



Lagrange Equations

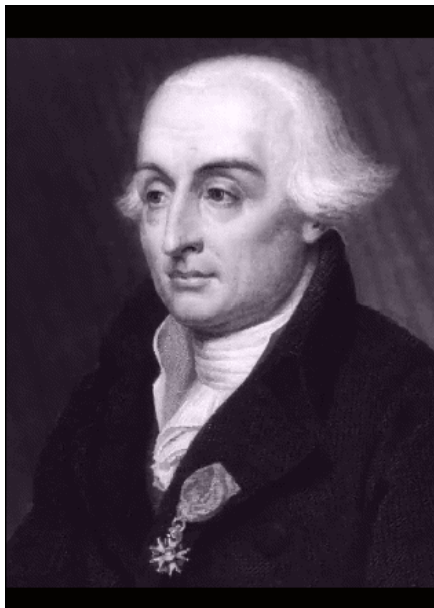
WB 1418-07

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- ✓ D'Alembert principle facilitates dynamics of systems of particles and rigid bodies since it neglects reaction forces if virtual displacements are kinematically admissible.
- ✓ **However**, there is still the need to find accelerations and still we would need to perform vectorial operations.
- ✓ Lagrange posed the following questions:

Would it be possible not to perform vectorial calculations & instead define everything in terms of scalar functions?

Would it be possible to get rid of reaction forces in a similar fashion to D'Alembert principle and do not calculate accelerations?



Lagrange Equations



**An automated technique to find
EoMs**
(Physical interpretation would
be lost)

**Smart way of finding equations
with just few mathematical tricks**

Suppose that we have a system of particles that could be connected in such a way that you can write your kinematically admissible relations

The kinetic energy is then obtained as:

$$T = \frac{1}{2} \sum_{k=1}^N \sum_{i=1}^3 m_{ik} \dot{u}_{ik}^2 (q_1, \dots, q_n, t)$$

First trick: I can find the inertia forces as follows

$$\frac{d}{dt} \left(\frac{\partial T}{\partial \dot{u}_{ik}} \right) = m_{ik} \ddot{u}_{ik}$$

If I recall the D'Alembert equations:

$$\sum_{k=1}^N \sum_{i=1}^3 (m_k \ddot{u}_{ik} - X_{ik}) \frac{\partial u_{ik}}{\partial q_s} = 0 \quad , \quad s = 1, \dots, n$$

$$\sum_{k=1}^N \sum_{i=1}^3 \left(\frac{d}{dt} \left(\frac{\partial T}{\partial \dot{u}_{ik}} \right) - X_{ik} \right) \frac{\partial u_{ik}}{\partial q_s} = 0 \quad , \quad s = 1, \dots, n$$

Second trick: How can I re-write the above equation:

$$\frac{d}{dt} \left(\frac{\partial T}{\partial \dot{u}_{ik}} \frac{\partial u_{ik}}{\partial q_s} \right) = \frac{d}{dt} \left(\frac{\partial T}{\partial \dot{u}_{ik}} \right) \frac{\partial u_{ik}}{\partial q_s} + \frac{\partial T}{\partial \dot{u}_{ik}} \frac{d}{dt} \left(\frac{\partial u_{ik}}{\partial q_s} \right)$$



$$\sum_{k=1}^N \sum_{i=1}^3 \left(\frac{d}{dt} \left(\frac{\partial T}{\partial \dot{u}_{ik}} \frac{\partial u_{ik}}{\partial q_s} \right) - \frac{\partial T}{\partial \dot{u}_{ik}} \frac{d}{dt} \left(\frac{\partial u_{ik}}{\partial q_s} \right) - X_{ik} \frac{\partial u_{ik}}{\partial q_s} \right) = 0 \quad , \quad s = 1, \dots, n$$

Still inertia forces projected on to the virtual displacements

$$\sum_{k=1}^N \sum_{i=1}^3 \left(\frac{d}{dt} \left(\frac{\partial T}{\partial \dot{u}_{ik}} \frac{\partial u_{ik}}{\partial q_s} \right) - \frac{\partial T}{\partial \dot{u}_{ik}} \frac{d}{dt} \left(\frac{\partial u_{ik}}{\partial q_s} \right) - X_{ik} \frac{\partial u_{ik}}{\partial q_s} \right) = 0 \quad , \quad s = 1, \dots, n$$

