

PHYS 705: Classical Mechanics

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Remaining Weeks (five wks) for the Semester

HW#8 and #9: CT and Hamilton-Jacobi Eq (Nov 8 & 15)

HW#10: Small Oscillations (Nov 22)

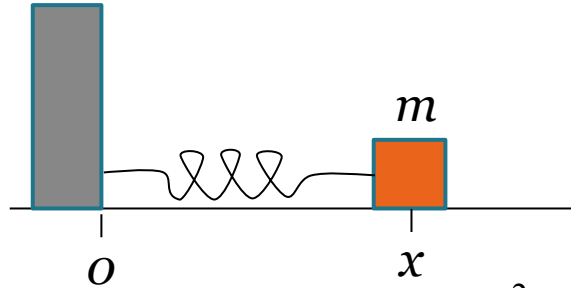
HW#11: Noninertial Reference Frame and Rigid Body Motion (Nov 29)

HW#12: Rigid Body Motion (more practice problems)

FINAL EXAM on Dec 6 (4:30-7:10p, Planetary 220)

Review from Previous Lecture on CT

Example: Harmonic Oscillator



$$f(x) = -kx \quad U(x) = \frac{kx^2}{2}$$

$$L = T - U = \frac{m\dot{x}^2}{2} - \frac{kx^2}{2}$$

$$p = \frac{\partial L}{\partial \dot{x}} = m\dot{x} \rightarrow \dot{x} = \frac{p}{m}$$

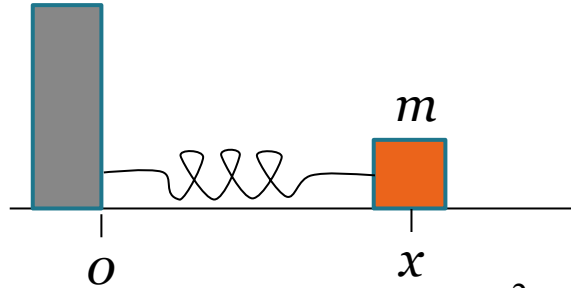
$$\begin{aligned} H = p\dot{x} - L &= p\dot{x} - \frac{m\dot{x}^2}{2} + \frac{kx^2}{2} \\ &= \frac{p^2}{m} - \frac{m}{2} \frac{p^2}{m^2} + \frac{kx^2}{2} \quad (\text{in } x \text{ \& } p) \end{aligned}$$

$$H = \frac{p^2}{2m} + \frac{1}{2}kx^2$$

Define $\omega = \sqrt{k/m}$ or $\omega^2 m = k \rightarrow$

$$H = \frac{p^2}{2m} + \frac{m\omega^2}{2}x^2 = \frac{1}{2m}(p^2 + m^2\omega^2x^2)$$

Example: Harmonic Oscillator



$$f(x) = -kx \quad U(x) = \frac{kx^2}{2}$$

$$H = \frac{1}{2m} (p^2 + m^2 \omega^2 x^2)$$

Application of the Hamilton's Equations give,

$$\dot{x} = \frac{\partial H}{\partial p} = \frac{p}{m}$$

$$\dot{p} = -\frac{\partial H}{\partial x} = -\frac{2m^2 \omega^2}{2m} x = -m\omega^2 x$$

Combining the two equations, we have the standard equation for SHO: $\ddot{x} + \omega^2 x = 0$

We then showed that we can find a canonical transformation from (x, p) to (X, P) such that X is *cyclic* so that P is constant.

Example: Harmonic Oscillator

Here is the following Canonical Transformation:

$$x = \sqrt{\frac{2P}{m\omega}} \sin X \qquad p = \sqrt{2m\omega P} \cos X$$

Under this CT, the transformed Hamiltonian becomes extremely simple:

$$K = \omega P$$

Applying the Hamilton's Equations gives,

$$\dot{P} = -\frac{\partial K}{\partial X} = 0 \quad (X \text{ is cyclic})$$

$$\rightarrow \boxed{P = \text{const}}$$

$$\dot{X} = \frac{\partial K}{\partial P} = \omega$$

$$\rightarrow \boxed{X = \omega t + \alpha}$$

depends on IC

Example: Harmonic Oscillator

$$X(t) = \omega t + \alpha \qquad P = \text{const}$$

******Notice how simple the EOM are in the new transformed cyclic variables. In most application, the goal is to find a new set of canonical variables so that there are as many cyclic variables as possible.

