

Kepler Problem

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The Hamiltonian \mathcal{H} and the angular momentum L for the Kepler problem are

$$\mathcal{H} = \frac{1}{2}(\dot{q}_1^2 + \dot{q}_2^2) - \frac{1}{\sqrt{q_1^2 + q_2^2}}, \quad L = q_1 \dot{q}_2 - \dot{q}_1 q_2$$

Also, we know that

$$\frac{d\mathbf{p}}{dt} = -\frac{\partial \mathcal{H}}{\partial \mathbf{q}}, \quad \frac{d\mathbf{q}}{dt} = +\frac{\partial \mathcal{H}}{\partial \mathbf{p}}$$

```
using OrdinaryDiffEq, LinearAlgebra, ForwardDiff, Plots; gr()
H(q,p) = norm(p)^2/2 - inv(norm(q))
L(q,p) = q[1]*p[2] - p[1]*q[2]

pdot(dp,p,q,params,t) = ForwardDiff.gradient!(dp, q->-H(q, p), q)
qdot(dq,p,q,params,t) = ForwardDiff.gradient!(dq, p-> H(q, p), p)

initial_position = [.4, 0]
initial_velocity = [0., 2.]
initial_cond = (initial_position, initial_velocity)
initial_first_integrals = (H(initial_cond...), L(initial_cond...))
tspan = (0,20.)
prob = DynamicalODEProblem(pdot, qdot, initial_velocity, initial_position, tspan)
sol = solve(prob, KahanLi6(), dt=1//10);
```

Let's plot the orbit and check the energy and angular momentum variation. We know that energy and angular momentum should be constant, and they are also called first integrals.

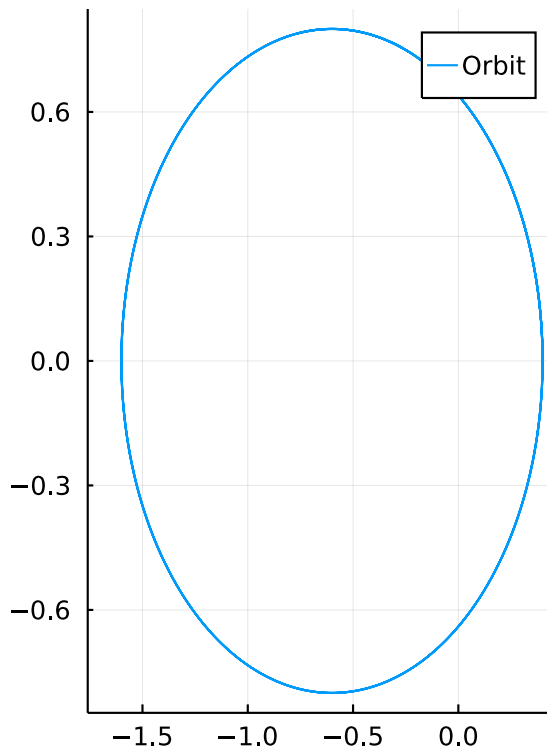
```
plot_orbit(sol) = plot(sol,vars=(3,4), lab="Orbit", title="Kepler Problem Solution")

function plot_first_integrals(sol, H, L)
    plot(initial_first_integrals[1].-map(u->H(u[2,:], u[1,:]), sol.u), lab="Energy
variation", title="First Integrals")
    plot!(initial_first_integrals[2].-map(u->L(u[2,:], u[1,:]), sol.u), lab="Angular
momentum variation")
end
analysis_plot(sol, H, L) = plot(plot_orbit(sol), plot_first_integrals(sol, H, L))

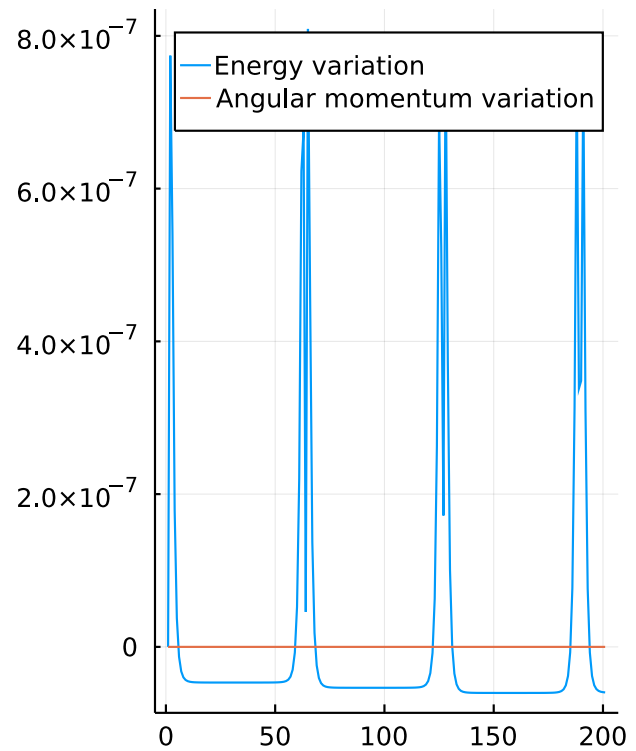
analysis_plot (generic function with 1 method)

analysis_plot(sol, H, L)
```