Third trick: Total derivative in time of u_{ik}

$$\dot{u}_{ik} = \frac{\partial u_{ik}}{\partial t} + \sum_{s=1}^n \frac{\partial u_{ik}}{\partial q_s} \dot{q}_s \quad , \quad s = 1, \dots, n$$



$$\frac{\partial \dot{u}_{ik}}{\partial \dot{q}_s} = \frac{\partial u_{ik}}{\partial q_s}$$

$$\sum_{k=1}^N \sum_{i=1}^3 \left(\frac{d}{dt} \left(\frac{\partial T}{\partial \cancel{\dot{u}_{ik}}} \frac{\cancel{\partial \dot{u}_{ik}}}{\partial \dot{q}_s} \right) - \frac{\partial T}{\partial \cancel{\dot{u}_{ik}}} \frac{\cancel{\partial \dot{u}_{ik}}}{\partial q_s} - X_{ik} \frac{\partial u_{ik}}{\partial q_s} \right) = 0 \quad , \quad s = 1, \dots, n$$

$$\frac{d}{dt} \left(\frac{\partial T}{\partial \dot{q}_s} \right) - \frac{\partial T}{\partial q_s} = \sum_{k=1}^N \sum_{i=1}^3 X_{ik} \frac{\partial u_{ik}}{\partial q_s} \quad , \quad s = 1, \dots, n$$

$$\frac{d}{dt} \left(\frac{\partial T}{\partial \dot{q}_s} \right) - \frac{\partial T}{\partial q_s} = \sum_{k=1}^N \sum_{i=1}^3 X_{ik} \frac{\partial u_{ik}}{\partial q_s} \quad , \quad s = 1, \dots, n$$

Two more important points:

1. We defined generalized forces associated with generalized coordinates

$$Q_s = \sum_{k=1}^N \sum_{i=1}^3 X_{ik} \frac{\partial u_{ik}}{\partial q_s}$$

2. If we have conservative forces then a potential energy can be derived such that

$$X_{ik} = - \frac{\partial V}{\partial u_{ik}}$$

$$Q_s^{cons} = - \sum_{k=1}^N \sum_{i=1}^3 \frac{\partial V}{\partial u_{ik}} \frac{\partial u_{ik}}{\partial q_s} = - \frac{\partial V}{\partial q_s}$$

$$\frac{d}{dt} \left(\frac{\partial T}{\partial \dot{q}_s} \right) - \frac{\partial T}{\partial q_s} + \frac{\partial V}{\partial q_s} = Q_s^{ncons} \quad , \quad s = 1, \dots, n$$

Far more automatic and easier than D'Alembert principle
and Newton's second law

The pendulum

$$\frac{d}{dt} \left(\frac{\partial T}{\partial \dot{q}_s} \right) - \frac{\partial T}{\partial q_s} + \frac{\partial V}{\partial q_s} = Q_s^{ncons} \quad , \quad s = 1, \dots, n$$

$$s = 1 \quad , \quad q_1 = \theta$$

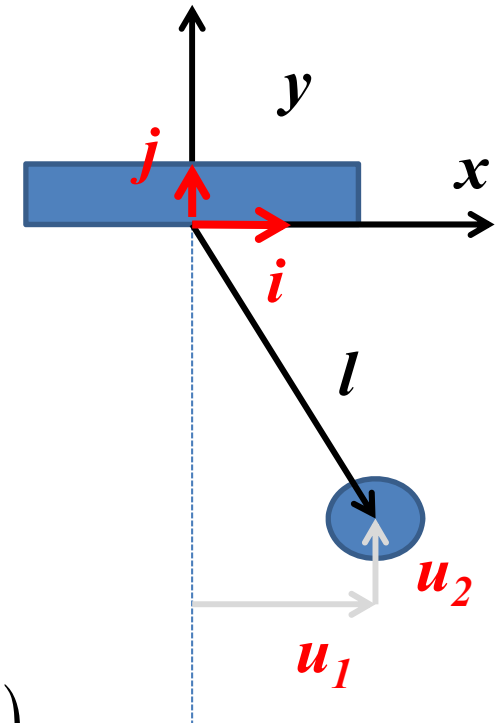
$$Q_1^{ncons} = 0$$

$$u_1 = l \sin \theta \quad , \quad u_2 = l - l \cos \theta$$

$$\begin{aligned} T &= \frac{1}{2} m \dot{u}_1^2 + \frac{1}{2} m \dot{u}_2^2 = \frac{1}{2} m l^2 (\dot{\theta}^2 \cos^2 \theta) + \frac{1}{2} m l^2 (\dot{\theta}^2 \sin^2 \theta) \\ &= \frac{1}{2} m l^2 \dot{\theta}^2 \end{aligned}$$

