## Hamiltonian Systems

Johannes Heißler

29. April 2021

Brief overview of Classical Mechanics

General Hamiltonian Systems

3 Electromagnetism and twisted contangent bundles

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## Very classical mechanics

For a particle in 3-space, we have the position  $\begin{bmatrix} x(t) \\ y(t) \\ z(t) \end{bmatrix} = r(t) \in \mathbb{R}^3$ 

$$\vec{v} = \frac{d}{dt}r$$
,  $\vec{a} = \frac{d}{dt}\vec{v}$ ,  $\vec{p} = m\vec{v}$ .

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The particle may be subject to a force  $\vec{F}(r, \vec{v}, t)$ , obeying Newton's laws:

$$m \cdot \vec{a} = \frac{d}{dt} \vec{p} \stackrel{!}{=} \vec{F}$$

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$$m \cdot \vec{a} = \frac{d}{dt} \vec{p} \stackrel{!}{=} \vec{F}$$
  $\vec{p} = \begin{bmatrix} m_a \\ m_b \end{bmatrix} \vec{\nabla}$ 

Several particles in one "vector":

$$R = \begin{bmatrix} x_1 \\ y_1 \\ \vdots \\ y_l \\ z_l \end{bmatrix}, \quad \begin{bmatrix} m_1 \\ m_1 \\ \vdots \\ m_l \end{bmatrix} \quad \vdots \quad \begin{bmatrix} \ddot{x}_1 \\ \ddot{y}_1 \\ \vdots \\ \ddot{y}_l \\ \ddot{z}_l \end{bmatrix} \stackrel{!}{=} \begin{bmatrix} F_{1,x} \\ F_{1,y} \\ \vdots \\ F_{l,y} \\ F_{l,z} \end{bmatrix}$$

Consider *l* particles in 3-space on holonomic constraints:

$$\underline{q} = (q^{i}) \xrightarrow{\text{Cont}} R = [R^{\lambda}] \in N = f^{-1}[\{0\}] \cap \text{ some open set } \subseteq \mathbb{R}^{3l}.$$

$$\text{generalized continutes}$$

$$\begin{pmatrix} \Gamma \\ \varphi \end{pmatrix}$$

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Consider *l* particles in 3-space on holonomic constraints:

$$\underline{q} = (q^i) \mapsto R = [R^{\lambda}] \in N = f^{-1}[\{0\}] \cap \text{ some open set } \stackrel{\text{sM}}{\subseteq} \mathbb{R}^{3l}.$$

The masses  $m_{\lambda}$  give the (extrinsic) momentum P on a trajectory as a Riemannian metric m as on the last slide. This descents to N:

$$\vec{P} = m(\vec{R}) \Rightarrow \vec{p} = m(\vec{R}) = (p_i) = (m_{ij}\dot{q}^j)$$

$$g = \langle , \rangle$$

$$q = \langle , \rangle$$

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Newton's equation (extrinsic):

$$F_{\lambda} = m_{\lambda} \dot{v}^{\lambda}$$
, i.e.  $F = m \left( \frac{D}{dt} \vec{v} \right)$ 

4/23

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Kinetic energy:

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### Generalized forces

The parallel force  $\tilde{Q} = Q_i \varepsilon^i = g(\vec{F}_{\parallel})$  may later depend on velocity, but here we consider conservative forces with the potential  $V \in C^{\infty}(N, \mathbb{R})$ 

$$\vec{F} = -\vec{\nabla}V = -g^{-1} \left( \frac{\partial V}{\partial r} \right), \text{ i.e. } \vec{Q} = -\vec{dV} = -\frac{\partial V}{\partial q^i} \, dq^i$$

Newton's equation becomes:

The potential and kinetic energy constitute the **Hamiltonian** or total energy function

$$H(q^{i}, p_{i}, t) = T(q^{i}, p_{i}, t) + V(q^{i}, p_{i}, t)$$

$$L(q^{i}, v^{i}, t) = \tau - \checkmark$$

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## Example 1 - *l*-body problem