Kepler Problem Solution



First Integrals

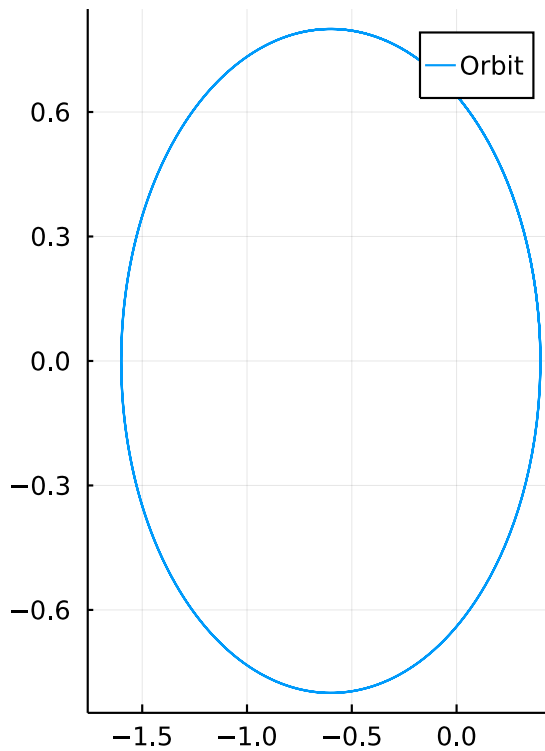


Let's try to use a Runge-Kutta-Nyström solver to solve this problem and check the first integrals' variation.

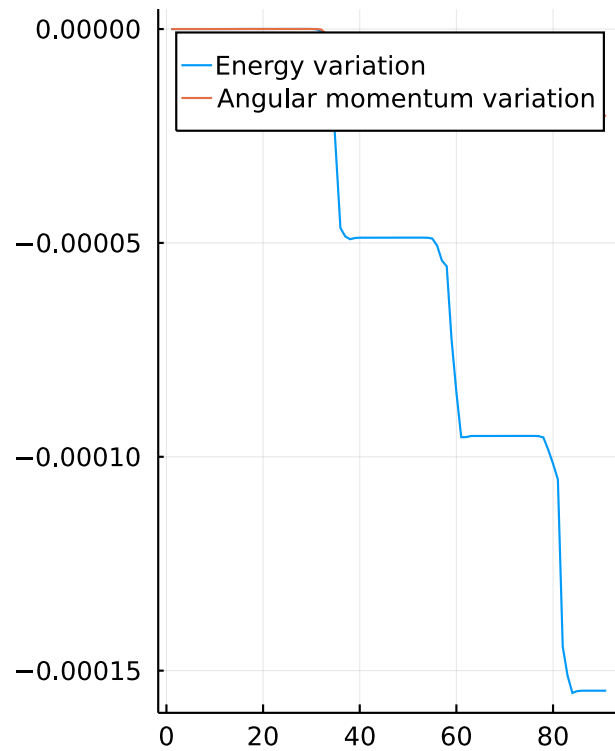
```
sol2 = solve(prob, DPRKN6()) # dt is not necessary, because unlike symplectic
                             # integrators DPRKN6 is adaptive
@show sol2.u |> length
analysis_plot(sol2, H, L)

sol2.u |> length = 91
```