$$V = m g u_2 = m g l (1 - \cos \theta)$$

$$\frac{d}{dt} \left(\frac{\partial T}{\partial \dot{\theta}} \right) = m l^2 \ddot{\theta} \quad , \quad \frac{\partial V}{\partial \theta} = m g l \sin \theta \quad \Rightarrow \quad m l^2 \ddot{\theta} + m g l \sin \theta = 0$$



The double pendulum

$$\frac{d}{dt} \left(\frac{\partial T}{\partial \dot{q}_s} \right) - \frac{\partial T}{\partial q_s} + \frac{\partial V}{\partial q_s} = Q_s^{ncons} \quad , \quad s = 1, \dots, n$$

$$s = 2 \quad , \quad q_1 = \theta_1 \quad , \quad q_2 = \theta_2$$

$$Q_1^{ncons} = Q_2^{ncons} = 0$$

$$\xi_{11} = u_{11} = l_1 \cos \theta_1$$

$$\xi_{21} = u_{21} = l_1 \sin \theta_1$$

$$\xi_{12} = u_{12} = \xi_{11} + l_2 \cos(\theta_1 + \theta_2) = l_1 \cos \theta_1 + l_2 \cos(\theta_1 + \theta_2)$$

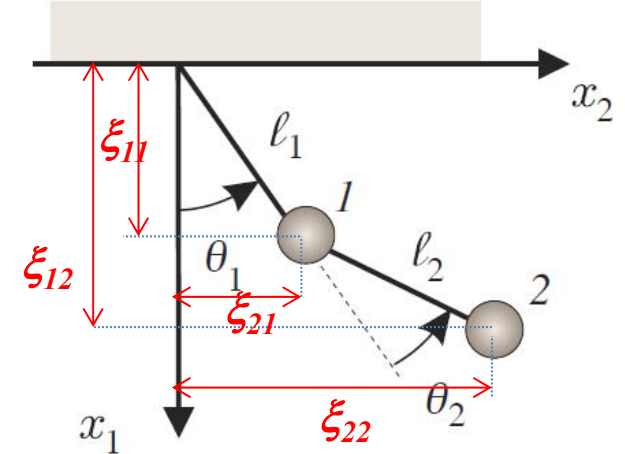
$$\xi_{22} = u_{22} = \xi_{21} + l_2 \sin(\theta_1 + \theta_2) = l_1 \sin \theta_1 + l_2 \sin(\theta_1 + \theta_2)$$

$$\dot{u}_{11} = -l_1 \dot{\theta}_1 \sin \theta_1$$

$$\dot{u}_{21} = l_1 \dot{\theta}_1 \cos \theta_1$$

$$\dot{u}_{12} = -l_1 \dot{\theta}_1 \sin \theta_1 - l_2 \dot{\theta}_1 \sin(\theta_1 + \theta_2) - l_2 \dot{\theta}_2 \sin(\theta_1 + \theta_2)$$

$$\dot{u}_{22} = l_1 \dot{\theta}_1 \cos \theta_1 + l_2 \dot{\theta}_1 \cos(\theta_1 + \theta_2) + l_2 \dot{\theta}_2 \cos(\theta_1 + \theta_2)$$



$$\dot{u}_{11} = -l_1 \dot{\theta}_1 \mathbf{sin} \theta_1$$

$$\dot{u}_{21} = l_1 \dot{\theta}_1 \mathbf{cos} \theta_1$$

$$\dot{u}_{12} = -l_1 \dot{\theta}_1 \mathbf{sin} \theta_1 - l_2 \dot{\theta}_1 \mathbf{sin}(\theta_1 + \theta_2) - l_2 \dot{\theta}_2 \mathbf{sin}(\theta_1 + \theta_2)$$

$$\dot{u}_{22} = l_1 \dot{\theta}_1 \mathbf{cos} \theta_1 + l_2 \dot{\theta}_1 \mathbf{cos}(\theta_1 + \theta_2) + l_2 \dot{\theta}_2 \mathbf{cos}(\theta_1 + \theta_2)$$