Unrestricted motion of l celestial bodies with gravitation, i.e. the forces

$$\begin{bmatrix} F_{12} \\ -F_{12} \end{bmatrix}$$

$$\vec{F}_{i2} = \sum_{j \neq i} -\frac{m_{i}m_{j}}{4\pi|r_{i} - r_{j}|^{2}} \vec{e}_{r_{i} - r_{j}}$$
generated by the shared potential 
$$\frac{\omega M}{\sqrt{|r_{i}|^{2}}} (-\vec{e}_{s})$$

$$4\pi V(r_1,\ldots,r_l) = -\underbrace{\frac{m_1\cdot m_2}{|r_1-r_2|}}_{\text{2 mi}} - \cdots - \frac{m_1\cdot m_l}{|r_1-r_l|} - \frac{m_2\cdot m_3}{|r_2-r_3|} - \cdots$$
This has the Hamiltonian 
$$\underbrace{\frac{1}{2}\,\text{min}}_{\text{3 min}} (\sqrt{l}) = -\underbrace{\frac{mM}{4\pi R}}_{\text{3 min}}$$

$$H(\underline{r_1,\ldots,r_l},\vec{p_1},\ldots,\vec{p_l}) = \sum_i \frac{|\vec{p_i}|^2}{2m_i} - \sum_{i < j} \frac{m_i m_j}{4\pi |r_i - r_j|}$$

We have to remove the collision set  $\{R \mid V = \infty\}$ , so N = dom V.

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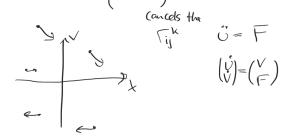
## Abstraction to the phase space

### Lagrangian mechanics

•  $\underline{M} = TN \ni \vec{v} @ R \doteq \underline{v} @ g \stackrel{!}{=} \dot{g} @ g$ 

√; @ q<sup>;</sup>

- Lagrangian:  $L = \underline{T V} \in \mathscr{F}(M)$
- We have the canonical momenta  $p_i = m_{ij} v^j = \frac{\partial}{\partial \dot{q}^i} T = \frac{\partial}{\partial \dot{q}^i} L$ .
- Lagrange equation:  $\dot{q}^j = v^j$ ,  $\dot{p}_j = Q_j + \frac{\partial T}{\partial q^i} = \frac{\partial L}{\partial q^i}$



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## Abstraction to the phase space

### Lagrangian mechanics

- Lagrangian:  $L = T V \in \mathcal{F}(M)$
- We have the canonical momenta  $p_i = m_{ij} v^j = \frac{\partial}{\partial c^i} T = \frac{\partial}{\partial c^i} L$ .
- Lagrange equation:  $\dot{q}^j = v^j$ ,  $\dot{p}_j = Q_j + \frac{\partial T}{\partial a^j} = \frac{\partial L}{\partial a^j}$ T= m(v,v)/2

#### Hamiltonian mechanics

$$H(q^i,p_i) = p_i v^i - L(q^i,v^i)$$

• Hamiltonian:  $H = \vec{p}\vec{v} - L = T + V \in \mathscr{F}(M)$ 

• 
$$v^j = m^{ij}p_i = \frac{\partial}{\partial p_j}T = \frac{\partial}{\partial p_j}H$$

$$T(vi) \longrightarrow T(\rho_i)$$

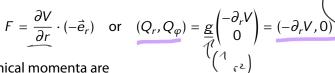
• Hamilton equations: 
$$\dot{q}^j = \frac{\partial H}{\partial p_j}$$
,  $\dot{p}_j = -\frac{\partial H}{\partial q^i}$ 

They are duals via a Legendre transformation.