Using the inverse transform : $x = \sqrt{\frac{2P}{m\omega}} \sin X$, we can write down the EOM in the original variable:

$$x = \sqrt{\frac{2P}{m\omega}} \sin(\omega t + \alpha) \qquad (P \text{ is a constant})$$

Poisson Bracket

For any two function $u(q, p)$ and $v(q, p)$ depending on q and p the **Poisson Bracket** is defined as:

$$[u, v]_{q,p} \equiv \left(\frac{\partial u}{\partial q_j} \right) \left(\frac{\partial v}{\partial p_j} \right) - \left(\frac{\partial u}{\partial p_j} \right) \left(\frac{\partial v}{\partial q_j} \right) \quad \text{(E's sum rule for } n \text{ dof)}$$

PB is analogous to the **Commutator** in QM:

$$\frac{1}{i\hbar} \llbracket u, v \rrbracket \equiv \frac{1}{i\hbar} (uv - vu) \quad \text{where } u \text{ and } v \text{ are two QM operators}$$

“Symplectic” Approach & Poisson Bracket

Note that this symplectic structure for the canonical transformation can also be expressed elegantly using the matrix notation that we have introduced earlier :

Recall that the Hamilton Equations can be written in a matrix form,

$$\dot{\boldsymbol{\eta}} = \mathbf{J} \frac{\partial H}{\partial \boldsymbol{\eta}}$$

with $\eta_j = q_j, \quad \eta_{j+n} = p_j; \quad j = 1, \dots, n$

$$\left(\frac{\partial H}{\partial \boldsymbol{\eta}} \right)_j = \frac{\partial H}{\partial q_j}, \quad \left(\frac{\partial H}{\partial \boldsymbol{\eta}} \right)_{j+n} = \frac{\partial H}{\partial p_j}; \quad \text{and} \quad \mathbf{J} = \begin{pmatrix} \mathbf{0} & \mathbf{I} \\ -\mathbf{I} & \mathbf{0} \end{pmatrix}$$

“Symplectic” Approach & Poisson Bracket

In terms of these matrix notation, we can also write the Poisson bracket as,

$$[u, v]_{\boldsymbol{\eta}} = \frac{\partial u}{\partial \boldsymbol{\eta}} \mathbf{J} \frac{\partial v}{\partial \boldsymbol{\eta}}$$

And if $\boldsymbol{\zeta} = \boldsymbol{\zeta}(\boldsymbol{\eta})$ is a canonical transformation, then Fundamental Poisson Brackets can simply written as,

$$[\boldsymbol{\zeta}, \boldsymbol{\zeta}]_{\boldsymbol{\eta}} = [\boldsymbol{\eta}, \boldsymbol{\eta}]_{\boldsymbol{\zeta}} = \mathbf{J}$$

Also if we have $M_{jk} = \frac{\partial \zeta_j}{\partial \eta_k}$, $j, k = 1, \dots, 2n$ (Jacobian matrix) then, we

have the following conditional check for a canonical transformation:

$$\mathbf{M} \mathbf{J} \mathbf{M}^T = \mathbf{J}$$

(this condition is typically easier to use than the direction condition for a CT)

Poisson Bracket & Dynamics

In terms of PB, we also have the following equation of motion for any dynamical quantity $u(t)$:

$$\dot{u} = \frac{du}{dt} = [u, H] + \frac{\partial u}{\partial t}$$

General Comments:

1. Applying the above equation with $u = H$, we have $[H, H] = 0$ and:

$$\frac{dH}{dt} = \frac{\partial H}{\partial t}$$

Poisson Bracket & Dynamics

General Comments:

2. If $u = q_j$ or p_j , we get back the Hamilton's Equations:

$$\dot{q}_j = [q_j, H] = \frac{\partial H}{\partial p_j} \quad \text{and} \quad \dot{p}_j = [p_j, H] = -\frac{\partial H}{\partial q_j} \quad (\text{hw})$$

3. If u is a **constant of motion**, i.e., $\frac{du}{dt} = 0$

$$\dot{u} = \frac{du}{dt} = [u, H] + \frac{\partial u}{\partial t} \quad \longrightarrow \quad [u, H] = -\frac{\partial u}{\partial t}$$

Specifically, for u explicitly not depends on time, i.e., $\frac{\partial u}{\partial t} = 0$,

$$\frac{du}{dt} = 0 \quad \longleftrightarrow \quad [u, H] = 0 \quad u \text{ and } H \text{ “commute”!}$$

Poisson Bracket & Dynamics

4. One can formally write down the time evolution of $u(t)$ as a series solution in terms of the Poisson brackets evaluated at $t = 0$!

$$u(t) = u(0) + t[u, H]_0 + \frac{t^2}{2!}[[u, H], H]_0 + \dots$$

The Hamiltonian is the generator of the system's motion in time !



The above Taylor's expansion can be written as an “operator” eq:

$$u(t) = e^{\hat{H}t} u(0) \quad \longleftrightarrow \quad |u(t)\rangle = e^{iHt/\hbar} |u(0)\rangle$$

where $\hat{H} = [\ , H]_0$ ↑
(QM propagator)

This has a direct correspondence to the QM interpretation of H .

Hamilton-Jacobi Equation

The HJ eq results when we enforce Q and P to be constants in time and the transformed Hamiltonian K need to be identically zero.

If that is the case, the equations of motion will be,

$$\begin{aligned}\dot{Q}_i &= \frac{\partial K}{\partial P_i} = 0 & Q_i &= \beta_i \\ \dot{P}_i &= -\frac{\partial K}{\partial Q_i} = 0 & P_i &= \alpha_i\end{aligned}$$

Recall that we have the new and old Hamiltonian, K and H , relating through the generating function F_2 (using type 2) by:

$$K = H + \frac{\partial F_2}{\partial t}$$

Hamilton-Jacobi Equation

Then, one can formally rewrite the equation (with $K = 0$) as:

$$H\left(q_1, \dots, q_n; \frac{\partial F_2}{\partial q_1}, \dots, \frac{\partial F_2}{\partial q_n}; t\right) + \frac{\partial F_2}{\partial t} = 0$$

This is known as the **Hamilton-Jacobi Equation**.

Notes: -Since $F_2(q, P, t)$ and $P_i = \alpha_i$ are constants, the HJ equation constitutes a partial differential equation of $(n+1)$ independent variables: (q_1, \dots, q_n, t)

- It is customary to denote the solution F_2 by S and called it the **Hamilton's Principal Function**.

Hamilton-Jacobi Equation

Writing the Hamilton Principal Function out explicitly,

$$F_2 \equiv S = S(q_1, \dots, q_n, \alpha_1, \dots, \alpha_n; t)$$

in terms of its (n+1) independent variables $(q_1, \dots, q_n; t)$ and

constants $P_i = \alpha_i$

After we get an exp for S from the HJ Eq, we can solve for $p_i(t)$ and $q_i(t)$ using the following two partial differential eqs:

$$p_i = \frac{\partial S(q, \alpha, t)}{\partial q_i} \quad (T1)$$

$$Q_i = \beta_i = \frac{\partial S(q, \alpha, t)}{\partial \alpha_i} \quad (T2)$$

Hamilton-Jacobi Equation

1. Using (T1) and *initial* conditions at time t_0 , one can solve for the n unknown constants α_i in terms of the *initial conditions*, i.e.,

$$p_i(t_0) = \left. \frac{\partial S(q, \alpha, t)}{\partial q_i} \right|_{q=q_0, t=t_0}$$

$$\longrightarrow \alpha_i = \alpha_i(q_0, p_0, t_0)$$

2. Then, by using (T2) again at time t_0 , we obtain the other n constants of motion β_i

$$Q_i = \beta_i = \left. \frac{\partial S(q, \alpha, t)}{\partial \alpha_i} \right|_{q=q_0, t=t_0}$$