$$\begin{aligned} T &= \frac{1}{2} m \dot{u}_{11}^2 + \frac{1}{2} m \dot{u}_{21}^2 + \frac{1}{2} m \dot{u}_{12}^2 + \frac{1}{2} m \dot{u}_{22}^2 \\ &= \frac{1}{2} m l_1^2 \dot{\theta}_1^2 + \frac{1}{2} m l_1^2 \dot{\theta}_1^2 + \frac{1}{2} m l_2^2 (\dot{\theta}_1 + \dot{\theta}_2)^2 + \frac{1}{2} m (2 l_1 l_2 \dot{\theta}_1 (\dot{\theta}_1 + \dot{\theta}_2) \mathbf{cos} \theta_2) \end{aligned}$$

$$V = -m g u_{11} - m g u_{12}$$

$$= m g l_1 (1 - \mathbf{cos} \theta_1) + m g l_1 (1 - \mathbf{cos} \theta_1) + m g l_2 (1 - \mathbf{cos} (\theta_1 + \theta_2))$$

Terms to be evaluated:

$$\frac{d}{dt} \left(\frac{\partial T}{\partial \dot{\theta}_1} \right), \quad \frac{d}{dt} \left(\frac{\partial T}{\partial \dot{\theta}_2} \right), \quad \frac{\partial T}{\partial \theta_1}, \quad \frac{\partial T}{\partial \theta_2}, \quad \frac{\partial V}{\partial \theta_1}, \quad \frac{\partial V}{\partial \theta_2}$$

$$\begin{aligned}
\frac{d}{dt} \left(\frac{\partial T}{\partial \dot{\theta}_1} \right) &= \frac{d}{dt} \left(ml_1^2 \dot{\theta}_1 + ml_1^2 \dot{\theta}_1 + ml_2^2 (\dot{\theta}_1 + \dot{\theta}_2) + m(l_1 l_2 (2\dot{\theta}_1 + \dot{\theta}_2) \cos \theta_2) \right) \\
&= m \left(2l_1^2 \ddot{\theta}_1 + l_2^2 (\ddot{\theta}_1 + \ddot{\theta}_2) + l_1 l_2 (2\ddot{\theta}_1 + \ddot{\theta}_2) \cos \theta_2 - l_1 l_2 (2\dot{\theta}_1 + \dot{\theta}_2) \dot{\theta}_2 \sin \theta_2 \right)
\end{aligned}$$

$$\begin{aligned}
\frac{d}{dt} \left(\frac{\partial T}{\partial \dot{\theta}_2} \right) &= \frac{d}{dt} \left(ml_2^2 (\dot{\theta}_1 + \dot{\theta}_2) + ml_1 l_2 \dot{\theta} \cos \theta_2 \right) \\
&= m \left(l_2^2 (\ddot{\theta}_1 + \ddot{\theta}_2) + l_1 l_2 \ddot{\theta}_1 \cos \theta_2 - l_1 l_2 \dot{\theta}_1 \dot{\theta}_2 \sin \theta_2 \right)
\end{aligned}$$

$$\frac{\partial T}{\partial \theta_1} = 0$$

$$\frac{\partial T}{\partial \theta_2} = -ml_1 l_2 \dot{\theta}_1 (\dot{\theta}_1 + \dot{\theta}_2) \sin \theta_2$$

$$\frac{\partial V}{\partial \theta_1} = mgl_1 \sin \theta_1 + mg \left(l_1 \sin \theta_1 + l_2 \sin (\theta_1 + \theta_2) \right)$$

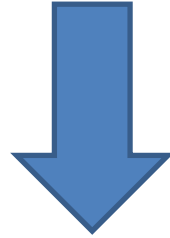
$$\frac{\partial V}{\partial \theta_2} = mgl_2 \sin (\theta_1 + \theta_2)$$

Therefore final set of equations will be:

$$\frac{d}{dt} \left(\frac{\partial T}{\partial \dot{\theta}_1} \right) - \frac{\partial T}{\partial \theta_1} + \frac{\partial V}{\partial \theta_1} = 0$$

$$\frac{d}{dt} \left(\frac{\partial T}{\partial \dot{\theta}_2} \right) - \frac{\partial T}{\partial \theta_2} + \frac{\partial V}{\partial \theta_2} = 0$$

How Lagrange equations can be obtained using a symbolic toolbox?