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## Example 2 - Central potential

If 
$$V(R) = V\left(\begin{bmatrix} r\cos\varphi\\r\sin\varphi\end{bmatrix}\right) = V(r,\varphi)$$
 only depends on  $r$ , we have



The canonical momenta are

$$\begin{pmatrix} p_r \\ \underline{p_{\varphi}} \end{pmatrix} = \begin{pmatrix} m & 0 \\ 0 & mr^2 \end{pmatrix} \begin{pmatrix} \dot{r} \\ \dot{\varphi} \end{pmatrix}$$

We can identify  $L = p_{\varphi} = mr^2 \dot{\varphi}$  as the angular momentum.

$$H = \frac{1}{2}m^{ij}p_{i}p_{j} + V(\underline{q}) = \frac{p_{r}^{2}}{2m} + \frac{p_{\varphi}^{2}}{2mr^{2}} + V(r)$$

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## Example 2 - Central potential

$$H = \frac{p_r^2}{2m} + \frac{p_{\varphi}^2}{2mr^2} + V(r)$$

Hamiltonian equations:

$$\dot{Q}_{z,VS} = \begin{pmatrix} \dot{r} \\ \dot{\varphi} \end{pmatrix} = \frac{\partial H}{\partial \underline{p}} = \begin{pmatrix} \frac{\underline{p_r}}{m} \\ \frac{\underline{p_r}}{mr^2} \end{pmatrix} = \omega \dot{\mathcal{Y}} P_{\xi}$$



$$(\dot{p}_r, \dot{p}_{\varphi}) = -\frac{\partial H}{\partial \underline{q}} = \left(-\frac{\partial V}{\partial r} + \frac{p_{\varphi}^2}{mr^3}, 0\right)$$

Notice the "fictional" centrifugal force  $m\dot{\varphi}^2 r$ .  $p_{\varphi}$  is conserved, because  $\varphi$  is a **cyclic coordinate**.

9/23

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Brief overview of Classical Mechanics

General Hamiltonian Systems

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### Generalization

We consider a system with n degrees of freedom, described by a smooth n-dimensional manifold N, called the **configuration space** and its cotangent bundle  $M = T^*N$ , the **phase space** with a function H.

$$\int_{C_{2}} \left( \frac{C_{2}}{C_{2}} \right) = \left| C_{1} - C_{2} \right|^{2} - \left| \frac{C_{2}}{C_{2}} \right|^{2}$$



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With canonical coordinates  $\underline{u} = \begin{pmatrix} \underline{q} \\ \underline{p} \end{pmatrix} \overset{\text{Greed}}{\mapsto} U \in M$  the Hamiltonian equations turn into:

Thinto:
$$\dot{U} \doteq \dot{\underline{u}} = \begin{pmatrix} \dot{\underline{q}} \\ \dot{\underline{p}} \end{pmatrix} \stackrel{!}{=} \begin{pmatrix} \frac{\partial H}{\partial p_{i}} \\ -\frac{\partial H}{\partial q^{i}} \end{pmatrix} = \underbrace{\begin{pmatrix} 0 & 1_{n} \\ -1_{n} & 0 \end{pmatrix}}_{(J^{\mu\nu})} \underbrace{\frac{\partial H}{\partial \underline{u}}}_{\partial \underline{u}} = \underbrace{\underline{J}(\underline{D}H)}_{\partial \underline{u}} \doteq -\widehat{\Omega}(dH) =: X_{H}$$

$$\begin{pmatrix} \begin{pmatrix} 0 \\ 3 \\ \end{pmatrix} \\ \begin{pmatrix} 0 \\$$

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Here 
$$\Omega = \omega^{-1}$$
, where  $\omega = \mathrm{d}\lambda = \sum_i \mathrm{d}p^i \wedge \mathrm{d}x^i$  with the Liouville 1-form 
$$\lambda(z) = \underbrace{\pi_{TT^*N \longrightarrow T^*N}(z)}_{\text{Basepoint $\bar{p}$}} \underbrace{(T\pi_{T^*N \longrightarrow N}(z))}_{\text{spatial part of }z} = \underbrace{\bar{p}(\vec{v})}_{\text{CTh}} \Leftrightarrow \lambda_{\bar{p}} = \sum_i p^i \, \mathrm{d}x^i$$

which has the matrix representation  $\omega_{\mu\nu}=J^{\mu\nu}=-\Omega^{\mu\nu}$ 

