

ON THE VANISHING DISCOUNT PROBLEM FROM THE NEGATIVE DIRECTION

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ABSTRACT. It has been proved in [10] that the unique viscosity solution of

$$\lambda u_\lambda + H(x, d_x u_\lambda) = c(H) \quad \text{in } M, \quad (*)$$

uniformly converges, for $\lambda \rightarrow 0^+$, to a specific solution u_0 of the critical equation

$$H(x, d_x u) = c(H) \quad \text{in } M,$$

where M is a closed and connected Riemannian manifold and $c(H)$ is the critical value. In this note, we consider the same problem for $\lambda \rightarrow 0^-$. In this case, viscosity solutions of equation (*) are not unique, in general, so we focus on the asymptotics of the minimal solution u_λ^- of (*). Under the assumption that constant functions are subsolutions of the critical equation, we prove that the u_λ^- also converges to u_0 as $\lambda \rightarrow 0^-$. Furthermore, we exhibit an example of H for which equation (*) admits a unique solution for $\lambda < 0$ as well.

1. INTRODUCTION AND MAIN RESULTS

Let M be a connected, closed smooth Riemannian manifold and $H : T^*M \rightarrow \mathbb{R}$ a C^3 Tonelli Hamiltonian, where Tonelli refers to the fact that H is strictly convex and superlinear with respect to p . We consider the Hamilton-Jacobi equation:

$$-\lambda u + H(x, d_x u) = c(H) \quad \text{in } M, \quad (A_\lambda)$$

where λ is a positive parameter and $c(H)$ is the critical value, given by [9]

$$c(H) = \inf_{u \in C^\infty(M, \mathbb{R})} \sup_{x \in M} H(x, d_x u).$$

We are interested in understanding the asymptotics of the solution(s) to (A_λ) as $\lambda \rightarrow 0^+$. The problem is well understood when $\lambda \rightarrow 0^-$, see [10]: when $\lambda < 0$, in fact, equation (A_λ) admits a unique viscosity solution and the latter converges, as $\lambda \rightarrow 0^-$, to a specific solution of the associated critical equation

$$H(x, d_x u) = c(H) \quad \text{in } M. \quad (A_0)$$

The interest of the result relies on the fact that the critical equation (A_0) admits infinite solutions, even up to additive constants in general. We also refer the reader to [7, 10, 15, 16, 18, 19, 23, 30] for related results.

When $\lambda > 0$, the uniqueness of the viscosity solution to (A_λ) fails. For example, see [27, Example 1.1], the function $u_1 \equiv 0$ and the 1-periodic function u_2 satisfying $u_2(x) = x^2/2$ for $x \in [-1/2, 1/2]$ are both viscosity solutions of the equation

$$-u(x) + \frac{1}{2}|u'(x)|^2 = 0, \quad x \in \mathbb{T}^1 := \mathbb{R}/\mathbb{Z}.$$

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Due to this nonuniqueness phenomenon, we will consider the vanishing discount problem for the minimal viscosity solutions of (A_λ) . More precisely, let \mathcal{S}_λ^- be the set of viscosity solutions of (A_λ) and denote by

$$u_\lambda^-(x) := \min_{v \in \mathcal{S}_\lambda^-} v(x).$$

The function u_λ^- is a Lipschitz continuous viscosity solution of (A_λ) as well, see [27, Theorem 1.2]. The asymptotic convergence is established under the assumption that constant functions are subsolution of the critical equation (A_0) .

Theorem 1.1. *Let us assume that $H(x, 0) \leq c(H)$ for every $x \in M$. Then u_λ^- converges to u_0^- uniformly on M as $\lambda \rightarrow 0^+$, where u_0^- is the unique viscosity solution of (A_0) such that $u_0^- \equiv 0$ on the projected Aubry set \mathcal{A} associated with (A_0) .*

We point out that u_0^- is the same function that we obtain when we study the asymptotics of the solutions of (A_λ) for $\lambda \rightarrow 0^-$, see [10] or Theorem 2.8 below.

When (A_λ) has a unique viscosity solution for each $\lambda < 0$, Theorem 1.1 yields in particular that this solution converges to u_0^- uniformly on M as $\lambda \rightarrow 0^+$. It is worth mentioning that uniqueness of viscosity solutions of (A_λ) still holds under certain dynamical assumption. For example, the equation

$$-\lambda u + \frac{1}{2}|d_x u|^2 + U(x) = c, \quad x \in \mathbb{T}^1 := \mathbb{R}/\mathbb{Z}, \quad \lambda > 0, \quad (E_D)$$

where $U : \mathbb{T}^1 \rightarrow \mathbb{R}$ is of class C^3 and has a unique maximum point x_0 with $U(x_0) = c$ and $U''(x_0) < 0$, has a unique viscosity solution, when $\lambda > 0$ is small enough, see Section 4 below.

By [27, Proposition 2.8], v is a backward (resp. forward) weak KAM solution of equation (A_λ) if and only if $-v$ is a forward (resp. backward) weak KAM solution of equation:

$$\lambda u + H(x, -d_x u) = c(H) \quad \text{in } M, \quad (B_\lambda)$$

where backward weak KAM solutions and viscosity solutions are the same. The same holds for $\lambda = 0$ as well.

Let \mathcal{S}_λ^+ be the set of forward weak KAM solutions of (B_λ) and denote

$$u_\lambda^+(x) := \sup_{v \in \mathcal{S}_\lambda^+} v(x).$$

Based on the correspondence between viscosity solutions of (A_λ) and forward weak KAM solutions of (B_λ) , Theorem 1.1 is equivalent to the following

Theorem 1.2. *Let us assume that $H(x, 0) \leq c(H)$ for every $x \in M$. Then u_λ^+ converges to u_0^+ uniformly on M as $\lambda \rightarrow 0^+$, where u_0^+ is the unique forward weak KAM solution of*

$$H(x, -d_x u) = c(H) \quad \text{in } M \quad (B_0)$$

such that $u_0^+ \equiv 0$ on the projected Aubry set $\check{\mathcal{A}}$ associated with (B_0) .

We point out that $\check{\mathcal{A}} = \mathcal{A}$, as we will see in Section 2.

Our analysis is based on an extension of some aspects of Aubry-Mather theory to contact Hamiltonian systems, as developed in [25–28], for which discounted Hamilton-Jacobi equations serve as special models. Other output in this vein can be found in a series of papers including [4, 5, 21, 22, 29].

