

# Hamiltonian Systems

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## Contents

<b>1</b>	<b>Introducction: Ordinary Differential Equations</b>	<b>2</b>
<b>2</b>	<b>Hamiltonian formalism</b>	<b>3</b>
<b>3</b>	<b>Celestial mechanics</b>	<b>4</b>
<b>4</b>	<b>Geometric theory and invariant objects of Hamiltonian systems</b>	<b>5</b>
<b>5</b>	<b>Integrable systems</b>	<b>6</b>
<b>6</b>	<b>Quasi-integrable Hamiltonian systems</b>	<b>7</b>
<b>7</b>	<b>Lagrangian systems and variational methods</b>	<b>8</b>
<b>8</b>	<b>Hamiltonian Partial Differential Equations</b>	<b>9</b>
<b>9</b>	<b>Interactions between Dynamical Systems and Partial Differential Equations</b>	<b>10</b>
<b>10</b>	<b>Exercises</b>	<b>11</b>
10.1	Chapter 1: Introduction to Hamiltonian systems . . . . .	11
10.2	Chapter 2: The N-body problem . . . . .	13
10.3	Chapter 3: Linear Hamiltonian systems . . . . .	14
10.4	Chapter 6: Symplectic Transformations . . . . .	14
10.5	Chapter 8: Geometric Theory . . . . .	14
10.6	Chapter 9: Continuation of solutions . . . . .	14
10.7	Chapter 10: Normal forms . . . . .	14
10.8	Chapter 13: Stability and KAM Theory . . . . .	14
<b>11</b>	<b>Apendix</b>	<b>16</b>
11.1	Notes about Funcional Analysis . . . . .	16
11.2	Basic resoults . . . . .	16
11.2.1	Linear Algebra . . . . .	16
11.2.2	Calculus . . . . .	16

# 1 Introducction: Ordinary Differential Equations

bal bla bla bla

## **2 Hamiltonian formalism**

### **3 Celestial mechanics**

## 4 Geometric theory and invariant objects of Hamiltonian systems

## 5 Integrable systems

## 6 Quasi-integrable Hamiltonian systems



## **7 Lagrangian systems and variational methods**

## 8 Hamiltonian Partial Differential Equations

## **9 Interactions between Dynamical Systems and Partial Differential Equations**

## 10 Exercises

### 10.1 Chapter 1: Introduction to Hamiltonian systems

Make the phase portrait of the Hamiltonian system

$$\begin{aligned}\dot{x} &= y \\ \dot{y} &= x - \frac{x^3}{3}\end{aligned}$$

and compute its Hamiltonian

[Solución](#)

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Make the phase portrait of the Hamiltonian system

$$\begin{aligned}\dot{x} &= x \\ \dot{y} &= -y + x^2\end{aligned}$$

and compute its Hamiltonian

[Solución](#)

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(Meyer-Hall-Offin) Let  $x, y, z$  be the usual coordinates in  $\mathbb{R}^3$ ,  $r = xi + yj + zk$ ,  $X = \dot{x}$ ,  $Y = \dot{y}$ ,  $Z = \dot{z}$ ,  $R = \dot{r} = Xi + Yj + Zk$ .

1. Compute the three components of angular momentum  $mr \times R$ .
2. Compute the Poisson bracket of any two of the components of angular momentum and show that it is  $\pm m$  times the third component of angular momentum.
3. Show that if a system admits two components of angular momentum as integrals, then the system admits all three components of angular momentum as integrals.

1. [adea](#)

2. [dsa](#)

3. [dadsa](#)

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(Meyer-Hall-Offin) **A Lie algebra**  $A$  is a vector space with a product:  $A \times A \rightarrow A$  that satisfies:

- **Anticommutative:**  $ab \neq ba$
- **Distributive:**  $a(b + c) = ab + ac$
- **Scalar associative:**  $(\alpha a)b = \alpha(ab)$
- **Jacobis identity:**  $a(bc) + b(ca) + c(ab) = 0$ ,  $a, b, c \in A$ ,  $\alpha \in \{\mathbb{R}, \mathbb{C}\}$

1. Show that vectors in  $\mathbb{R}^3$  form a Lie algebra where the product  $*$  is the cross product.
2. Show that smooth functions on an open set in  $\mathbb{R}^{2n}$  form a Lie algebra, where  $fg = \{f, g\}$ , the Poisson bracket.
3. Show that the set of all  $n \times n$  matrices,  $gl(n, \mathbb{R})$ , is a Lie algebra, where  $AB = AB - BA$ , the Lie product.

1. bla

2. bla

3. bla

(Meyer-Hall-Offin) The pendulum equation is  $\ddot{\theta} + \sin \theta = 0$ .

