Documentation for the symplectic methods

Robin Leroy (eggrobin)

2015-06-02

This document expands on the comments at the beginning of `integrators/symplectic_runge_kutta_nyström_integrator.hpp`.

1 Differential equations.

Recall that the equations solved by this class are

$$(\boldsymbol{q},\boldsymbol{p})' = \boldsymbol{X}(\boldsymbol{q},\boldsymbol{p},t) = \boldsymbol{A}(\boldsymbol{q},\boldsymbol{p}) + \boldsymbol{B}(\boldsymbol{q},\boldsymbol{p},t) \quad \text{with } \exp h\boldsymbol{A} \text{ and } \exp h\boldsymbol{B} \text{ known and } [\boldsymbol{B},[\boldsymbol{B},[\boldsymbol{B},\boldsymbol{A}]]] = \boldsymbol{0}; \tag{1.1}$$

the above equation, with $\exp h\boldsymbol{A} = h\boldsymbol{A}$, $\exp h\boldsymbol{B} = h\boldsymbol{B}$, and $\boldsymbol{A}$ and $\boldsymbol{B}$ known; (1.2)

$$\boldsymbol{q}'' = -\boldsymbol{M}^{-1}\boldsymbol{\nabla}_{\boldsymbol{q}} V(\boldsymbol{q},t). \tag{1.3}$$

2 Relation to Hamiltonian mechanics.

The third equation above is a reformulation of Hamilton's equations with a Hamiltonian of the form

$$H(\boldsymbol{q},\boldsymbol{p},t) = \frac{1}{2}\boldsymbol{p}^\top\boldsymbol{M}^{-1}\boldsymbol{p} + V(\boldsymbol{q},t), \tag{2.1}$$

where $\boldsymbol{p} = \boldsymbol{M}\boldsymbol{q}'$.

3 A remark on non-autonomy.

Most treatments of these integrators write these differential equations as well as the corresponding Hamiltonian in an autonomous version, thus $\boldsymbol{X} = \boldsymbol{A}(\boldsymbol{q},\boldsymbol{p}) + \boldsymbol{B}(\boldsymbol{q},\boldsymbol{p})$ and $H(\boldsymbol{q},\boldsymbol{p},t) = \frac{1}{2}\boldsymbol{p}^\top\boldsymbol{M}^{-1}\boldsymbol{p} + V(\boldsymbol{q})$. It is however possible to incorporate time, by considering it as an additional variable:

$$(\boldsymbol{q},\boldsymbol{p},t)' = \boldsymbol{X}(\boldsymbol{q},\boldsymbol{p},t) = (\boldsymbol{A}(\boldsymbol{q},\boldsymbol{p}),1) + (\boldsymbol{B}(\boldsymbol{q},\boldsymbol{p},t),0).$$

For equations of the form (1.3) it remains to be shown that Hamilton's equations with quadratic kinetic energy and a time-dependent potential satisfy $[\boldsymbol{B},[\boldsymbol{B},[\boldsymbol{B},\boldsymbol{A}]]] = \boldsymbol{0}$. We introduce t and its conjugate momentum ϖ to the phase space, and write

$$\tilde{\boldsymbol{q}} = (\boldsymbol{q},t), \quad \tilde{\boldsymbol{p}} = (\boldsymbol{p},\varpi), \quad L(\tilde{\boldsymbol{p}}) = \frac{1}{2}\boldsymbol{p}^\top\boldsymbol{M}^{-1}\boldsymbol{p} + \varpi.$$

(1.3) follows from Hamilton's equations with

$$H(\tilde{\boldsymbol{q}},\tilde{\boldsymbol{p}}) = L(\tilde{\boldsymbol{p}}) + V(\tilde{\boldsymbol{q}}) = \frac{1}{2}\boldsymbol{p}^\top\boldsymbol{M}^{-1}\boldsymbol{p} + \varpi + V(\boldsymbol{q},t)$$

since we then get $t' = 1$. The desired property follows from the following lemma:

Lemma. *Let $H(\tilde{\boldsymbol{q}},\tilde{\boldsymbol{p}}) = L(\tilde{\boldsymbol{p}}) + V(\tilde{\boldsymbol{q}})$ be a Hamiltonian, with L a quadratic polynomial in $\tilde{\boldsymbol{p}}$, and $\boldsymbol{A} = \{\,\cdot\,,L\}$, $\boldsymbol{B} = \{\,\cdot\,,V\}$. Then*

$$[\boldsymbol{B},[\boldsymbol{B},[\boldsymbol{B},\boldsymbol{A}]]] = \boldsymbol{0}.$$

Proof. It suffices to show that $\{V,\{V,\{L,V\}\}\} = 0$. It is immediate that every term in that expression will contain a third order partial derivative of L, and since L is quadratic all such derivatives vanish. □