

L11 Manifolds

2024年2月19日 星期一 10:03

Pontryagin. (Hamiltonian)

$$\hat{H}(x, p, u) = \underbrace{\langle p, f(x) \rangle}_{\sim} - \underbrace{\log(x, u)}_{\sim} \Rightarrow \text{maximize over } u \Rightarrow u^* \Rightarrow u(p, x).$$

Constraint Cost.

Heisenberg : 磁场中粒子的特殊情况

$$\begin{cases} \dot{x} = u \\ \dot{y} = v \\ \dot{z} = A_1 u + A_2 v \end{cases} \quad g(x, u) = \frac{u^2 + v^2}{2}$$

$$H = \underbrace{p_1 u + p_2 v + p_3 (A_1 u + A_2 v)}_{\langle p, f(x) \rangle} - \underbrace{\frac{u^2}{2} - \frac{v^2}{2}}_g$$

$$\begin{cases} \frac{\partial H}{\partial u} = 0, \\ \frac{\partial H}{\partial v} = 0 \end{cases} \Rightarrow \begin{cases} u = p_1 + p_3 A_1 \\ v = p_2 + p_3 A_2 \end{cases}$$

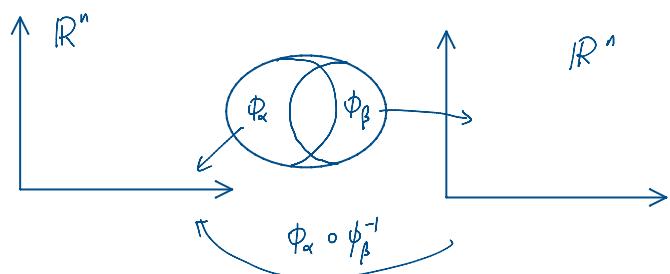
代入 H . $H = \frac{1}{2} [(p_1 + A_1 p_3)^2 + (p_2 + A_2 p_3)^2]$ 这是一个磁场中粒子的 Hamiltonian!

p_3 - cyclic. $p_3 = 0$ set $p_3 = \frac{e}{c}$.

例: Sub-Riemannian Rigid Body.

Manifolds

Differential Manifold M :



维基: NCM & T 定义 sub-manifold 当且仅当 对任意的 $x \in N$. \exists chart (U, ϕ) .

定义: NCM k -维 sub-manifold 当且仅当 对任意的 $f \in N$. \exists chart (U, ϕ) .

$$f \in U. \text{ 使得 } \phi: U \ni (x_1, \dots, x_n) \mapsto \Phi|_{U \cap N} = (x_1, \dots, x_p, 0, \dots, 0).$$

定义: (Embedded Manifold). 若 M 是 \mathbb{R}^n 上面的 embedded k -维子流形 $x \in M$.

存在 $n-k$ 个函数 $f_1: U \rightarrow \mathbb{R}, \dots, f_{n-k}: U \rightarrow \mathbb{R}$, 满足

intersection of U with M . 由 $f_1=0, \dots, f_{n-k}=0$ 给出.

要求 $\text{grad } f_1, \text{ grad } f_2, \dots, \text{ grad } f_{n-k}$ 互独立

嵌入式流形的切向空间.

M 是一个 k -维 \mathbb{R}^n 上的嵌入式流形 在每个点 x , 有一个 k -维切向空间 $T_x M$.

$T_x M$ 为 the orthogonal complement (垂直补全) 相对于 $\text{grad } f_1, \dots, \text{ grad } f_{n-k}$ 在 $x \in M$ 时

Tangent Bundle $\bigcup_x T_x M$.

Tangent Map

给定 E, F . V . Spaces $f: U, C, E \rightarrow V, C, F$.

Tangent Map $Tf: TU = U \times E \rightarrow TV = V \times F$.

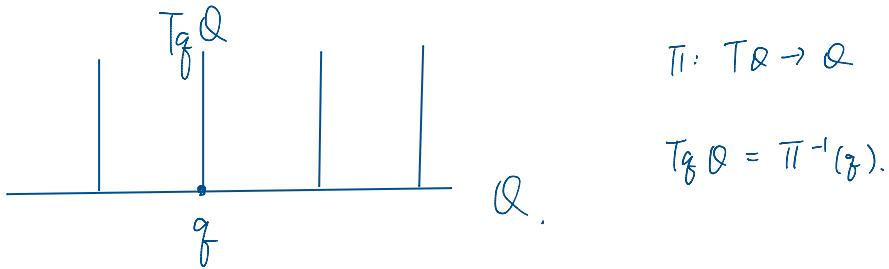
$Tf(u, e) \rightarrow (f(u), Df(u) \cdot e)$ $e \in E$. Tf class C^r

Tangent Space identified with curves $c(t)$ $c(t) = x, t \in M$

$$TM = \bigcup_{x \in M} T_x M$$

local co-ords: $\# M = Q$ (a configuration space).

$$(q, \dot{q}) = (q_1, q_2, \dots, q_n, \dot{q}_1, \dots, \dot{q}_n),$$



流形之间的切向映射

切向映射 of C^1 map $f: M \rightarrow N$. M, N 在 $m, n \in M$ 的 纹片流形

也一个线性映射 $T_m f = f_m: T_m M \rightarrow T_{f(m)} N$.

defined as follows.