Kepler Problem Solution



First Integrals

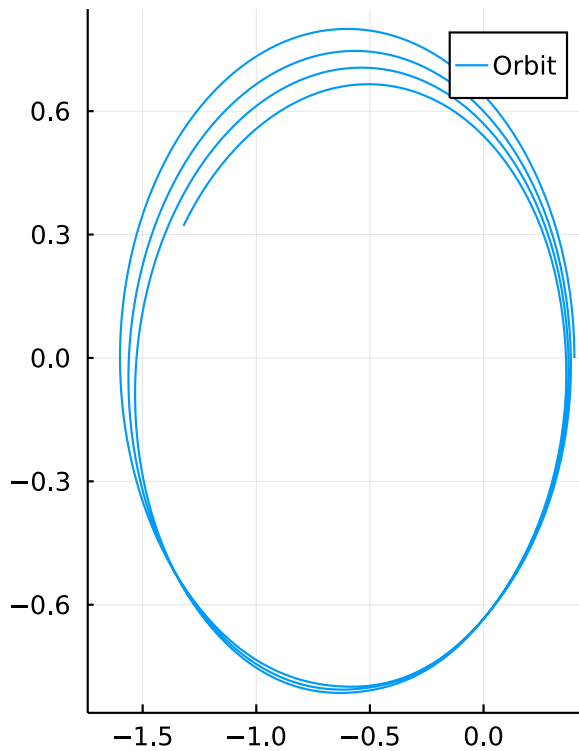


Let's then try to solve the same problem by the ERKN4 solver, which is specialized for sinusoid-like periodic function

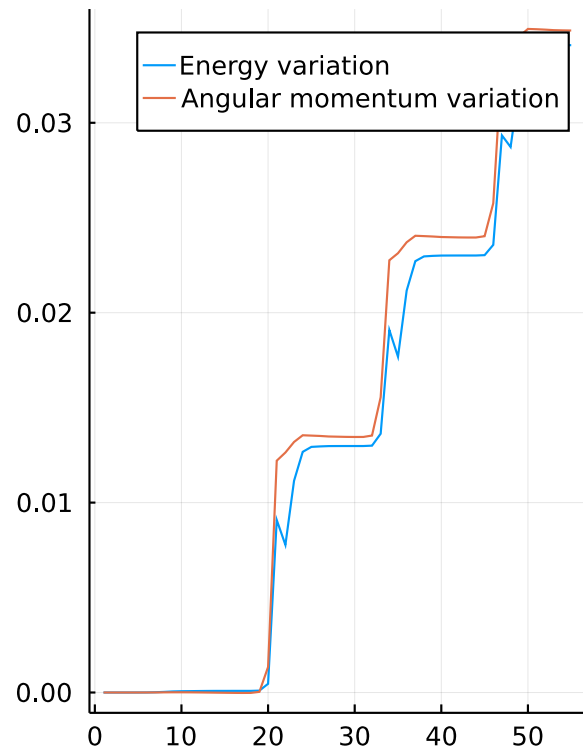
```
sol3 = solve(prob, ERKN4()) # dt is not necessary, because unlike symplectic
                             # integrators ERKN4 is adaptive
@show sol3.u |> length
analysis_plot(sol3, H, L)

sol3.u |> length = 55
```

Kepler Problem Solution



First Integrals



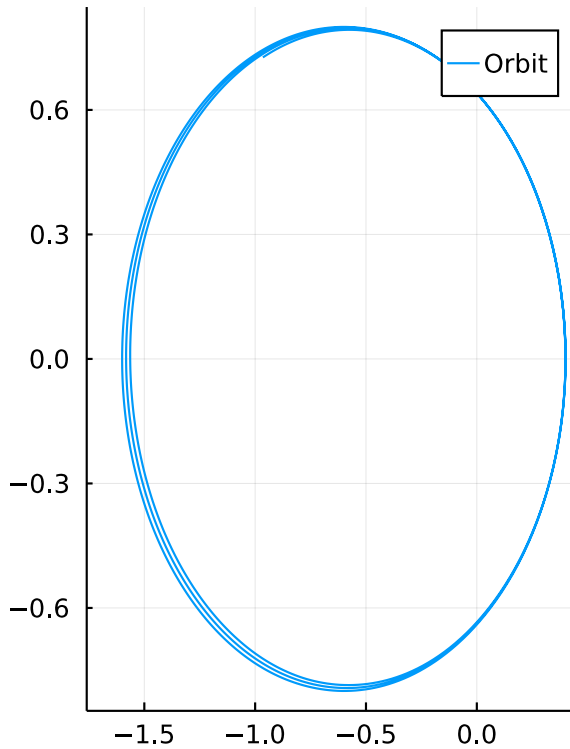
We can see that ERKN4 does a bad job for this problem, because this problem is not sinusoid-like.

One advantage of using `DynamicalODEProblem` is that it can implicitly convert the second order ODE problem to a *normal* system of first order ODEs, which is solvable for other ODE solvers. Let's use the `Tsit5` solver for the next example.

