

Classical Mechanics: Assignment #6

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Aditya Vijaykumar

Problem 1

Liouville Theorem states that in a Hamiltonian system, the total phase space volume is constant in time. Let our system consist of N points (q_k, p_k) in a $2N$ dimensional phase space. The volume of the phase space is,

$$V = \prod_i dq_i \quad \text{and} \quad \tilde{V} = \prod_i d\tilde{q}_i$$

where the tilded coordinates represents the volume at a later time. We know from Hamilton's equations,

$$\tilde{q}_i = q_i + \frac{\partial H}{\partial p_i} dt \quad \text{and} \quad \tilde{p}_i = p_i - \frac{\partial H}{\partial q_i} dt$$

We know for a fact that the volume transformation is related as follows,

$$\begin{aligned} \tilde{V} &= \det(J)V \\ J &= \begin{bmatrix} \frac{\partial \tilde{q}_i}{\partial q_j} & \frac{\partial \tilde{q}_i}{\partial p_j} \\ \frac{\partial \tilde{p}_i}{\partial q_j} & \frac{\partial \tilde{p}_i}{\partial p_j} \end{bmatrix} \\ J &= \begin{bmatrix} 1 + \frac{\partial^2 H}{\partial q_j \partial p_i} dt & \frac{\partial^2 H}{\partial p_i^2} dt \\ -\frac{\partial^2 H}{\partial q_j^2} dt & 1 - \frac{\partial^2 H}{\partial p_j \partial q_j} dt \end{bmatrix} \\ \det(J) &= 1 + \mathcal{O}(dt^2) \end{aligned}$$

Hence upto first order, $\tilde{V} = V$. Hence proved.

Problem 2

Transformations of coordinates $(q, p, t) \rightarrow (Q, P, t)$ which preserves the form of Hamilton's equations are called canonical transformations. So, by definition,

$$\dot{p} = \frac{\partial H}{\partial q} \quad , \quad \dot{q} = -\frac{\partial H}{\partial p} \quad \text{and} \quad \dot{P} = \frac{\partial K}{\partial Q} \quad , \quad \dot{Q} = -\frac{\partial K}{\partial P}$$

The definition also implies that,

$$\begin{aligned} \delta(p\dot{q} - H) &= 0 \quad \text{and} \quad \delta(P\dot{Q} - K) = 0 \\ \lambda(p\dot{q} - H) &= P\dot{Q} - K + \frac{dF}{dt} \end{aligned}$$

We deal with the $\lambda = 1$ case. The $\frac{dF}{dt}$ term comes from the fact that Lagrangians are not unique and we can always add a total time derivative term without changing the equations of motion. If the above condition is satisfied, the transformation $(q, p, t) \rightarrow (Q, P, t)$ is guaranteed to be canonical, and the function F is called a generating function. We deal with four classes of generating functions case-by-case,

- $F = F_1(q, Q, t)$,

$$p\dot{q} - H = P\dot{Q} - K + \frac{dF_1}{dt} = P\dot{Q} - K + \frac{\partial F_1}{\partial q}\dot{q} + \frac{\partial F_1}{\partial Q}\dot{Q} + \frac{\partial F_1}{\partial t}$$

As q and Q are independent, the coefficients should vanish independently, such that $K = H + \frac{\partial F_1}{\partial t}$. This implies,

$$\frac{\partial F_1}{\partial q} = p \quad \text{and} \quad \frac{\partial F_1}{\partial Q} = -P$$

- $F = F_2(q, P, t) - QP$,

$$\begin{aligned} p\dot{q} - H &= P\dot{Q} - K + \frac{dF_2}{dt} - \frac{d(QP)}{dt} = P\dot{Q} - K + \frac{\partial F_2}{\partial q}\dot{q} + \frac{\partial F_2}{\partial P}\dot{P} + \frac{\partial F_2}{\partial t} - P\dot{Q} - Q\dot{P} \\ \implies \frac{\partial F_2}{\partial q} &= p \quad \text{and} \quad \frac{\partial F_2}{\partial P} = Q \end{aligned}$$

- $F = F_3(p, Q, t) + qp$,

$$\begin{aligned} p\dot{q} - H &= P\dot{Q} - K + \frac{dF_3}{dt} + \frac{d(qp)}{dt} = P\dot{Q} - K + \frac{\partial F_3}{\partial Q}\dot{Q} + \frac{\partial F_3}{\partial p}\dot{p} + \frac{\partial F_3}{\partial t} + p\dot{q} + q\dot{p} \\ \implies \frac{\partial F_3}{\partial Q} &= -P \quad \text{and} \quad \frac{\partial F_3}{\partial p} = -q \end{aligned}$$

- $F = F_4(p, P, t) + qp - QP$,

$$\begin{aligned} p\dot{q} - H &= P\dot{Q} - K + \frac{dF_4}{dt} + \frac{d(qp - QP)}{dt} = P\dot{Q} - K + \frac{\partial F_4}{\partial P}\dot{P} + \frac{\partial F_4}{\partial p}\dot{p} + \frac{\partial F_4}{\partial t} + p\dot{q} + q\dot{p} - P\dot{Q} - Q\dot{P} \\ \implies \frac{\partial F_4}{\partial P} &= Q \quad \text{and} \quad \frac{\partial F_4}{\partial p} = -q \end{aligned}$$

