Hint to Exercise 2.4.1

 \varXi_{ϱ} is periodic under very general conditions (cf. [50]). Indeed, from Eqn. (2.38), we have

$$\Xi_k \Big|_0^{2\pi} = \frac{\partial}{\partial J_k} \oint \hat{p}_1(q_1, J) \ dq_1 = \frac{\partial J_1}{\partial J_k} = 0 \qquad (k \ge 2).$$