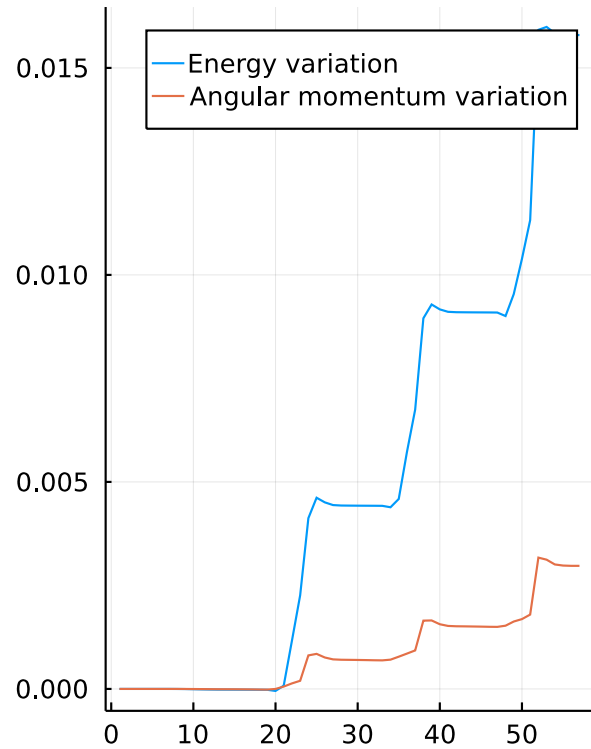
```
sol4 = solve(prob, Tsit5())
@show sol4.u |> length
analysis_plot(sol4, H, L)

sol4.u |> length = 57
```

Kepler Problem Solution



First Integrals



Note There is drifting for all the solutions, and high order methods are drifting less because they are more accurate.

0.0.1 Conclusion

Symplectic integrator does not conserve the energy completely at all time, but the energy can come back. In order to make sure that the energy fluctuation comes back eventually, symplectic integrator has to have a fixed time step. Despite the energy variation, symplectic integrator conserves the angular momentum perfectly.

Both Runge-Kutta-Nyström and Runge-Kutta integrator do not conserve energy nor the angular momentum, and the first integrals do not tend to come back. An advantage Runge-Kutta-Nyström integrator over symplectic integrator is that RKN integrator can have adaptivity. An advantage Runge-Kutta-Nyström integrator over Runge-Kutta integrator is that RKN integrator has less function evaluation per step. The ERKN4 solver works best for sinusoid-like solutions.