Refer to Matlab and Mathematica examples
on the blackboard

Lagrange Multipliers

So far we were stressing that if we use kinematically admissible displacements we can neglect reaction forces (**Because their virtual work is zero**). What if we introduce the constraint explicitly and then want to see the reaction forces?

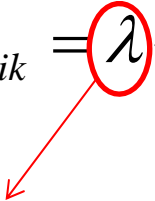
The question here is if we do as such: What is the direction of reaction forces?

Suppose we have a holonomic constraint as:

$$f(u_{ik}, t) = 0$$
$$\delta f(u_{ik}, t) = \sum_{k=1}^N \sum_{i=1}^3 \frac{\partial f}{\partial u_{ik}} \delta u_{ik} = 0$$

The above equation is equal to the scalar product of two orthogonal vectors. Since δu_{ik} are virtual displacements so the other vector would be the direction of the constraint!

Knowing that the reaction forces are in the direction of the constraints:

$$R_{ik} = \lambda \frac{\partial f}{\partial u_{ik}}$$


Magnitude
(Lagrange Multiplier)

So if we choose coordinates q_s such a way that do not satisfy the constraints:

$$\sum_{k=1}^N \sum_{i=1}^3 \left(m_k \frac{d^2 U_{ik}(q_1, \dots, q_n, t)}{dt^2} - X_{ik} - \underbrace{\lambda \frac{\partial f}{\partial u_{ik}}}_{R_{ik}} \right) \frac{\partial U_{ik}(q_s, t)}{\partial q_s} = 0 \quad s = 1, \dots, n$$

$$f(u_{ik}, t) = f(x_{ik} + U_{ik}(q_s, t), t)$$

So the Lagrange equations will be:

$$\frac{d}{dt} \left(\frac{\partial T}{\partial \dot{q}_s} \right) - \frac{\partial T}{\partial q_s} + \frac{\partial V}{\partial q_s} - \lambda \frac{\partial f}{\partial q_s} = Q_s^{ncons} \quad , \quad s = 1, \dots, n$$

$$f(u_{ik}, t) = f(x_{ik} + U_{ik}(q_s, t), t)$$

This is the case where we have only one constraint. **For each constraint a new λ is required.**

NOTE: It can be shown that if we can again introduce kinematically admissible generalized coordinates we can have the previous set of Lagrange equations (PART 1.4.2 of your notes):

$$\frac{d}{dt} \left(\frac{\partial T}{\partial \dot{q}_s} \right) - \frac{\partial T}{\partial q_s} + \frac{\partial V}{\partial q_s} = Q_s^{ncons} \quad , \quad s = 1, \dots, n$$

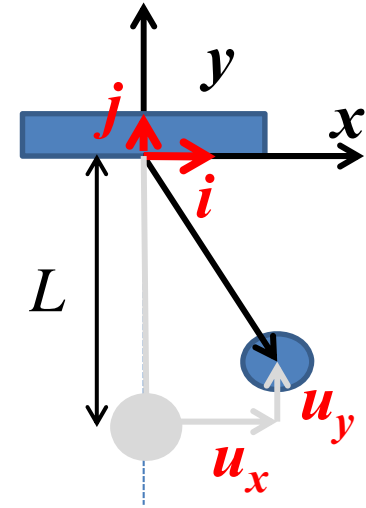
The same pendulum problem

$$f = \sqrt{(u_y - L)^2 + u_x^2} - L = 0$$

First finding the direction of the reaction force

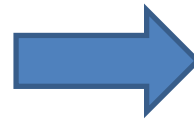
$$\left. \begin{aligned} \frac{\partial f}{\partial u_x} &= \frac{u_x}{\sqrt{(u_y - L)^2 + u_x^2}} = \frac{u_x}{L} \\ \frac{\partial f}{\partial u_y} &= \frac{u_y - L}{\sqrt{(u_y - L)^2 + u_x^2}} = \frac{u_y - L}{L} \end{aligned} \right\} \Rightarrow \vec{\mathbf{R}} = \lambda \begin{bmatrix} \frac{u_x}{L} \\ \frac{u_y - L}{L} \end{bmatrix}$$

$$T = \frac{1}{2} m \dot{u}_x^2 + \frac{1}{2} m \dot{u}_y^2 \quad , \quad V = m g u_y$$



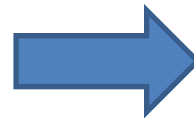
So the equations will be

$$\frac{d}{dt} \left(\frac{\partial T}{\partial \dot{u}_x} \right) - \frac{\partial T}{\partial u_x} + \frac{\partial V}{\partial u_x} - \lambda \frac{\partial f}{\partial u_x} = 0$$