The condition that constant functions are subsolutions of the critical equation (A_0) , under which the asymptotic convergence is established, is for instance satisfied whenever the Hamiltonian H is *reversible*, i.e. $H(x, p) = H(x, -p)$ for all $(x, p) \in T^*M$, see for instance Proposition 4.1 below. The model example is the mechanical Hamiltonian $H(x, p) = \frac{|p|_x^2}{2} + U(x)$.

Another example is provided by the Mañé's Hamiltonian $H(x, p) := \frac{1}{2}|p|_x^2 + \langle p, X \rangle_x$, where $X : M \rightarrow TM$ is a smooth vector field and $\langle \cdot, \cdot \rangle_x$ denotes the standard inner product in T_x^*M . Clearly, constant functions are solutions of the equation $H(x, d_x u) = 0$ in M .

Other examples of Hamiltonians for which constant functions are critical subsolutions can be obtained in the following way: according to [2], any C^3 -Tonelli Hamiltonian H admits a $C^{1,1}$ -critical subsolution φ . The new Hamiltonian $\tilde{H}(x, p) := H(x, d_x \varphi + p)$ satisfies $\tilde{H}(x, 0) \leq c(H) = c(\tilde{H})$ for every $x \in M$. In order to apply our results to \tilde{H} , we need the latter to be of class C^3 , meaning we need the existence of a critical subsolution of class C^4 on M . This is true under proper dynamical assumptions, see [3], but it is not a general fact, see [2, Appendix A].

2. GENERALITIES

In this paper, we assume the Hamiltonian $H : T^*M \rightarrow \mathbb{R}$ to be of class C^3 and to satisfy the following assumptions:

- (H1) (**strict convexity**) $\frac{\partial^2 H}{\partial p^2}(x, p)$ is positive definite as a quadratic form on T_x^*M , for every $x \in M$;
- (H2) (**superlinearity**)

$$\inf_{x \in M} \frac{H(x, p)}{|p|_x} \rightarrow +\infty \quad \text{as } |p|_x \rightarrow +\infty.$$

We will denote by $L : TM \rightarrow \mathbb{R}$ the Lagrangian associated with H via the Fenchel transform. The Lagrangian L is of class C^3 and satisfies assumptions analogous to (H1)-(H2). We point out that the C^3 -regularity is only required in order to apply the results of [25–28].

Let H be a Hamiltonian satisfying the above assumptions and let us consider an Hamilton–Jacobi equation of the form

$$\lambda u + H(x, -d_x u) = a \quad \text{in } M, \tag{2.1}$$

where $a \in \mathbb{R}$ and $\lambda \geq 0$. For the notion of viscosity (sub-, super-) solution of (2.1), we refer to [1]. Viscosity (sub-, super-) solutions will be always assumed continuous in the sequel, with no further specification. Set $\check{H}(x, p) := H(x, -p)$ and denote by \check{L} the associated Lagrangian.

2.1. Subsolutions and the critical value. Due to conditions (H1)-(H2), the following equivalence holds, see for instance [10, 11, 13] and references therein.

Proposition 2.1. *Let $\lambda \geq 0$ and $v \in C(M, \mathbb{R})$. The following are equivalent facts:*

- (i) v is a viscosity subsolution of (2.1);
- (ii) $v \in \text{Lip}(M, \mathbb{R})$ and it is an almost everywhere subsolution of (2.1), i.e.

$$\lambda v(x) + H(x, -d_x v) \leq a \quad \text{for a.e. } x \in M;$$

(iii) for every absolutely continuous curve $\gamma : [t_1, t_2] \rightarrow M$ we have

$$e^{\lambda t_2} v(\gamma(t_2)) - e^{\lambda t_1} v(\gamma(t_1)) \leq \int_{t_1}^{t_2} e^{\lambda s} (\check{L}(\gamma(s), \dot{\gamma}(s)) + a) ds. \quad (2.2)$$

Let $\gamma : [t_1, t_2] \rightarrow \mathbb{R}$ be a curve for which (2.2) holds with an equality for a subsolution v of (2.1). When v is differentiable at $x = \gamma(a)$, we have that γ is the projection on M of an integral curve of the discounted flow generated by

$$\begin{cases} \dot{x} = \frac{\partial \check{H}}{\partial p}(x, p), \\ \dot{p} = -\frac{\partial \check{H}}{\partial x}(x, p) - \lambda p. \end{cases} \quad (\text{DH})$$

Namely, $\gamma(t) = \pi(\check{\Phi}_\lambda^{t-a}(x, d_x v))$ for all $t \in [t_1, t_2]$, where $\pi : T^*M \rightarrow M$ denotes the standard projection and $\check{\Phi}_\lambda^t$ denotes the discounted flow generated by (DH).

When $\lambda > 0$, equation (2.1) admits a unique solution for every $a \in \mathbb{R}$. When $\lambda = 0$, on the other hand, there exists a unique real constant $c(\check{H})$, hereafter called *critical*, for which the equation

$$H(x, -d_x u) = c(\check{H}) \quad \text{in } M$$

admits viscosity solutions. Such a critical constant $c(\check{H})$ is also characterized as follows:

$$c(\check{H}) = \min\{a \in \mathbb{R} \mid \exists v \in \text{Lip}(M, \mathbb{R}) \text{ such that } \check{H}(x, d_x v) \leq a \text{ for a.e. } x \in M\}. \quad (2.3)$$

Since $v \in \text{Lip}(M, \mathbb{R})$ is an a.e. subsolution of $\check{H}(x, d_x v) = a$ in M if and only if $-v$ is an a.e. subsolution of $H(x, d_x v) = a$ in M , it is clear from (2.3) that $c(\check{H}) = c(H)$.

2.2. Forward weak KAM solutions and minimizing sets. Let $\check{L} : TM \rightarrow \mathbb{R}$ denotes the Lagrangian associated with \check{H} via the Fenchel transform. The following definition is an adaptation to the case of discounted equations of the notion of forward weak KAM solutions, first introduced by Fathi [12] for the non-discounted Hamilton-Jacobi equation and subsequently generalized in [27, Definition 2.2] for fairly general contact Hamiltonian systems.