Part (b)

We first use the Poisson Bracket invariance approach. We are given,

$$Q_1 = q_1 \quad , \quad Q_2 = p_2 \quad , \quad P_1 = p_1 - 2p_2 \quad , \quad P_2 = -2q_1 - q_2$$

Consider $\{Q_1, Q_2\}$,

$$\begin{aligned} \{Q_1, Q_2\} &= \sum_{i=1}^2 \frac{\partial Q_1}{\partial q_i} \frac{\partial Q_2}{\partial p_i} - \frac{\partial Q_1}{\partial p_i} \frac{\partial Q_2}{\partial q_i} = 0 \\ \{P_1, P_2\} &= \sum_{i=1}^2 \frac{\partial P_1}{\partial q_i} \frac{\partial P_2}{\partial p_i} - \frac{\partial P_1}{\partial p_i} \frac{\partial P_2}{\partial q_i} = -\frac{\partial P_1}{\partial p_1} \frac{\partial P_2}{\partial q_1} - \frac{\partial P_1}{\partial p_2} \frac{\partial P_2}{\partial q_2} = 2 - 2 = 0 \\ \{Q_1, P_2\} &= \sum_{i=1}^2 \frac{\partial Q_1}{\partial q_i} \frac{\partial P_2}{\partial p_i} - \frac{\partial Q_1}{\partial p_i} \frac{\partial P_2}{\partial q_i} = \frac{\partial Q_1}{\partial q_1} \frac{\partial P_2}{\partial p_1} = 0 \\ \{Q_2, P_1\} &= \sum_{i=1}^2 \frac{\partial Q_2}{\partial q_i} \frac{\partial P_1}{\partial p_i} - \frac{\partial Q_2}{\partial p_i} \frac{\partial P_1}{\partial q_i} = -\frac{\partial Q_2}{\partial p_2} \frac{\partial P_1}{\partial q_2} = 0 \\ \{Q_1, P_1\} &= \sum_{i=1}^2 \frac{\partial Q_1}{\partial q_i} \frac{\partial P_1}{\partial p_i} - \frac{\partial Q_1}{\partial p_i} \frac{\partial P_1}{\partial q_i} = \frac{\partial Q_1}{\partial q_1} \frac{\partial P_1}{\partial p_1} = 1 \\ \{Q_2, P_2\} &= \sum_{i=1}^2 \frac{\partial Q_2}{\partial q_i} \frac{\partial P_2}{\partial p_i} - \frac{\partial Q_2}{\partial p_i} \frac{\partial P_2}{\partial q_i} = -\frac{\partial Q_2}{\partial p_2} \frac{\partial P_2}{\partial q_2} = 1 \end{aligned}$$

Hence, as $\{Q_i, P_j\} = \delta_{ij}$, $\{Q_i, Q_j\} = 0$, $\{P_i, P_j\} = 0$, the transformation is canonical. We now use the symplectic approach. If we denote $X = [Q_1 \ Q_2 \ P_1 \ P_2]^T$, $x = [q_1 \ q_2 \ p_1 \ p_2]^T$, then $X = Mx$ where M is the transformation matrix. From the definitions of the X , we can see that,

$$M = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & -2 \\ -2 & -1 & 0 & 0 \end{pmatrix}$$

For the transformation to be a canonical transformation, $M^T J M = J$, where,

$$J = \begin{pmatrix} 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ -1 & 0 & 0 & 0 \\ 0 & -1 & 0 & 0 \end{pmatrix}$$

$$\begin{aligned} M^T J M &= \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & -2 \\ -2 & -1 & 0 & 0 \end{pmatrix} \begin{pmatrix} 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ -1 & 0 & 0 & 0 \\ 0 & -1 & 0 & 0 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & -2 \\ -2 & -1 & 0 & 0 \end{pmatrix} \\ &= \begin{pmatrix} 0 & 0 & 1 & 0 \\ 0 & -1 & 0 & 0 \\ -1 & 2 & 0 & 1 \\ 0 & 0 & -2 & 0 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & -2 \\ -2 & -1 & 0 & 0 \end{pmatrix} \\ M^T J M &= \begin{pmatrix} 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ -1 & 0 & 0 & 0 \\ 0 & -1 & 0 & 0 \end{pmatrix} = J \end{aligned}$$

Hence, it is a canonical transformation.