0.1 Manifold Projection

In this example, we know that energy and angular momentum should be conserved. We can achieve this through manifold projection. As the name implies, it is a procedure to project the ODE solution to a manifold. Let's start with a base case, where manifold projection isn't being used.

```
using DiffEqCallbacks
```

```

plot_orbit2(sol) = plot(sol,vars=(1,2), lab="Orbit", title="Kepler Problem Solution")

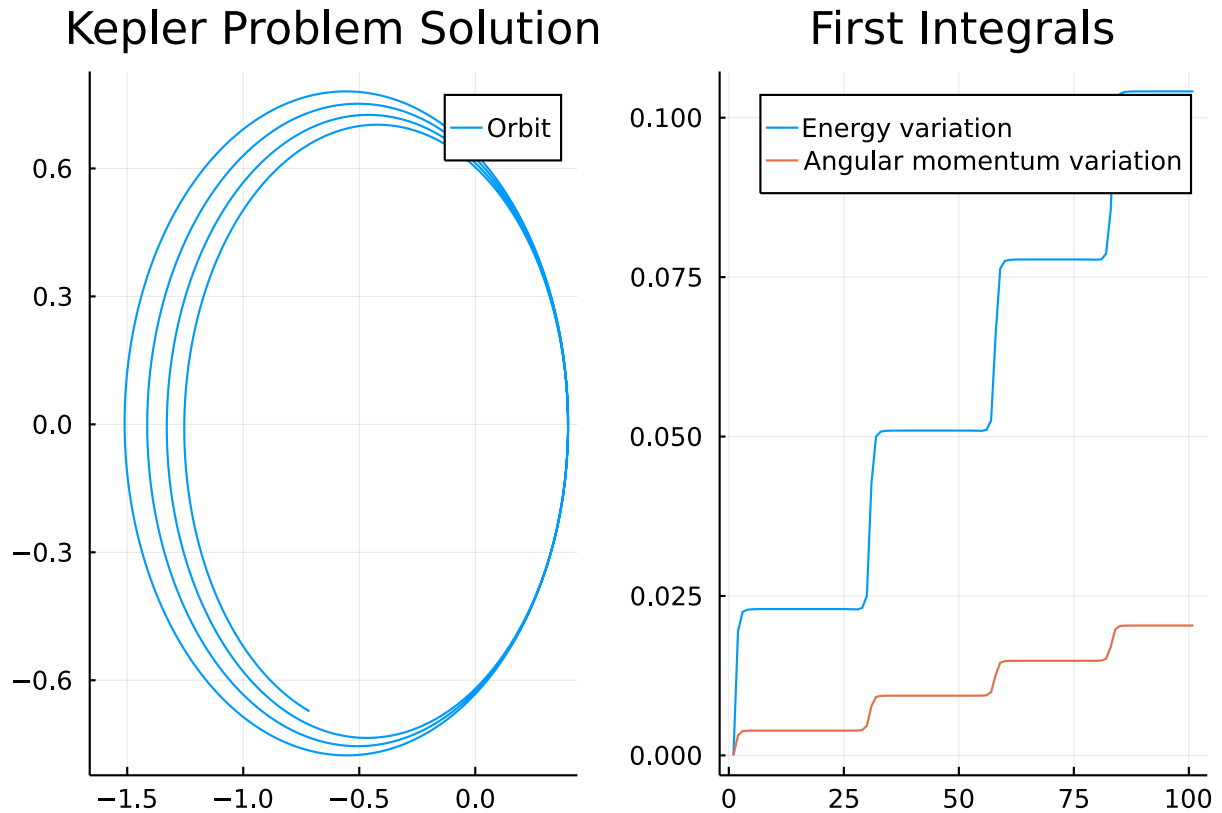
function plot_first_integrals2(sol, H, L)
    plot(initial_first_integrals[1].-map(u->H(u[1:2],u[3:4]), sol.u), lab="Energy
variation", title="First Integrals")
    plot!(initial_first_integrals[2].-map(u->L(u[1:2],u[3:4]), sol.u), lab="Angular
momentum variation")
end

analysis_plot2(sol, H, L) = plot(plot_orbit2(sol), plot_first_integrals2(sol, H, L))

function hamiltonian(du,u,params,t)
    q, p = u[1:2], u[3:4]
    qdot(@view(du[1:2]), p, q, params, t)
    pdot(@view(du[3:4]), p, q, params, t)
end

prob2 = ODEProblem(hamiltonian, [initial_position; initial_velocity], tspan)
sol_ = solve(prob2, RK4(), dt=1//5, adaptive=false)
analysis_plot2(sol_, H, L)

```



There is a significant fluctuation in the first integrals, when there is no manifold projection.

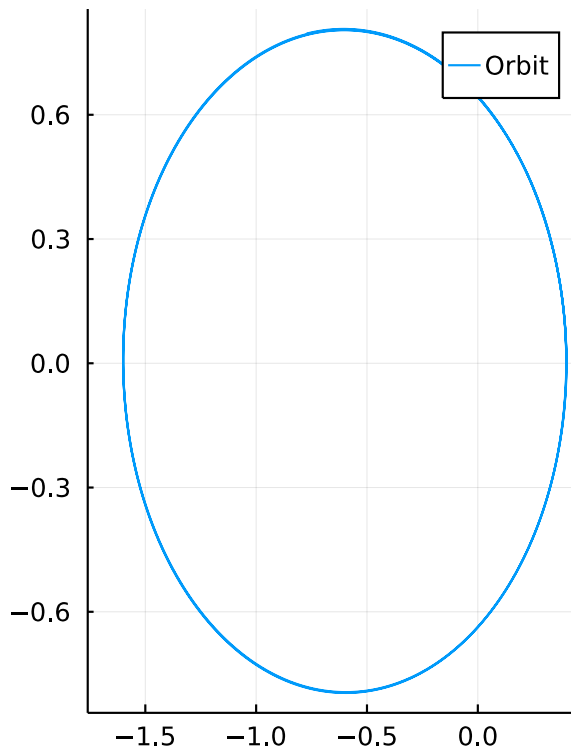
```

function first_integrals_manifold(residual,u)
    residual[1:2] .= initial_first_integrals[1] - H(u[1:2], u[3:4])
    residual[3:4] .= initial_first_integrals[2] - L(u[1:2], u[3:4])
end

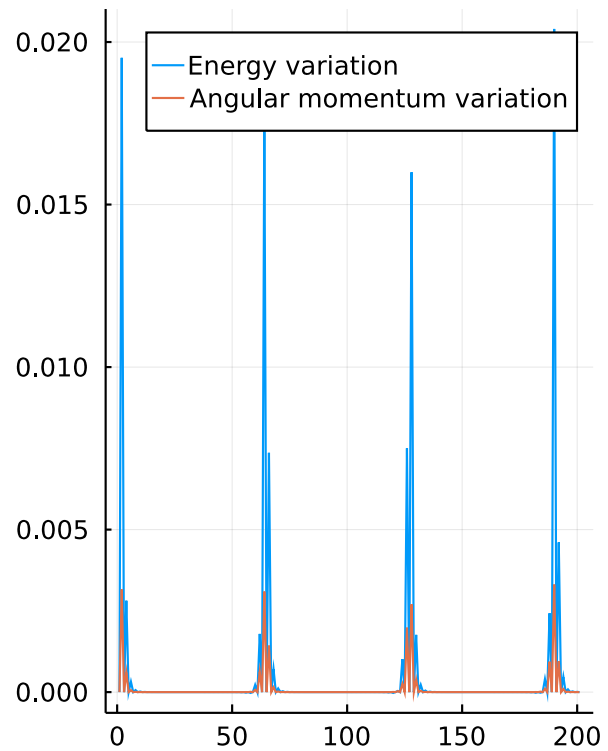
cb = ManifoldProjection(first_integrals_manifold)
sol5 = solve(prob2, RK4(), dt=1//5, adaptive=false, callback=cb)
analysis_plot2(sol5, H, L)