Definition 2.2. A function $v \in C(M, \mathbb{R})$ is called a forward weak KAM solution of (B_λ) if

(i) for each continuous piecewise C^1 curve $\gamma : [t_1, t_2] \rightarrow M$, we have

$$e^{\lambda t_2} v(\gamma(t_2)) - e^{\lambda t_1} v(\gamma(t_1)) \leq \int_{t_1}^{t_2} e^{\lambda s} (\check{L}(\gamma(s), \dot{\gamma}(s)) + c(H)) ds; \quad (2.4)$$

(ii) for each $x \in M$, there exists a C^1 curve $\gamma : [0, +\infty) \rightarrow M$ with $\gamma(0) = x$ such that

$$e^{\lambda t} v(\gamma(t)) - v(x) = \int_0^t e^{\lambda s} (\check{L}(\gamma(s), \dot{\gamma}(s)) + c(H)) ds \quad \text{for all } t > 0. \quad (2.5)$$

Let $\check{L}_\lambda(x, \dot{x}, u) := -\lambda u + \check{L}(x, \dot{x})$. Curves satisfying (2.5) are called $(v, \check{L}_\lambda, c(H))$ -calibrated curves. We denote by \mathcal{S}_λ^+ the set of forward weak KAM solutions of (B_λ) . Based on the forward Lax-Oleinik semigroup introduced in [28], we have

$$\check{T}_{t,\lambda}^+ \varphi(x) = \sup_{\gamma(0)=x} \left\{ e^{\lambda t} \varphi(\gamma(t)) - \int_0^t e^{\lambda s} (\check{L}(\gamma(s), \dot{\gamma}(s)) + c(H)) ds \right\}, \quad (2.6)$$

Let us denote by u_λ the unique viscosity solution of (B_λ) . The following proposition will be employed to show uniqueness of viscosity solutions to (E_D) .

Proposition 2.3 ([27]). *Let $v \in \mathcal{S}_\lambda^+$. The following holds:*

- (i) *Denote by $\mathcal{I}_v^\lambda := \{x \in M \mid v(x) = u_\lambda(x)\}$. Then both v and u_λ are of class $C^{1,1}$ on \mathcal{I}_v^λ .*
- (ii) *Denote by $\tilde{\mathcal{I}}_v^\lambda := \{(x, p) \in T^*M \mid v(x) = u_\lambda(x), p = d_x v = d_x u_\lambda\}$. Then $\tilde{\mathcal{I}}_v^\lambda$ is a non-empty and compact invariant set by the discounted flow $\check{\Phi}_\lambda^t$ generated by \check{H} . Furthermore, if we denote by*

$$(x(t), p(t)) := \check{\Phi}_\lambda^t(x_0, p_0) \quad \text{for all } t \in \mathbb{R}$$

then for each $(x_0, p_0) \in \tilde{\mathcal{I}}_v^\lambda$, we have $p(t) = d_{x(t)} u_\lambda$ for each $t \in \mathbb{R}$.

- (iii) *Given $x_0 \in M$, let $\gamma : [0, +\infty) \rightarrow M$ be a $(v, \check{L}_\lambda, c(H))$ -calibrated curve with $\gamma(0) = x_0$. Let $p_0 := \frac{\partial \check{L}}{\partial \dot{x}}(x_0, \dot{\gamma}(0^+))$, where $\dot{\gamma}(0^+)$ denotes the right derivative of $\gamma(t)$ at $t = 0$. Then $d_{\gamma(t)} v$ exists for every $t > 0$ and*

$$(\gamma(t), d_{\gamma(t)} v) = \check{\Phi}_\lambda^t(x_0, p_0).$$

Furthermore $\omega(x_0, p_0) \subseteq \tilde{\mathcal{I}}_v^\lambda$, where $\omega(x_0, p_0)$ denotes the ω -limit set of (x_0, p_0) with respect to the discounted flow $\check{\Phi}_\lambda^t$.

Let w be a Lipschitz continuous function and set

$$G_w := \overline{\{(x, p) \in T^*M \mid w \text{ is differentiable at } x, p = d_x w\}}.$$

By [27, Theorem 1.1], G_{u_λ} and G_v for each $v \in \mathcal{S}_\lambda^+$ are backward and forward invariant by $\check{\Phi}_\lambda^t$, respectively. Define

$$\tilde{\mathcal{A}}^\lambda := \bigcap_{t \geq 0} \check{\Phi}_\lambda^{-t}(G_{u_\lambda}), \quad \mathcal{A}^\lambda := \pi(\tilde{\mathcal{A}}^\lambda), \quad (2.7)$$

where $\pi : T^*M \rightarrow M$ denotes the standard projection. The sets $\tilde{\mathcal{A}}^\lambda$ and \mathcal{A}^λ are called Aubry and projected Aubry set associated with $\check{H}_\lambda - c(H)$ where $\check{H}_\lambda(x, p, u) := \lambda u + \check{H}(x, p)$, respectively. According to [27, Theorem 1.1], the set $\tilde{\mathcal{A}}^\lambda$ is invariant under $(\check{\Phi}_\lambda^t)_{t \in \mathbb{R}}$. According to [27, Theorem 1.2], we have the following result.

Theorem 2.4. *The limit $\lim_{t \rightarrow +\infty} \check{T}_{t, \lambda}^+ u_\lambda$ exists. Let*

$$u_\lambda^+ := \lim_{t \rightarrow +\infty} \check{T}_{t, \lambda}^+ u_\lambda.$$

Then $u_\lambda^+ = \check{T}_{t, \lambda}^+ u_\lambda^+$ for each $t \geq 0$. Moreover, the following holds:

- (i) *u_λ^+ is the maximal forward weak KAM solution of (B_λ) ;*
- (ii) *$u_\lambda \geq u_\lambda^+$ in M and $u_\lambda = u_\lambda^+$ on \mathcal{A}^λ ;*
- (iii) *$\tilde{\mathcal{A}}^\lambda = \tilde{\mathcal{I}}_{u_\lambda^+}^\lambda$ and $\mathcal{A}^\lambda = \mathcal{I}_{u_\lambda^+}^\lambda$.*