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### General Definition of Hamiltonian Systems

Let  $(M, \omega)$  be a symplectic manifold, with tangent-cotangent isomorphism  $\sim A_{\text{tall Species}}$ 

$$\omega: TM \xrightarrow{\cong} T^*M, z \mapsto \omega(z, \cdot) \quad \text{and} \quad \Omega = \omega^{-1}. : T^*M \to TM$$

$$\omega(\vec{z}) = \omega(\vec{z}, \cdot) = \zeta_Z \omega = \zeta_Z \omega$$

The triple  $(M, \omega, H)$  is called a **Hamiltonian system** where  $H \in \mathscr{F}(M)$  is the **Hamiltonian** or energy function.

**Canonical coordinates**  $\underline{u} = (u^{\mu}) = (x^1, ..., x^n, p^1, ..., p^n)^{\mathsf{T}}$  are such that

$$\omega = \sum_{i} dp^{i} \wedge dx^{i}, \quad \text{i.e.} \quad u^{i} = \chi^{i} \\ \omega(e_{p^{i}}) = \varepsilon_{\chi^{i}}. \\ \omega(\chi^{i}) = dq^{i}$$

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$$\omega = \sum_{i} dp^{i} \wedge dx^{i}$$
, i.e.  $\omega(\boldsymbol{e}_{p^{i}}) = \varepsilon_{x^{i}}$ .

#### Important Definition

The **Hamiltonian vector field** associated to  $f \in \mathcal{F}(M)$  is

$$X_f := -\Omega(\mathrm{d} f)$$
 i.e.  $\omega(X_f, z) = -\mathrm{d} f(z) = -\partial_z f$ .

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### Hamiltonian flow

The Hamiltonian equations now are:

$$\frac{\mathrm{d}}{\mathrm{d}t}\gamma = -\Omega(\mathrm{d}H)\circ\gamma = X_{H}\circ\gamma$$

The **trajectories** of the Hamiltonian system (solutions to the Hamiltonian equations) are exactly the integral curves of  $X_H$ .



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The **trajectories** of the Hamiltonian system (solutions to the Hamiltonian equations) are exactly the integral curves of  $X_H$ .

These exist at least locally (first order ODE):

$$U_0 \mapsto \gamma_{U_0} : t \mapsto \gamma_{U_0}(t) \leftarrow U_0 : \psi_{X_H}^t \leftarrow t$$

This is the **Hamiltonian flow** (flow of  $X_H$ ).



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A vector field  $z \in \mathcal{X}(M)$  is ...

• **symplectic** iff  $\omega$  is preserved along the integral curves of z:  $\psi_z^{t*}\omega = \omega$ , i.e.  $\mathcal{L}_z\omega = 0$ 

$$\omega_{p'}(T\psi_z^t(e_i), T\psi_z^t(\varsigma_i))$$
 $\stackrel{!}{=} \omega_p(\vec{e_i}, \vec{e_j})$ 

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That follows from the fact that the Lie-derivative wrt z commutes with the

flow of z: (at point 
$$P' = \psi_z^t(P) = \gamma_P(t)$$
)
$$\frac{\mathrm{d}}{\mathrm{d}t}\psi_z^{t*}(\omega) = \frac{\mathrm{d}}{\mathrm{d}s}|_{s=0}(\psi_z^{t+s})^*(\omega) = \frac{\mathrm{d}}{\mathrm{d}s}|_{s=0}\psi_z^{t*}(\psi_z^{s*}\omega) = \psi_z^{t*}(\underline{\mathscr{L}_z\omega})$$