$v \in TM$. Curve $\tilde{\gamma}(t)$ with $\tilde{\gamma}(0) = m$. 并且 $\frac{d\tilde{\gamma}}{dt} \Big|_{t=0} = v$

$$\text{因此有 } T_m f(v) = \frac{d}{dt} \Big|_{t=0} f(\tilde{\gamma}(t)) = Df v \equiv \frac{\partial f_i}{\partial x_j} v_i = v_i \frac{\partial}{\partial x_i} f_j$$

Remark

① TS^1 is isomorphic to $S^1 \times \mathbb{R}$. (trivial)

② TS^2 not isomorphic to $S^2 \times \mathbb{R}^2$ (non-trivial)

Vector field

map $\tilde{x}: M \rightarrow TM$, s.t. $\tilde{x}(m) \in T_m M \quad \forall m \in M$.

Integral Curves & Diff Eqns.

$x \in X(M)$: 一个 M 上的向量场

x 的一个 integral curve s.t. 对于 $\tilde{m} \in M$, 是一个 curve $\tilde{\gamma}(t)$ s.t. $\tilde{\gamma}(0) = \tilde{m}$.

是一个 curve $\tilde{\gamma}(t)$ 使得 $\dot{\tilde{\gamma}}(t) = x(\tilde{\gamma}(t))$ 对 $\forall t \in [a, b]$ $\tilde{\gamma}(0) = \tilde{m}$.

- 在 \mathbb{R}^n 中局部意义的.

- 唯一性.

$$\begin{cases} c'_1(t) = x'(c_1(t), \dots, c_n(t)) \\ \vdots \\ c'_n(t) = x^n(c_1(t), \dots, c_n(t)). \end{cases}$$

例: ① 对流形 \mathbb{R}^n $\dot{x} = Ax \quad x(0) = x_0$ 解为 $x(t) = e^{At}x_0$

② $\dot{x} = Ax \quad X, A \in SO(3) \quad X(0) = X_0$. 解为 $X(t) = e^{At}X_0$

这是因为 $(e^{At})^T = e^{-At}$ orthog $\Rightarrow A$ 是 skew-sym

$$e^{At} = I + At + \frac{1}{2}(At)^2 + \dots$$

$e^{At} \in SO(3)$ 中的一条曲线 $c(t) \in SO(3) \rightarrow$ One-parameter Group.

Tangent Space to a group at identity e 称为这个群的李代数.

在群的单位元附近 $T_e G$. 李代数.

Special Dynamics on Manifolds.

- | | |
|---------------------|-----------|
| ① Gradient Flows | 黎曼 metric |
| ④ Geodesic Flows | |
| ③ Hamiltonian Flows | |

黎曼流形

- \rightarrow Diff Manifold with a pos def:

Quadratic form $\langle \cdot, \cdot \rangle_m$ every tangent Space $T_m M$. 称为 Riemannian.

二次形 $\langle \cdot, \cdot \rangle$, 通常用 $g(\cdot, \cdot)$ 表示, 被称为黎曼 metric

在 Local co-ord 里面, $g^i \in Q$. 一个向量 $x \in T_p M$ 的长度是 $g(x, x) = \langle x, x \rangle$

$$\langle x, x \rangle = \sum_{i=1}^n g_{ij}(q) g^i g_j$$

$$\langle x, x \rangle = x^T G x \quad - \text{example of contravariant tensor.}$$

Gradient flow on Manifold

定义 f 是一个 Riemann 流形 M 上面的光滑函数, 度量为 $g(\cdot, \cdot) = \langle \cdot, \cdot \rangle$

The gradient flow of f on M, grad f 是一阶定义为

$$df = \langle \text{grad } f, x \rangle \quad \text{对 } \forall x \in TM \text{ 成立.}$$

$$\text{例: } \mathbb{R}^n \ni f: \mathbb{R}^n \rightarrow \mathbb{R}^n. \quad \nabla f = \left(\frac{\partial f}{\partial x_1}, \dots, \frac{\partial f}{\partial x_n} \right)$$