Let $v \in \mathcal{S}_\lambda^+$. We will call *Mather measure* associated with v any Borel $\check{\Phi}_\lambda^t$ -invariant probability measures supported in $\tilde{\mathcal{I}}_v^\lambda$. We shall denote by \mathfrak{M}_v the set of such measures. Since $\tilde{\mathcal{I}}_v^\lambda$ is a non-empty and compact invariant set, Krylov-Bogoliubov's theorem, see [20, §II, Theorem I], guarantees that \mathfrak{M}_v is non-empty. The Mather set associated with v is given by

$$\tilde{\mathcal{M}}_v^\lambda = \bigcup_{\mu \in \mathfrak{M}_v} \text{supp}(\mu),$$

where $\text{supp}(\mu)$ denotes the support of μ . A classical argument shows that there exists $\nu \in \mathfrak{M}_v$ such that $\tilde{\mathcal{M}}_v^\lambda = \text{supp}(\nu)$, yielding that $\tilde{\mathcal{M}}_v^\lambda$ is also a non-empty and compact invariant set. Indeed, it suffices to define ν as a convex combination of a dense sequence of measures in \mathfrak{M}_v . Following [27], the Mather set of (DH) is defined as

$$\tilde{\mathcal{M}}^\lambda := \tilde{\mathcal{M}}_{u_\lambda^+}^\lambda, \quad (2.8)$$

where u_λ^+ denotes the maximal forward weak KAM solution of (E_I). Such a Mather set $\tilde{\mathcal{M}}^\lambda$ is maximal, in the sense that $\tilde{\mathcal{M}}_v^\lambda \subseteq \tilde{\mathcal{M}}_{u_\lambda^+}^\lambda$ and $v = u_\lambda$ on \mathcal{M}_v^λ for each $v \in \mathcal{S}_\lambda^+$. This is a straightforward consequence of the fact that $\tilde{\mathcal{I}}_v^\lambda \subseteq \tilde{\mathcal{I}}_{u_\lambda^+}^\lambda$ and $v = u_\lambda$ on \mathcal{I}_v^λ in view of Proposition 2.3 and Theorem 2.4.

The following holds.

Proposition 2.5. *Let $v \in \mathcal{S}_+$, $x_0 \in M$ and $\gamma : [0, +\infty) \rightarrow M$ be a $(v, \check{L}_\lambda, c(H))$ -calibrated curve with $\gamma(0) = x_0$. Let $p_0 := \frac{\partial \check{L}}{\partial \dot{x}}(x_0, \dot{\gamma}(0^+))$, where $\dot{\gamma}(0^+)$ denotes the right derivative of $\gamma(t)$ at $t = 0$. Then*

$$\omega(x_0, p_0) \cap \tilde{\mathcal{M}}_v^\lambda \neq \emptyset,$$

where $\omega(x_0, p_0)$ denotes the ω -limit set of (x_0, p_0) with respect to the contact Hamiltonian flow $\check{\Phi}_\lambda^t$.

Proof. Let us assume by contradiction that $\omega(x_0, p_0) \cap \tilde{\mathcal{M}}_v^\lambda = \emptyset$. Since $\omega(x_0, p_0)$ is a non-empty, compact and invariant subset of $\tilde{\mathcal{I}}_v^\lambda$, see Proposition 2.3, by applying Krylov-Bogoliubov's theorem [20, §II, Theorem I] we would find a new Mather measure supported on $\omega(x_0, p_0)$, in contradiction with the very definition of $\tilde{\mathcal{M}}_v^\lambda$. \square

As a consequence, we derive the following result.

Proposition 2.6. *Let v_1, v_2 be forward weak KAM solutions of (B_λ). If $v_1|_{\mathcal{O}} = v_2|_{\mathcal{O}}$, where \mathcal{O} denotes a neighborhood of \mathcal{M}_{v_1} , then $v_1 \leq v_2$ in M .*

Proof. Pick $x_0 \in M$ and let $\gamma : [0, +\infty) \rightarrow M$ be a $(v_1, \check{L}_\lambda, c(H))$ -calibrated curve with $\gamma(0) = x_0$. Let $p_0 := \frac{\partial \check{L}}{\partial \dot{x}}(x_0, \dot{\gamma}(0^+))$, where $\dot{\gamma}(0^+)$ denotes the right derivative of $\gamma(t)$ at $t = 0$.

Based on Proposition 2.5, there exists a $t > 0$ such that $\gamma(t) \in \mathcal{O}$. From the hypothesis that $v_1 = v_2$ on \mathcal{O} we infer that $v_1(\gamma(t)) = v_2(\gamma(t))$. From the fact that $v_i = T_{t,\lambda}^+ v_i$ on M for $i \in \{1, 2\}$ and (2.6) we get

$$e^{\lambda t} v_1(\gamma(t)) - v_1(x_0) = \int_0^t e^{\lambda s} (\check{L}(\gamma(s), \dot{\gamma}(s)) + c(H)) ds \geq e^{\lambda t} v_2(\gamma(t)) - v_2(x_0),$$

yielding $v_1(x_0) \leq v_2(x_0)$ since $v_1(\gamma(t)) = v_2(\gamma(t))$. The assertion follows since x_0 was arbitrarily chosen in M . \square

2.3. Viscosity solutions of (B₀). Viscosity solutions to equation (B₀) are not unique, even up to additive constants in general. A uniqueness set for equation (B₀) is given by the so-called *projected Aubry set* $\check{\mathcal{A}}$: it is a closed subset of M that can be characterized by the following property, see [13]:

$$y \in \check{\mathcal{A}} \quad \text{iff} \quad \text{any subsolution } v \text{ of (B}_0\text{) is differentiable at } y. \quad (\mathcal{A})$$

Since v is a subsolution of (B₀) if and only if $-v$ is a subsolution of (A₀), we easily derive that $\check{\mathcal{A}} = \mathcal{A}$, where \mathcal{A} is the projected Aubry set associated with equation

(A₀). In the sequel, we will always write \mathcal{A} in place of $\check{\mathcal{A}}$. The following properties hold, see for instance [12–14]:

Proposition 2.7.

- (i) Let $y \in \mathcal{A}$. Then $H(y, -d_y v) = c(H)$ and $d_y v = d_y w$ for any pair v, w of subsolutions to (B₀).
- (ii) Let $y \in \mathcal{A}$. Then there exists a unique curve $\gamma : \mathbb{R} \rightarrow \mathcal{A} \subseteq M$ with $\gamma(0) = y$ such that

$$v(\gamma(b)) - v(\gamma(a)) = \int_a^b (\check{L}(\gamma(s), \dot{\gamma}(s)) + c(H)) ds \quad \text{for every } a < b,$$

for any subsolution v of (B₀).