```

Kepler Problem Solution



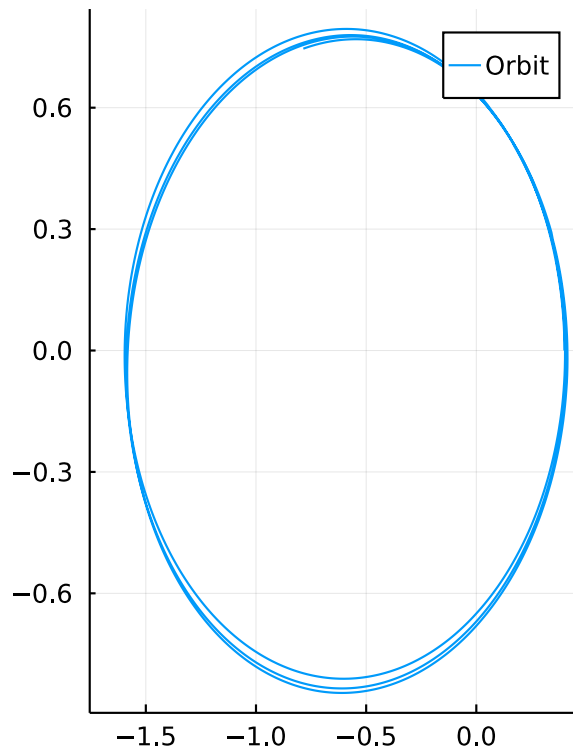
First Integrals



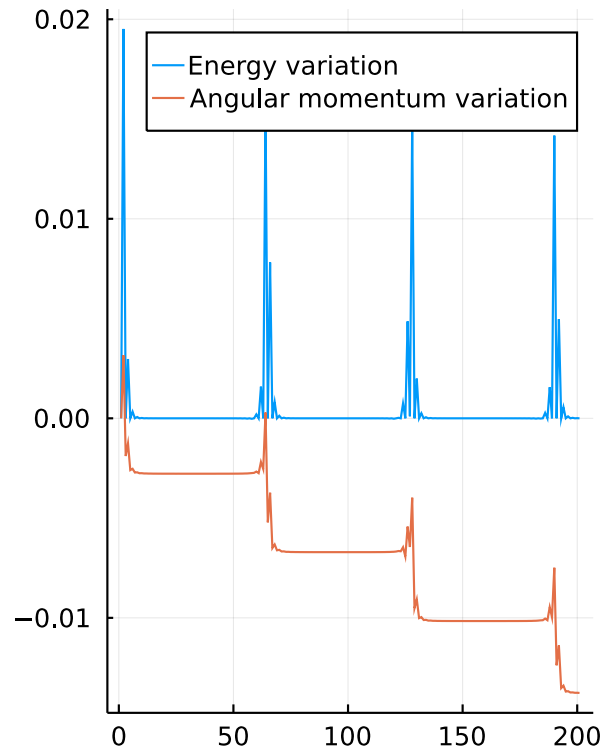
We can see that thanks to the manifold projection, the first integrals' variation is very small, although we are using RK4 which is not symplectic. But wait, what if we only project to the energy conservation manifold?

```
function energy_manifold(residual,u)
    residual[1:2] .= initial_first_integrals[1] - H(u[1:2], u[3:4])
    residual[3:4] .= 0
end
energy_cb = ManifoldProjection(energy_manifold)
sol6 = solve(prob2, RK4(), dt=1//5, adaptive=false, callback=energy_cb)
analysis_plot2(sol6, H, L)
```