Hamilton-Jacobi Equation

3. With all $2n$ constants of motion α_i, β_i solved, we can now again use Eq. (T2) again to solve for q_i in terms of the α_i, β_i at a later time t .


$$q_i = q_i(\alpha, \beta, t)$$

$$\left(\beta_i = \frac{\partial S(q, \alpha, t)}{\partial \alpha_i} \right)$$

4. With α_i, β_i , and q_i known, we can use Eq. (T1) again to solve for p_i in terms of α_i, β_i at a later time t .

$$p_i = p_i(\alpha, \beta, t)$$

$$\left(p_i = \frac{\partial S(q(\alpha, \beta, t), \alpha, t)}{\partial q_i} \right)$$

 The two boxed equations constitute the desired complete solutions of the Hamilton equations of motion.

Hamilton's Characteristic Function

Let consider the case when the Hamiltonian is constant in time, i.e.,

$$H(q_i, p_i) = \alpha_1$$

Now, let also consider a canonical transformation under which the new momenta are all constants of the motion,

$$P_i = \alpha_i$$

(the transformed Q_i are not restricted a priori.)

AND H is the new canonical momentum α_1 , ($H(q_i, p_i) = \alpha_1$)

➡ Then, we seek to determine the time-independent generating function $W(q_i, P_i)$ (Type-2) producing the desired CT.

Hamilton's Characteristic Function

Similar to the development of the Hamilton's Principal Function, since

$W(q, P)$ is Type-2, the corresponding equations of transformation are

$$p_i = \frac{\partial W(q, \alpha)}{\partial q_i} \quad (T1)$$

$$Q_i = \frac{\partial W(q, \alpha)}{\partial \alpha_i} \quad (T2)$$

(Note: the indices inside $W(q, P)$ are being suppressed.)

Now, since $W(q, P)$ is time-independent, $\frac{\partial W(q, \alpha)}{\partial t} = 0$ and we have

$$H\left(q_i, \frac{\partial W}{\partial q_i}\right) + \cancel{\frac{\partial W}{\partial t}} = K = \alpha_1$$

Hamilton's Characteristic Function

$W(q, P)$ is called the Hamilton's Characteristic Function and

$$H\left(q_i, \frac{\partial W}{\partial q_i}\right) - \alpha_1 = 0$$

is the partial differential equation (Hamilton-Jacobi Equation) for W .

Here, we have n independent constants α_i (with $\alpha_1 = H$) in determining this partial diff. eq.

Action-Angle Variables in 1dof

- Often time, for a system which oscillates in time, we might not be interested in the details about the EOM but we just want information about the *frequencies* of its oscillations.



$$q(t+T) = q(t)$$

- The H-J procedure in terms of the Hamilton Characteristic Function can be a powerful method in doing that.

- To get a sense on the power of the technique, we will examine the simple case when we have only one degree of freedom.

- We continue to assume a conservative system with $H = \alpha_1$ being a constant

Action-Angle Variables in 1dof

- Now, we introduce a new variable

$$J = \oint p \, dq$$

called the **Action Variable**, where the path integral is taken over one full cycle of the periodic motion.



- Now, instead of requiring our new momenta P to be α_1 , we requires

$$P = J \quad (\text{another constant instead of } \alpha_1)$$

- Then, our Hamilton Characteristic Function can be written in term of J

$$W = W(q, J)$$

Action-Angle Variables in 1dof

- Since the generating function $W(q, J)$ is time independent, the Hamiltonian in the transformed coordinate K equals to H so that

$$\alpha_1 \equiv H = H(J) = K(J)$$

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- The frequency of the periodic oscillation associated with q , $\nu(J) = 1/T$ can be directly evaluated thru

$$\nu(J) = \frac{\partial K(J)}{\partial J}$$

without finding the complete EOM