- (iii) Let u, v be viscosity solutions of (B₀). If $u = v$ on \mathcal{A} , then $u = v$ on M .

We end this section by recalling the following result proved in [10], see Propositions 1.4 and 4.4 therein.

Theorem 2.8 ([10]). For each $\lambda > 0$, let u_λ be the viscosity solution of (B _{λ}). Let us assume that $H(x, 0) \leq c(H)$ for every $x \in M$. Then $u_\lambda \geq 0$ in M for every $\lambda > 0$ and $u_\lambda \nearrow u_0$ uniformly on M as $\lambda \searrow 0$, where u_0 is the unique viscosity solution of (B₀) such that $u_0 \equiv 0$ on \mathcal{A} .

As a corollary we infer

Corollary 2.9. For each $\lambda > 0$, the function u_λ is a viscosity subsolution of (B₀). In particular

- (i) $u_\lambda \equiv 0$ on \mathcal{A} ;
- (ii) u_λ is differentiable on \mathcal{A} and $d_x u_\lambda \equiv 0$ on \mathcal{A} .

Proof. From the fact that $u_\lambda \geq 0$ in M we get

$$H(x, -d_x u_\lambda) \leq \lambda u_\lambda + H(x, -d_x u_\lambda) = c(H) \quad \text{in } M$$

in the viscosity sense, namely u_λ is a viscosity subsolution of (B₀). Item (i) follows from the inequality $0 \leq u_\lambda \leq u_0$ on M and the fact that $u_0 \equiv 0$ on \mathcal{A} , while item (ii) follows directly from Proposition 2.7 and the fact that any constant function is a subsolution of (B₀). \square

3. ASYMPTOTIC CONVERGENCE

This section is devoted to the proof of Theorem 1.2. We prove some preliminary results first.

Lemma 3.1. The family $\{u_\lambda^+\}_{\lambda \in (0,1]}$ is equi-bounded and equi-Lipschitz continuous.

Proof. First, we prove the equi-bounded character of $\{u_\lambda^+\}_{\lambda \in (0,1]}$. By Theorem 2.4, $u_\lambda^+ \leq u_\lambda$ on M for each $\lambda \in [0, 1]$. By Theorem 2.8, u_λ converges uniformly to a function $u_0 \in C(M, \mathbb{R})$, in particular there exists $C > 0$ such that $\|u_\lambda\|_\infty \leq C$ for each $\lambda \in [0, 1]$. It follows that the $\{u_\lambda^+\}_{\lambda \in (0,1]}$ are equi-bounded from above. Let us prove they are equi-bounded from below. By Proposition 2.3, we have $u_\lambda^+ = \check{T}_{t,\lambda}^+ u_\lambda^+$ for each $t \geq 0$. Take $x_0 \in \mathcal{I}_{u_\lambda^+} = \{x \in M \mid u_\lambda(x) = u_\lambda^+(x)\}$. Let $\alpha : [0, 1] \rightarrow M$ be

a geodesic connecting x to x_0 , parameterized by constant speed $|\dot{\alpha}(s)| := d(x, x_0) \leq \text{diam}(M)$ for each $s \in [0, 1]$. Let

$$C' := \max_{x \in M, |\dot{x}| \leq \text{diam}(M)} (\check{L}(x, \dot{x}) + c(H)).$$

By (2.6),

$$u_\lambda^+(x) = \check{T}_{1, \lambda}^+ u_\lambda^+(x) \geq e^\lambda u_\lambda(x_0) - \int_0^1 e^{\lambda s} (\check{L}(\alpha(s), \dot{\alpha}(s)) + c(H)) ds \geq e^\lambda (u_\lambda(x_0) - C'),$$

which implies u_λ^+ is bounded from below for each $\lambda \in (0, 1]$. Thus, there exists $K > 0$ such that $\|u_\lambda^+\|_\infty \leq K$ for all $\lambda \in (0, 1]$.

Next, we prove the equi-Lipschitz continuity. For each $x, y \in M$, let $\beta : [0, d(x, y)] \rightarrow M$ be a geodesic of length $d(x, y)$, parameterized by arclength and connecting x to y . Let

$$C'' := \sup\{\check{L}(x, \dot{x}) + c(H) \mid x \in M, \|\dot{x}\|_x = 1\}.$$

In view of (2.4), we have

$$e^{\lambda d(x, y)} v(x) - e^{\lambda d(x, y)} v(y) \leq v(y)(1 - e^{\lambda d(x, y)}) + \frac{C''}{\lambda}(e^{\lambda d(x, y)} - 1),$$

which yields from $0 < \lambda \leq 1$ and $1 - e^{-h} \leq h$ for all $h \in \mathbb{R}$,

$$\begin{aligned} v(x) - v(y) &\leq v(y)(e^{-\lambda d(x, y)} - 1) + \frac{C''}{\lambda}(1 - e^{-\lambda d(x, y)}) \\ &\leq (C'' + K) \frac{1 - e^{-\lambda d(x, y)}}{\lambda} \\ &\leq (C'' + K)d(x, y). \end{aligned}$$

We complete the proof by exchanging the roles of x and y . □

Next, we show the following result.

Proposition 3.2. *Let us assume that $H(x, 0) \leq c(H)$ for every $x \in M$. Then projected Aubry set \mathcal{A} associated with (B_0) is contained in \mathcal{A}^λ for every $\lambda > 0$.*

Remark 3.3. *From the previous proposition and the fact that $d_x u_\lambda \equiv 0$ on \mathcal{A} in view of Corollary 2.9, we get in particular that*

$$\{(y, 0) \in T^*M \mid y \in \mathcal{A}\} \subseteq \tilde{\mathcal{A}}^\lambda.$$

Proof. Let us fix $\lambda > 0$ and pick $x \in \mathcal{A}$. According to Corollary 2.9, the function u_λ is differentiable at x , so $(x, d_x u_\lambda) \in G_{u_\lambda}$, and by Proposition 2.7 there exists a unique curve $\gamma : \mathbb{R} \rightarrow \mathcal{A} \subseteq M$ such that $\gamma(0) = x$ and

$$u_\lambda(\gamma(b)) - u_\lambda(\gamma(a)) = \int_a^b (\check{L}(\gamma(s), \dot{\gamma}(s)) + c(H)) ds \quad \text{for all } a < b.$$