So if  $\mathcal{L}_z \omega = 0$ ,  $\psi_z^{t*}(\omega(\gamma_P(t)))$  must be constant wrt t;  $\psi_z^{0*}(\omega(\gamma_P(0))) = \omega(P)$ . If not, then there is some place where  $\psi_z^{t*}(\omega(\gamma_P(t))) \neq \psi_z^{0*}(\omega(P))$ 



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- [locally] **Hamiltonian** iff it [locally] coincides with  $X_f$  for some  $f \in \mathcal{F}(M)$



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- [locally] **Hamiltonian** iff it [locally] coincides with  $X_f$  for some  $f \in \mathscr{F}(M)$ w(Z=-df

### Relation between these definitions

z symplectic  $\Leftrightarrow \omega(z)$  closed  $\Leftrightarrow \omega(z)$  is locally exact  $\Leftrightarrow$  z locally Hamiltonian.

$$\mathcal{L}_{z}\omega \stackrel{\mathsf{Cartan}}{=} \mathsf{d}(\iota_{z}\omega) + \iota_{z} \stackrel{\mathsf{d}\omega}{\longleftrightarrow} = \mathsf{d}(\omega(z))$$

$$\mathsf{d}\omega = \mathsf{d}(\omega(z))$$

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### Poisson bracket

One also defines the **Poisson bracket** of  $g, f \in \mathcal{F}(M)$ :

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One also defines the **Poisson bracket** of  $g, f \in \mathcal{F}(M)$ :  $\{g, f\} \in \mathcal{F}(M)$ 

$$\underbrace{\{g,f\} \coloneqq \omega(X_g,X_f) = \mathrm{d}f\,(X_g) = \underbrace{\partial_{X_g}f}_{} = -\Omega(\mathrm{d}g,\mathrm{d}f) = -\Omega^{\mu\nu} \cdot \partial_{\mu}g \cdot \partial_{\nu}f}_{}$$

A quantity f is conserved iff it Poisson commutes with H, because on a trajectory  $\gamma$ :

$$\frac{\mathrm{d}}{\mathrm{d}t}(f \circ \gamma) = \partial_{X_H} f \circ \gamma = \underbrace{\{H, f\}} \circ \gamma$$

Energy is conserved along trajectories, because  $\{H, H\} = 0$ .



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### Poisson bracket

One also defines the **Poisson bracket** of  $g, f \in \mathcal{F}(M)$ :

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Energy is conserved along trajectories, because  $\{H, H\} = 0$ .

Canonical commutation relations:  $\underline{\{u^{\mu}, u^{\nu}\}} = -\Omega^{\kappa \iota} \partial_{\kappa} u^{\mu} \partial_{\iota} u^{\nu} = -\Omega^{\mu \nu} \stackrel{\iota}{=} J^{\mu \nu}$ Hamiltonian equations:  $\frac{d}{dt}u^{\mu}\circ\gamma = \{H, u^{\mu}\}\circ\gamma = -\Omega^{\kappa\mu}\frac{\partial H}{\partial u^{\kappa}} = X_{H}^{\mu}$ 

16/23

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### **Commutators and Poisson Brackets**

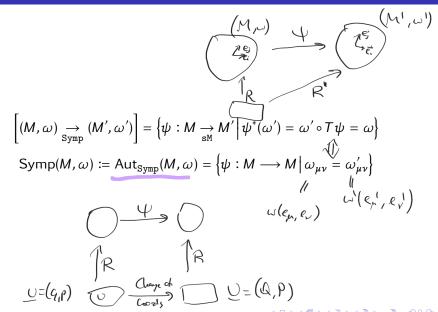
$$X_{[f,g]} = [X_f, X_g]$$
 Lie-Brocket

The Poisson bracket generalizes to the commutator (divided by  $i\hbar$ ) in quantum mechanics. • Replace  $f\mapsto \partial_{\chi_k}$  (it