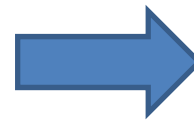
$$m\ddot{u}_x = \lambda \frac{u_x}{L}$$

$$\frac{d}{dt} \left(\frac{\partial T}{\partial \dot{u}_y} \right) - \frac{\partial T}{\partial u_y} + \frac{\partial V}{\partial u_y} - \lambda \frac{\partial f}{\partial u_y} = 0$$



$$m\ddot{u}_y = \lambda \frac{u_y - L}{L} - mg$$

Constraint



$$f = \sqrt{(u_y - L)^2 + u_x^2} - L = 0$$

You will see that if

$$\begin{bmatrix} u_x \\ u_y \end{bmatrix} = \begin{bmatrix} L \sin \theta \\ L - L \cos \theta \end{bmatrix}, \quad \begin{bmatrix} \delta u_x \\ \delta u_y \end{bmatrix} = \begin{bmatrix} L \cos \theta \\ L \sin \theta \end{bmatrix} \delta \theta$$

$$\vec{\mathbf{R}} \cdot \delta \mathbf{u} = \lambda \begin{bmatrix} \frac{u_x}{L} \\ \frac{u_y - L}{L} \end{bmatrix} \cdot \begin{bmatrix} L \cos \theta \\ L \sin \theta \end{bmatrix} \delta \theta = \lambda \begin{bmatrix} \sin \theta \\ -\cos \theta \end{bmatrix} \cdot \begin{bmatrix} L \cos \theta \\ L \sin \theta \end{bmatrix} \delta \theta = \lambda L \cos \theta \sin \theta - \lambda L \cos \theta \sin \theta = 0$$

Case of nonholonomic constraints

In this case we will have M generalized coordinates and R constraint equations

Moreover, the constraint will not be integrable and we will have reaction forces associated with each constraint that do virtual work. Therefore:

$$\frac{d}{dt} \left(\frac{\partial T}{\partial \dot{q}_k} \right) - \frac{\partial T}{\partial q_k} + \frac{\partial V}{\partial q_k} - R_k = Q_k^{ncons} \quad , \quad k = 1, \dots, M$$
$$f_j(\dot{q}_k, q_k, t) = 0 \quad j = 1, \dots, R$$

Constraint in Pfaffian form in terms of generalized coordinates:

$$\sum_{k=1}^M a_{jk} dq_k + b_j dt = 0 \quad , \quad j = 1, \dots, R$$

$\frac{\partial f_j}{\partial q_k}$

$\frac{\partial f_j}{\partial t}$

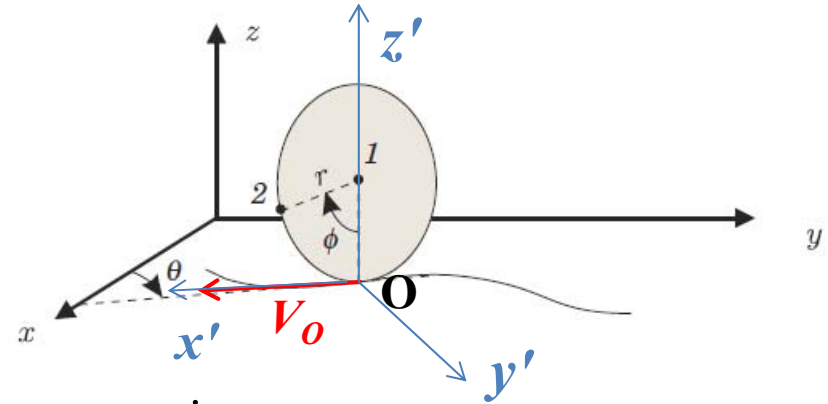
Direction of reaction forces

For each reaction force direction there has to be a Lagrange multiplier. Therefore:

$$\frac{d}{dt} \left(\frac{\partial T}{\partial \dot{q}_k} \right) - \frac{\partial T}{\partial q_k} + \frac{\partial V}{\partial q_k} - \sum_{j=1}^R \lambda_j a_{jk} (q_k, t) = Q_k^{ncons} \quad , \quad k = 1, \dots, M$$
$$f_j (\dot{q}_k, q_k, t) = 0 \quad j = 1, \dots, R$$