In particular,

$$\check{L}(\gamma(s), \dot{\gamma}(s)) + c(H) = \langle d_{\gamma(s)} u_\lambda, \dot{\gamma}(s) \rangle = \frac{d}{ds} u_\lambda(\gamma(s)) \quad \text{for all } s \in \mathbb{R}.$$

By multiplying the above equality by $e^{\lambda s}$ and by integrating (by parts) in (a, b) we get

$$\int_a^b e^{\lambda s} (\check{L}(\gamma(s), \dot{\gamma}(s)) + c(H)) ds = e^{\lambda b} u_\lambda(\gamma(b)) - e^{\lambda a} u_\lambda(\gamma(a)) - \int_a^b (e^{\lambda s})' u_\lambda(\gamma(s)) ds,$$

hence, by taking into account that $\gamma(\mathbb{R}) \subseteq \mathcal{A}$ and $u_\lambda \equiv 0$ on \mathcal{A} , we get

$$e^{\lambda b} u_\lambda(\gamma(b)) - e^{\lambda a} u_\lambda(\gamma(a)) = \int_a^b e^{\lambda s} (\check{L}(\gamma(s), \dot{\gamma}(s)) + c(H)) ds.$$

This shows that γ is the projection on M of an integral curve of the flow $\check{\Phi}_\lambda^t$ generated by (DH), i.e. $\gamma(t) = \pi(\check{\Phi}_\lambda^t(x, d_x u_\lambda))$ for all $t \in \mathbb{R}$. In particular, we get that $x \in \pi(\check{\Phi}_\lambda^{-t}(G_{u_\lambda}))$ for all $t \geq 0$, i.e. $x \in \mathcal{A}^\lambda$, as it was asserted. \square

Proof of Theorem 1.2. In view of Lemma 3.1 and of Ascoli-Arzelá's theorem, it is enough to show that, if $u_{\lambda_n}^+$ converges to u_* uniformly on M as $\lambda_n \rightarrow 0^+$, then $u_* = u_0^+$ on M . In view of the correspondence between forward and backward, or viscosity, solutions, see [27, Proposition 2.8], we know that $-u_{\lambda_n}^+$ is a viscosity solution of (A_λ) . By the stability of the notion of viscosity solution, $-u_*$ is a viscosity solution of (A_0) , which means that u_* is a forward weak KAM solution of (B_0) . Furthermore, by Corollary 2.9, Theorem 2.4 and Proposition 3.2, we know that $u_{\lambda_n}^+ \equiv 0$ on \mathcal{A} , hence $u_* \equiv 0$ on \mathcal{A} . Hence, $-u_*$ and $-u_0^+$ are both viscosity solutions of (A_0) with $-u_* \equiv -u_0^+$ on \mathcal{A} . We conclude that $u_* \equiv u_0^+$ on M by Proposition 2.7. \square

4. ON THE EXAMPLE (E_D)

By the recalled equivalence between viscosity, or backward weak KAM, solutions of (A_λ) and forward solutions of (B_λ) , see [27, Proposition 2.8], it suffices to show the uniqueness of the forward weak KAM solution of

$$\lambda u + \frac{1}{2} |d_x u|^2 + U(x) = c, \quad x \in \mathbb{T}^1 := \mathbb{R}/\mathbb{Z}, \quad \lambda > 0, \quad (E_I)$$

where \mathbb{T}^1 is a flat circle with the standard metric. For any two points $x, y \in M$, we use $|x - y|$ to denote the distance induced by the flat metric on \mathbb{T}^1 . We recall that $U : \mathbb{T}^1 \rightarrow \mathbb{R}$ is of class C^3 and has a unique maximum point x_0 with $U(x_0) = c$, which is furthermore assumed to be non-degenerate, i.e. $U''(x_0) < 0$. When $U(x) = \cos(2\pi x)$, (E_I) corresponds to the dissipative pendulum.

To obtain this uniqueness result, we need some preliminary material that we will develop in the next section.

4.1. Some preliminary facts. We start by the following known fact about reversible Hamiltonians.

Proposition 4.1. *Let us assume that H is reversible, i.e. $H(x, p) = H(x, -p)$ for all $(x, p) \in T^*M$. Then*

- (i) $H(x, p) > H(x, 0)$ for every $x \in M$ and $|p| \neq 0$, moreover $c(H) = \max_{x \in M} H(x, 0)$, in particular, $H(x, 0) \leq c(H)$ for every $x \in M$;
- (ii) the projected Aubry set \mathcal{A} associated with (A_0) is given by

$$\mathcal{A} = \{y \in M \mid H(y, 0) = c(H)\};$$

Proof. Let us prove (i). Since H is reversible, we have $\frac{\partial H}{\partial p}(x, p) = -\frac{\partial H}{\partial p}(x, -p)$ for each $(x, p) \in T^*M$. In particular, $\frac{\partial H}{\partial p}(x, 0) = 0$. Combining with $\frac{\partial^2 H}{\partial p^2}(x, p) > 0$, we have for each $x \in M$,

$$H(x, p) > H(x, 0) = \min_{p \in T_x^*M} H(x, p) \quad \text{for all } x \in M \text{ and } p \in T_x^*M \setminus \{0\}. \quad (4.1)$$

Let us set $c := \max_{x \in M} H(x, 0)$. Since any constant function v on M is a subsolution of $H(x, d_x v) = c$ in M , we have $c(H) \leq c$ in view of (2.3). On the other hand, if v is subsolution of $H(x, d_x v) = c(H)$ in M , we have in particular

$$H(x, 0) = \min_{p \in T_x^* M} H(x, p) \leq H(x, d_x v) \leq c(H) \quad \text{for a.e. } x \in M,$$

yielding $c = \max_{x \in M} H(x, 0) \leq c(H)$. This shows that $\max_{x \in M} H(x, 0) = c(H)$.

(ii) Let us denote by \mathcal{E} the set appearing at the right-hand side of the equality in (ii). The function $v_0 \equiv 0$ satisfies $H(x, d_x v_0) \leq c(H)$ for every $x \in M$, with a strict inequality holding when $x \notin \mathcal{E}$. This shows that $\mathcal{A} \subseteq \mathcal{E}$ in view of Proposition 2.7. Let now v be a subsolution of $H(x, d_x v) = c(H)$ in M . Then the Clarke generalized gradient $\partial^c v(x)$ of v at x satisfies $\partial^c v(x) \subseteq \{p \in T_x^* M \mid H(x, p) \leq c(H)\}$ for every $x \in M$, see for instance [24]. In particular, it is a singleton whenever $x \in \mathcal{E}$. This implies that v is (strictly) differentiable at any $x \in \mathcal{E}$, see [8, Proposition 2.2.4]. This shows that $\mathcal{E} \subseteq \mathcal{A}$ by (A). \square

We focus now on the properties enjoyed by the Mather set $\tilde{\mathcal{M}}^\lambda$ associated with equation (E_I). We start with a general fact for reversible Hamiltonians.