1. Show that  $2I = \frac{1}{2}\dot{\theta}^2 + (1 - \cos \theta) = \frac{1}{2}\dot{\theta}^2 + 2\sin^2(\theta/2)$  is an integral.
2. Sketch the phase portrait.
3. Make the substitution  $y = \sin(\theta/2)$  to get  $\dot{y}^2 = (1 - y^2)(I - y^2)$ . Show that when  $0 < I < 1$ ,  $y = \text{sn}(t, k)$  solves this equation when  $k^2 = I$  (Look at the definition of elliptic sine function of Section 1.6 of Meyer-Hall-Offin).

1. bla

2. bla

3. bla

(Meyer-Hall-Offin) Let  $H : \mathbb{R}^{2n} \rightarrow \mathbb{R}$  be a globally defined conservative Hamiltonian, and assume that  $H(z) \rightarrow +\infty$  as  $|z| \rightarrow +\infty$ . Show that all solutions of  $\dot{z} = J\nabla H(z)$  are bounded (Hint: Think like Dirichlet).

Solución

Consider a  $\mathcal{C}^2$  Hamiltonian  $H = H(q, p, t) : U \subset \mathbb{R}^{2n+1} \rightarrow \mathbb{R}$  such that  $\det(\partial_p^2 H) \neq 0$  on  $U$ . Define  $v = \partial_p H(q, p, t)$ . Prove:

1.

$$\begin{aligned}\partial_{q_i} L(q, v, t) &= -\partial_{q_i} H(q, p, t) \\ \partial_{v_i} L(q, v, t) &= p_i \\ \partial_t L(q, v, t) &= -\partial_t H(q, p, t)\end{aligned}$$

2. The Lagrangian  $L$  is  $\mathcal{C}^2$  and  $\det(\partial_v^2 L) \neq 0$ .

3. The Euler-Lagrange equations associated to  $L$  and the Hamiltonian equations  $\dot{q}_i = \partial_{p_i} H$ ,  $\dot{p}_i = -\partial_{q_i} H$  are equivalent.

1. bla

2. bla

3. bla

## 10.2 Chapter 2: The N-body problem

Prove that the linear momentum is a first integral and that the center of mass moves with constant velocity for the 3 body problem.

[Solución](#)

Prove that if  $(a_1, a_2, \dots, a_N)$  is a central configuration with value  $\lambda$ :

1. For any  $\tau \in \mathbb{R}$  then  $(\tau a_1, \tau a_2, \dots, \tau a_N)$  is also a central configuration with value  $\frac{\lambda}{\tau^3}$ .
2. If  $A$  is an orthogonal matrix, then  $Aa = (Aa_1, Aa_2, \dots, Aa_N)$  is also a central configuration with the same value  $\lambda$ .

1. bal bla

2. bla bla

(Meyer-Hall-Offin) Draw the complete phase portrait of the collinear Kepler problem. Integrate the collinear Kepler problem.

[Solución](#)

(Meyer-Hall-Offin) Show that  $\varpi^2(\epsilon^2 - 1) = 2hc^2$  for the Kepler problem. (Attention: Meyer-Hall-Offin has a typo)

[Solución](#)

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(Meyer-Hall-Offin) The area of an ellipse is  $\pi a^2(1 - \epsilon^2)^{1/2}$ , where  $a$  is the semi-major axis. We have seen in Kepler's problem that area is swept out at a constant rate of  $c/2$ . Prove Kepler's third law: The period  $p$  of a particle in a circular or elliptic orbit ( $\epsilon < 1$ ) of the Kepler problem is  $p = (\frac{2\pi}{\sqrt{\mu}})a^{3/2}$ .

[Solución](#)

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### 10.3 Chapter 3: Linear Hamiltonian systems

### 10.4 Chapter 6: Symplectic Transformations

### 10.5 Chapter 8: Geometric Theory

### 10.6 Chapter 9: Continuation of solutions

(Meyer-Hall-Offin) Show that the scaling used in Section 9.4 of Meyer-Hall-Offin to obtain Hills orbits for the restricted problem works for Hills lunar problem (see previous problem) also. Why does not the scaling for comets work?

[Solución](#)

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Prove Lemma 9.7.1 in Meyer-Hall-Offin. Verify that formula (9.11) is the condition for an orthogonal crossing of the line of syzygy in Delaunay elements.

[Solución](#)

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### 10.7 Chapter 10: Normal forms

### 10.8 Chapter 13: Stability and KAM Theory

(Meyer-Hall-Offin) Using Poincaré elements show that the continuation of the circular orbits established in Section 6.2 (Poincaré orbits) are of twist type and hence stable.

[Solución](#)





## 11 Appendix

### 11.1 Notes about Funcional Analysis

### 11.2 Basic resoults

#### 11.2.1 Linear Algebra

matriz ortogonal

bla bla bla bla

#### 11.2.2 Calculus

bla bla bla bla

teorema punto fijo