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# Symplectomorphisms



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18/23

## Changes of coordinates

### Canonical transformations are symplectomorphisms

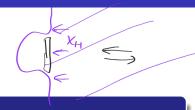
The canonical transformations are changes of coordinates  $\begin{pmatrix} q \\ p \end{pmatrix} \mapsto \begin{pmatrix} Q \\ P \end{pmatrix}$  that leave the form of Hamilton's equations the same, i.e. such that the new coordinates are also canonical, i.e. symplectomorphisms:

$$-\{u^{\mu}, u^{\nu}\} = \underline{\Omega^{\mu\nu} \stackrel{!}{=} \tilde{\Omega}^{\mu\nu}} = -\{\tilde{u}^{\mu}, \tilde{u}^{\nu}\} = \frac{\partial \tilde{u}^{\mu}}{\partial u^{\kappa}} \frac{\partial \tilde{u}^{\nu}}{\partial u^{\iota}} \Omega^{\iota\kappa}$$
New Hamiltonian vector field:  $X_{\psi^{*}H} = \psi^{*}X_{H} := \widehat{\psi}^{*}X_{H}$ 

$$\omega(X_{\psi^*H}) = -\mathrm{d}(\psi^*H) = -\psi^*\mathrm{d}H = \psi^*\omega(X_H) = \omega(\psi^*X_H)$$

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# Symplectomorphisms and the flow



#### **Fact**

If for  $t \in \mathbb{R}$ , the flow function  $\Phi_H^t$  is well-defined, it is a symplectomorphism onto its image.

It is a diffeomorphism with smooth inverse  $\Phi_H^{-t}$ , which is defined on  $\operatorname{im} \Phi_H^t$ . That it is symplectic is the fact that  $X_H$  is symplectic.

Tollors from ODE

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### Electromagnetism

Consider the vector potential of the electromagnetic force  $(\phi, \vec{A})$  generating the Lorentz force

$$\vec{F}(r, \vec{v}, t) = q \cdot (\vec{E} + \vec{v} \times \vec{B}) = q \cdot \left( -\vec{\nabla}\phi - \frac{\partial \vec{A}}{\partial t} + \vec{v} \times \vec{\nabla} \times \vec{A} \right)$$

This can be described by the Lagrangian

Frentz force 
$$\vec{F}(r,\vec{v},t) = q \cdot (\vec{E} + \vec{v} \times \vec{B}) = q \cdot (-\vec{\nabla}\phi - \frac{\partial \vec{A}}{\partial t} + \vec{v} \times \vec{\nabla} \times \vec{A}).$$
In the described by the Lagrangian 
$$(\vec{A},\vec{p},\vec{p}) = \frac{m}{2} |\vec{v}|^2 - q \cdot (\phi(r) - \vec{v} \cdot \vec{A}(r)) = \frac{1}{2} m(\vec{v},\vec{v}) - q\phi + q\vec{A}\vec{v}$$
In the canonically conjugated momentum

giving the canonically conjugated momentum

$$\tilde{p} = \frac{\partial L}{\partial \vec{v}} = m(\vec{v}) + q\tilde{A} \Leftrightarrow \vec{v} = m^{-1}(\tilde{p} - q\tilde{A})$$

and the Hamiltonian  $(\vec{p}\vec{v} - L)$ 

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$$(\vec{p}\vec{v} - L)$$

$$H = \frac{1}{2}m(\vec{v}, \vec{v}) + q\phi = \frac{1}{2}m^{-1}(\vec{p} - q\vec{A}, \vec{p} - q\vec{A}) + q\phi$$

Johannes Heißler April 29, 2021

22/23

### Twisted contangent bundle

A **twisted cotangent bundle** is  $T^*N$  as a symplectic manifold, but the symplectic form differs from  $d\lambda$ :

$$\omega = d\lambda + \sigma.$$
  $Q(\rho - \omega(e_x) + c(e_x))$ 

This gives rise to a kind of "Lorentz force"  $Y : TN \xrightarrow{\iota_{i} : \iota_{i}} TN$ ,

$$g(\vec{Y}(\vec{v})) = \sigma(\vec{v})$$

This is an alternative approach to the magnetism problem from the last slide.

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