The rolling wheel

$$\begin{aligned}
 V_O &= V_1 + \omega \times r = \dot{x}_1 i + \dot{y}_1 j + (-\dot{\phi} j') \times (-rk') \\
 &= \dot{x}_1 i + \dot{y}_1 j + r\dot{\phi} i' \\
 i' &= \cos \theta i - \sin \theta j
 \end{aligned}$$



$$V_O = (\dot{x}_1 + r\dot{\phi} \cos \theta) i + (\dot{y}_1 - r\dot{\phi} \sin \theta) j$$

$$\begin{aligned}
 \dot{x}_1 + r\dot{\phi} \cos \theta &= 0 \\
 \dot{y}_1 - r\dot{\phi} \sin \theta &= 0
 \end{aligned}$$

$$dx_1 + 0 \cdot dy_1 + r \cos \theta d\phi + 0 \cdot d\theta + 0 \cdot dt = 0$$

$$0 \cdot dx_1 + dy_1 - r \sin \theta d\phi + 0 \cdot d\theta + 0 \cdot dt = 0$$

$$a_{11} = 1, \quad a_{12} = 0, \quad a_{13} = r \cos \theta, \quad a_{14} = 0, \quad b_1 = 0$$

$$a_{21} = 0, \quad a_{22} = 1, \quad a_{23} = -r \sin \theta, \quad a_{24} = 0, \quad b_2 = 0$$

$$\frac{\partial}{\partial \theta}(a_{13}) \neq \frac{\partial}{\partial \phi}(a_{14})$$

$$\frac{\partial}{\partial \theta}(a_{23}) \neq \frac{\partial}{\partial \phi}(a_{24})$$

The constraint is not integrable so it is non-holonomic and thus the system has 4 degrees of freedom

The rolling wheel

$$T = \frac{1}{2}m\dot{x}_1^2 + \frac{1}{2}m\dot{y}_1^2 + \frac{1}{2}\left(\frac{1}{2}mR^2\right)\dot{\phi}^2 + \frac{1}{2}\left(\frac{1}{4}mR^2\right)\dot{\theta}^2, \quad V = mgR$$

$$\frac{d}{dt}\left(\frac{\partial T}{\partial \dot{x}_1}\right) - \frac{\partial T}{\partial x_1} + \frac{\partial V}{\partial x_1} - \lambda_1 a_{11} - \lambda_2 a_{21} = 0 \quad \Rightarrow \quad m\ddot{x}_1 = \lambda_1$$

$$\frac{d}{dt}\left(\frac{\partial T}{\partial \dot{y}_1}\right) - \frac{\partial T}{\partial y_1} + \frac{\partial V}{\partial y_1} - \lambda_1 a_{12} - \lambda_2 a_{22} = 0 \quad \Rightarrow \quad m\ddot{y}_1 = \lambda_2$$

$$\frac{d}{dt}\left(\frac{\partial T}{\partial \dot{\phi}}\right) - \frac{\partial T}{\partial \phi} + \frac{\partial V}{\partial \phi} - \lambda_1 a_{13} - \lambda_2 a_{23} = 0 \quad \Rightarrow \quad \frac{1}{2}mR^2\ddot{\phi} = \lambda_1 r \cos \theta - \lambda_2 r \sin \theta$$

$$\frac{d}{dt}\left(\frac{\partial T}{\partial \dot{\theta}}\right) - \frac{\partial T}{\partial \theta} + \frac{\partial V}{\partial \theta} - \lambda_1 a_{14} - \lambda_2 a_{24} = 0 \quad \Rightarrow \quad \frac{1}{4}mR^2\ddot{\theta} = 0$$

$$\dot{x}_1 + r\dot{\phi} \cos \theta = 0 \quad \Rightarrow \quad \dot{x}_1 + r\dot{\phi} \cos \theta = 0$$

$$\dot{y}_1 - r\dot{\phi} \sin \theta = 0 \quad \Rightarrow \quad \dot{y}_1 - r\dot{\phi} \sin \theta = 0$$

$$a_{11} = 1, \quad a_{12} = 0, \quad a_{13} = r \cos \theta, \quad a_{14} = 0, \quad b_1 = 0$$

$$a_{21} = 0, \quad a_{22} = 1, \quad a_{23} = -r \sin \theta, \quad a_{24} = 0, \quad b_2 = 0$$

**Additional examples concerning Lagrange equations
can be found on the blackboard!**