Proposition 4.2. *Let us assume that H is reversible and let μ be a $\check{\Phi}_\lambda^t$ -invariant probability measure on T^*M . Then*

$$\text{supp}(\mu) \subseteq \{(x, 0) \in T^*M \mid x \in M\}.$$

Proof. Fix $(x, p) \in T^*M$. For every $t \in \mathbb{R}$ we have

$$\frac{d}{dt} H(\check{\Phi}_\lambda^t(x, p)) = -\lambda \langle p(t), \frac{\partial \check{H}}{\partial p}(\check{\Phi}_\lambda^t(x, p)) \rangle \leq 0$$

by convexity, with equality holding if and only if $p(t) = 0$ in view of (4.1). If μ is $\check{\Phi}_\lambda^t$ -invariant, we infer

$$\begin{aligned} 0 &= \int_{T^*M} H(\check{\Phi}_\lambda^1(x, p)) \, d\mu(x, p) - \int_{T^*M} H(\check{\Phi}_\lambda^t(x, p)) \, d\mu(x, p) \\ &= \int_0^1 \left(\int_{T^*M} \frac{d}{ds} H(\check{\Phi}_\lambda^s(x, p)) \, d\mu(x, p) \right) ds = -\lambda \int_{T^*M} \langle p, \frac{\partial \check{H}}{\partial p}(x, p) \rangle \, d\mu(x, p), \end{aligned}$$

yielding

$$\langle p, \frac{\partial \check{H}}{\partial p}(x, p) \rangle = 0 \quad \text{for } \mu\text{-a.e. } (x, p) \in T^*M.$$

The assertion follows in view of (4.1). \square

We exploit the previous result to derive the following information.

Proposition 4.3. *Let $\tilde{\mathcal{M}}^\lambda$ be the Mather set associated with equation (E_I), where $U : \mathbb{T}^1 \rightarrow \mathbb{R}$ is of class C^3 and has a unique maximum point x_0 with $U(x_0) = c$, which is furthermore assumed to be non-degenerate, i.e. $U''(x_0) < 0$. Then $(x_0, 0)$ is a hyperbolic fixed point for the discounted flow (DH) and, for $\lambda > 0$ small enough, $\tilde{\mathcal{M}}^\lambda = \{(x_0, 0)\}$.*

Proof. The fact that $(x_0, 0)$ a hyperbolic fixed point for the discounted flow (DH) is easily checked. For every fixed $\lambda > 0$, let us pick $(x_\lambda, 0) \in \tilde{\mathcal{M}}^\lambda$ and set $(x_\lambda(t), p_\lambda(t)) :=$

$\check{\Phi}_\lambda^s(x_\lambda, 0)$. By taking into account Proposition 4.2 together with $\tilde{\mathcal{M}}^\lambda \subseteq \tilde{\mathcal{I}}_{u_\lambda}$ and Proposition 2.3, we infer that

$$0 = p_\lambda(t) = d_{x_\lambda(t)}u_\lambda, \quad \dot{x}_\lambda(t) = p_\lambda(t) = 0, \quad 0 = \dot{p}_\lambda(t) = -\frac{\partial U}{\partial x}(x_\lambda(t), p_\lambda(t))$$

for all $t \in \mathbb{R}$, namely $x_\lambda(t) = x_\lambda$ for all $t \in \mathbb{R}$ and x_λ is a critical point for U . Furthermore, the static curve $x_\lambda(t) = x_\lambda$ for all $t \in \mathbb{R}$ is optimal for $u_\lambda(x_\lambda)$, i.e. for any $a \leq b$,

$$e^{\lambda b}u_\lambda(x_\lambda(b)) - e^{\lambda a}u_\lambda(x_\lambda(a)) = \int_a^b e^{\lambda s}(\check{L}(x_\lambda(s), \dot{x}_\lambda(s)) + c) ds.$$

By taking $b = 0$ and $a \rightarrow -\infty$ we get

$$u_\lambda(x_\lambda) = \int_{-\infty}^0 e^{\lambda s}(\check{L}(x_\lambda, 0) + c) ds = \frac{c - U(x_\lambda)}{\lambda} \geq 0.$$

Since u_λ is converging to u_0 as $\lambda \rightarrow 0^+$ by Theorem 2.8, we necessarily have that $x_\lambda \rightarrow x_0$ as $\lambda \rightarrow 0$. Since x_0 is an isolated critical point by the non-degeneracy condition, we infer that there exists $\lambda_0 > 0$ such that $x_\lambda = x_0$ for every $\lambda \leq \lambda_0$. \square

Remark 4.4. *In the dissipative pendulum case, i.e. when $U(x) = \cos(2\pi x)$, the statement of Proposition 4.3 holds for any $\lambda > 0$. This follows as a consequence of [21, Example 2] together with Theorem 2.4-(iii). This is not true for a potential U of more general form. In fact, let $w(x)$ be a smooth function on \mathbb{T}^1 . Let x_0 be its unique global minimum point with $w(x_0) = 0$, $w''(x_0) > 0$ and let x_1 be another critical point such that $w'(x_1) = 0$ and $w(x_1) > 0$. Set $U(x) := -w(x) - \frac{1}{2}|d_x w|^2$. Then x_0 is the unique global maximum point of $U(x)$ with $U(x_0) = 0$, $U''(x_0) < 0$. For $\lambda_0 = 1$, w is a smooth solution (hence both forward and backward weak KAM solution) of*

$$\lambda_0 u + \frac{1}{2}|d_x u|^2 + U(x) = 0.$$

However, one has $\{(x_0, 0), (x_1, 0)\} \subseteq \tilde{\mathcal{M}}^{\lambda_0}$.

4.2. Uniqueness of the forward weak KAM solution. Let us now come back to the analysis of equation (E_I). In view of Proposition 4.3, the uniqueness of the forward weak KAM solution to equation (E_I) is a consequence of the following more general result.

