambda)},$$

where C is from Theorem 3.1. We apply Theorem 3.1 to construct an ε -dense piece of orbit \mathcal{O} of length $C \ln \varepsilon^{-1} / \varepsilon^2 \leq T$. Defining the function F(x) on \mathcal{O} by formula (4.1) and applying Lemmas 4.1 and 4.2 we obtain a function h(x) with the following estimate on its C^1 -norm:

$$\|h\|_{C^1} \leq K_2(\lambda)\varepsilon^{\lambda} \leq K_2(\lambda)C^{\lambda/(3-\lambda)}C_8(\lambda)^{\lambda/(3-\lambda)}T^{-\lambda/(3-\lambda)} = C(\lambda)T^{-\lambda/(3-\lambda)}.$$

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