Kepler Problem Solution



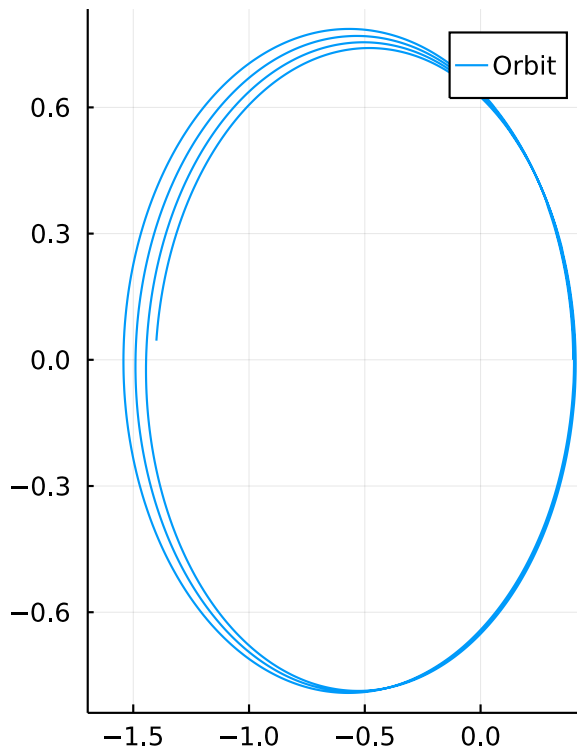
First Integrals



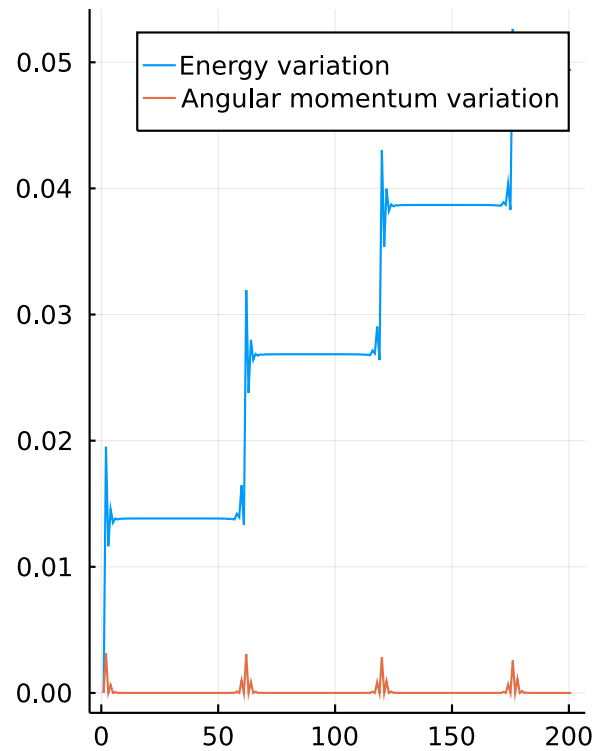
There is almost no energy variation but angular momentum varies quite bit. How about only project to the angular momentum conservation manifold?

```
function angular_manifold(residual,u)
    residual[1:2] .= initial_first_integrals[2] - L(u[1:2], u[3:4])
    residual[3:4] .= 0
end
angular_cb = ManifoldProjection(angular_manifold)
sol7 = solve(prob2, RK4(), dt=1//5, adaptive=false, callback=angular_cb)
analysis_plot2(sol7, H, L)
```


Kepler Problem Solution



First Integrals



Again, we see what we expect.

0.2 Appendix

These tutorials are a part of the SciMLTutorials.jl repository, found at: <https://github.com/SciML/SciMLTutorials.jl>. For more information on high-performance scientific machine learning, check out the SciML Open Source Software Organization <https://sciml.ai>.