Proposition 4.5. *Let $H : T^*\mathbb{T}^1 \rightarrow \mathbb{R}$ be a C^3 -Hamiltonian, satisfying hypotheses (H1)-(H2). Let us assume that the Mather set $\tilde{\mathcal{M}}^\lambda$ associated with the discounted Hamilton-Jacobi equation*

$$\lambda u + H(x, -d_x u) = c(H) \quad \text{in } \mathbb{T}^1 \tag{4.2}$$

reduces to $\{(x_0, 0)\}$ and that $(x_0, 0)$ is a hyperbolic fixed point for the discounted flow generated by (DH). Then equation (4.2) admits a unique forward weak KAM solution.

Proof. Let us denote by \mathcal{S}_λ^+ be the set of all forward weak KAM solutions of (4.2). For each $v \in \mathcal{S}_\lambda^+$, we have $\tilde{\mathcal{M}}_v^\lambda \subseteq \tilde{\mathcal{M}}^\lambda$. Since $\tilde{\mathcal{M}}^\lambda$ is nonempty, we necessarily have

$$\tilde{\mathcal{M}}_v^\lambda = \{(x_0, 0)\}.$$

This means $v(x_0) = 0$ and $d_{x_0}v = 0$.

We denote for simplicity, the stable submanifold of $(x_0, 0)$ with respect to $\check{\Phi}_\lambda^t$ by

$$W^s(x_0, 0) := \{(x, p) \in T^*\mathbb{T}^1 \mid \lim_{t \rightarrow +\infty} d(\check{\Phi}_\lambda^t(x, p), (x_0, 0)) = 0\},$$

where $d(\cdot, \cdot)$ is a Riemannian metric on $T^*\mathbb{T}^1$. Given $\varepsilon > 0$, we denote the local stable submanifold of $(x_0, 0)$ with respect to $\check{\Phi}_\lambda^t$ by

$$W_\varepsilon^s(x_0, 0) := \{(x, p) \in W^s(x_0, 0) \mid d(\check{\Phi}_\lambda^t(x, p), (x_0, 0)) < \varepsilon, \forall t \geq 0\}.$$

Since $\check{H} \in C^3$, by the stable manifold theorem [17], there exist $\delta > 0$, $h \in C^2$ with $h(x_0) = 0$ such that

$$[x_0 - \delta, x_0 + \delta] \subseteq \pi(W_\varepsilon^s(x_0, 0)), \quad W_\varepsilon^s(x_0, 0) = \{(x, h(x)) \mid x \in [x_0 - \delta, x_0 + \delta]\},$$

where $\pi : T^*\mathbb{T}^1 \rightarrow \mathbb{T}^1$ denotes the standard projection.

For each $v \in \mathcal{S}_\lambda^+$, v is Lipschitz continuous. Furthermore, it is semiconvex. Indeed, $-v$ is a solution to

$$H(x, d_x v) = c - \lambda v(x) \quad \text{in } \mathbb{T}^1,$$

so it is semiconcave in view of the results in [6]. Denote \mathcal{D} be the set of all differentiable points of v . Pick $\bar{x} \in \mathcal{D} \cap (x_0 - 1, x_0)$ and set $\bar{p} := d_{\bar{x}} v$. Let $(x(t), p(t)) := \check{\Phi}_\lambda^t(\bar{x}, \bar{p})$ for all $t \geq 0$. By Proposition 2.3, $d_{x(t)} v = p(t)$ for all $t \geq 0$. In view of Proposition 2.5, $(x_0, 0) \in \omega(\bar{x}, \bar{p})$. Thus, there exists a diverging sequence $(t_n)_n$ such that either $x(t_n) \rightarrow x_0$ or $x(t_n) \rightarrow x_0 - 1$ as $t_n \rightarrow +\infty$. We assert that the map $t \mapsto x(t)$ is monotone in $[0, +\infty)$. Let us assume for definiteness that $x(t_n) \rightarrow x_0$. We claim that $\dot{x}(t) \geq 0$ for all $t > 0$. In fact, let us assume by contradiction that $\dot{x}(t_0) < 0$ for some $t_0 > 0$. By the fact that $x(t_n) \rightarrow x_0$, one can find $t_1 > t_0$ such that $x(t_0) = x(t_1) =: \hat{x}$ and $\dot{x}(t_1) \geq 0$, a contradiction to the fact that

$$\dot{x}(t_0) = \frac{\partial \check{H}}{\partial p}(\hat{x}, d_{\hat{x}} v) = \dot{x}(t_1).$$

The monotonicity of $t \mapsto x(\cdot)$ implies that $x(t) \rightarrow x_0$. Furthermore, v is differentiable at x_0 and at $x(t)$ for every $t > 0$. By semiconvexity, we infer that $d_{x(t)} v \rightarrow d_{x_0} v = 0$ as $t \rightarrow +\infty$, i.e.

$$\check{\Phi}_\lambda^t(\bar{x}, \bar{p}) \rightarrow (x_0, 0) \quad \text{as } t \rightarrow +\infty.$$

That implies $(\bar{x}, \bar{p}) \in W^s(x_0, 0)$. For each $\tilde{x} \in \mathcal{D} \cap [x_0 - \delta, x_0 + \delta]$, we have $(\tilde{x}, d_{\tilde{x}} v) \in W_\varepsilon^s(x_0, 0)$. Moreover, $d_x v = h$ on $\mathcal{D} \cap [x_0 - \delta, x_0 + \delta]$. Note that \mathcal{D} has full Lebesgue measure on \mathbb{T}^1 . It follows that, for each $x \in [x_0 - \delta, x_0 + \delta]$,

$$v(x) = \int_{x_0}^x d_y v(y) dy = \int_{x_0}^x h(y) dy.$$

This shows $d_x v = h$ on $[x_0 - \delta, x_0 + \delta]$.

For any $v_1, v_2 \in \mathcal{S}_\lambda^+$, we have $v_1(x_0) = v_2(x_0) = 0$ and $d_x v_1 = d_x v_2 = h$ on $[x_0 - \delta, x_0 + \delta]$. That yields $v_1 = v_2$ on $[x_0 - \delta, x_0 + \delta]$. By Proposition 2.6, $v_1 = v_2$ on \mathbb{T}^1 , namely (4.2) has a unique forward weak KAM solution. \square

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