To locally run this tutorial, do the following commands:

```
using SciMLTutorials
SciMLTutorials.weave_file("tutorials/models", "05-kepler_problem.jmd")
```

Computer Information:

```
Julia Version 1.6.2
Commit 1b93d53fc4 (2021-07-14 15:36 UTC)
Platform Info:
```

```
OS: Linux (x86_64-pc-linux-gnu)
CPU: AMD EPYC 7502 32-Core Processor
WORD_SIZE: 64
LIBM: libopenlibm
LLVM: libLLVM-11.0.1 (ORCJIT, znver2)
```

Environment:

```
JULIA_DEPOT_PATH = /root/.cache/julia-buildkite-plugin/depots/a6029d3a-f78b-41ea-bc99-5a5a5a5a5a5a
JULIA_NUM_THREADS = 16
```

Package Information:

```
Status `~/var/lib/buildkite-agent/builds/7-amdci4-julia-csail-mit-edu/julialang/s
[479239e8] Catalyst v6.12.1
[459566f4] DiffEqCallbacks v2.16.1
[f3b72e0c] DiffEqDevTools v2.27.2
[055956cb] DiffEqPhysics v3.9.0
[0c46a032] DifferentialEquations v6.17.1
[31c24e10] Distributions v0.24.18
[587475ba] Flux v0.12.1
[f6369f11] ForwardDiff v0.10.18
[23fbe1c1] Latexify v0.15.5
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[429524aa] Optim v1.3.0
[1dea7af3] OrdinaryDiffEq v5.56.0
[91a5bcd] Plots v1.15.2
[731186ca] RecursiveArrayTools v2.11.4
[30cb0354] SciMLTutorials v0.9.0
[789caeaf] StochasticDiffEq v6.34.1
[37e2e46d] LinearAlgebra
[2f01184e] SparseArrays
```

And the full manifest:

```
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 [7bc98958] Cubature_jll v1.0.4+0
 [5ae413db] EarCut_jll v2.1.5+1
 [2e619515] Expat_jll v2.2.10+0
 [b22a6f82] FFMPEG_jll v4.3.1+4
 [f5851436] FFTW_jll v3.3.9+7

[a3f928ae] Fontconfig_jll v2.13.1+14
[d7e528f0] FreeType2_jll v2.10.1+5
[559328eb] FriBidi_jll v1.0.5+6
[0656b61e] GLFW_jll v3.3.4+0
[d2c73de3] GR_jll v0.57.2+0
[78b55507] Gettext_jll v0.21.0+0
[7746bdde] Glib_jll v2.68.1+0
[e33a78d0] Hwloc_jll v2.4.1+0
[1d5cc7b8] IntelOpenMP_jll v2018.0.3+2
[aacddb02] JpegTurbo_jll v2.0.1+3
[c1c5ebd0] LAME_jll v3.100.0+3
[dd4b983a] LZ0_jll v2.10.1+0
[dd192d2f] LibVPX_jll v1.9.0+1
[e9f186c6] Libffi_jll v3.2.2+0
[d4300ac3] Libgcrypt_jll v1.8.7+0
[7e76a0d4] Libglvnd_jll v1.3.0+3
[7add5ba3] Libgpg_error_jll v1.42.0+0
[94ce4f54] Libiconv_jll v1.16.1+0
[4b2f31a3] Libmount_jll v2.35.0+0
[89763e89] Libtiff_jll v4.1.0+2
[38a345b3] Libuuid_jll v2.36.0+0
[856f044c] MKL_jll v2021.1.1+1
[e7412a2a] Ogg_jll v1.3.4+2
[458c3c95] OpenSSL_jll v1.1.1+6
[efe28fd5] OpenSpecFun_jll v0.5.4+0
[91d4177d] Opus_jll v1.3.1+3
[2f80f16e] PCRE_jll v8.44.0+0
[30392449] Pixman_jll v0.40.1+0
[ea2cea3b] Qt5Base_jll v5.15.2+0
[f50d1b31] Rmath_jll v0.3.0+0
[fb77eaff] Sundials_jll v5.2.0+1
[a2964d1f] Wayland_jll v1.17.0+4
[2381bf8a] Wayland_protocols_jll v1.18.0+4
[02c8fc9c] XML2_jll v2.9.12+0
[aed1982a] XSLT_jll v1.1.34+0
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[cc61e674] Xorg_libxkbfile_jll v1.1.0+4
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[0d47668e] Xorg_xcb_util_renderutil_jll v0.3.9+1
[c22f9ab0] Xorg_xcb_util_wm_jll v0.4.1+1
[35661453] Xorg_xkbcomp_jll v1.4.2+4
[33bec58e] Xorg_xkeyboard_config_jll v2.27.0+4
[c5fb5394] Xorg_xtrans_jll v1.4.0+3
[8f1865be] ZeroMQ_jll v4.3.2+6
[3161d3a3] Zstd_jll v1.5.0+0
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[2f01184e] SparseArrays
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