Part (c)

$$l_i = \epsilon_{ijk} x_j p_k \quad \text{using the Einstein summation convention}$$

We now note the following,

$$\begin{aligned} \{l_i, l_j\} &= \epsilon_{iab} \epsilon_{jmn} \{x_a p_b, x_m p_n\} \\ &= \epsilon_{iab} \epsilon_{jmn} \{x_a p_b, x_m p_n\} \\ &= \epsilon_{iab} \epsilon_{jmn} (\{x_a, p_n\} x_m p_b + \{p_b, x_m\} x_a p_n) \\ &= \epsilon_{iab} \epsilon_{jmn} (\delta_{an} x_m p_b - \delta_{bm} x_a p_n) \\ &= \epsilon_{inb} \epsilon_{jmn} x_m p_b - \epsilon_{iam} \epsilon_{jmn} x_a p_n \\ &= -\epsilon_{ibn} \epsilon_{jmn} x_m p_b + \epsilon_{ima} \epsilon_{jmn} x_a p_n \\ &= -(\delta_{ij} \delta_{bm} - \delta_{im} \delta_{jb}) x_m p_b + (\delta_{ij} \delta_{an} - \delta_{aj} \delta_{in}) x_a p_n \\ &= -\delta_{ij} x_b p_b + x_i p_j + \delta_{ij} x_a p_a - x_j p_i \\ &= +x_i p_j - x_j p_i \\ \{l_i, l_j\} &= \epsilon_{ijk} l_k \end{aligned}$$

$$\begin{aligned}
\{x_i, l_j\} &= \epsilon_{jmn} \{x_i, x_m p_n\} \\
&= \epsilon_{jmn} x_m \{x_i, p_n\} \\
&= \epsilon_{jmn} x_m \delta_{in} \\
\{x_i, l_j\} &= \epsilon_{ijm} x_m \\
\\
\{p_i, l_j\} &= \epsilon_{jmn} \{p_i, x_m p_n\} \\
&= \epsilon_{jmn} p_n \{p_i, x_m\} \\
&= -\epsilon_{jmn} p_n \delta_{im} \\
\{p_i, l_j\} &= \epsilon_{ijn} p_n
\end{aligned}$$

Problem 3

We are given the Hamiltonian and generating function,

$$H = \frac{p^2}{2} + \frac{\omega^2 x^2}{2} + \alpha x^3 + \beta x p^2 \quad \text{and} \quad \phi = xP + ax^2P + bP^3$$

$\phi = \phi(x, P)$. For ϕ to be a canonical transformation,

$$\begin{aligned}
\frac{\partial \phi}{\partial x} &= p \quad \text{and} \quad \frac{\partial \phi}{\partial P} = Q \\
\implies P + 2axP &= p \quad \text{and} \quad x + ax^2 + 3bP^2 = Q \\
\implies P\sqrt{-12abP^2 + 4aQ + 1} &= p \quad \text{and} \quad \frac{\sqrt{-12abP^2 + 4aQ + 1} - 1}{2a} = x
\end{aligned}$$

where we have only considered the x root with positive sign before the discriminant. Then,

$$\begin{aligned}
K(Q, P) &= \frac{\alpha \left(\sqrt{-12abP^2 + 4aQ + 1} - 1 \right)^3}{8a^3} + \frac{\omega^2 \left(\sqrt{-12abP^2 + 4aQ + 1} - 1 \right)^2}{8a^2} \\
&+ \frac{\beta P^2 (-12abP^2 + 4aQ + 1) \left(\sqrt{-12abP^2 + 4aQ + 1} - 1 \right)}{2a} + \frac{1}{2} P^2 (-12abP^2 + 4aQ + 1)
\end{aligned}$$

Expanding the above upto third order, we have,

$$\begin{aligned}
K(Q, P) &= Q^3 (P^2 (-30a^2b\omega^2 - 2a^2\beta + 36\alpha ab) - a\omega^2 + \alpha) + Q^2 \left(P^2 (9ab\omega^2 + 3a\beta - 9\alpha b) + \frac{\omega^2}{2} \right) \\
&+ P^2 Q (2a - 3b\omega^2 + \beta) + \frac{P^2}{2}
\end{aligned}$$

As anharmonic terms of third order should not be present, we can see from above that,

$$-a\omega^2 + \alpha = 0 \quad \text{and} \quad 2a - 3b\omega^2 + \beta = 0 \implies a = \frac{\alpha}{\omega^2} \quad \text{and} \quad b = \frac{1}{3\omega^2} \left(\frac{2\alpha}{\omega^2} + \beta \right)$$

Now we need to find \dot{x} . From Hamilton's equation of motion we have,

$$\begin{aligned}
\dot{x} &= \frac{\partial H}{\partial p} = p(1 + 2\beta x) \implies p = \frac{\dot{x}}{1 + 2\beta x} \\
\dot{p} &= -\frac{2\beta \dot{x}^2 - \ddot{x}(1 + 2\beta x)}{(1 + 2\beta x)^2} = -\frac{\partial H}{\partial x} = -\omega^2 x - 3\alpha x^2 - \beta p^2 \\
\implies -2\beta \dot{x}^2 - \ddot{x}(1 + 2\beta x) &= -(\omega^2 x - 3\alpha x^2)(1 + 2\beta x)^2 - \beta \dot{x}^2 \\
\implies \ddot{x}(1 + 2\beta x) - \beta \dot{x}^2 &+ (\omega^2 x - 3\alpha x^2)(1 + 2\beta x)^2 = 0
\end{aligned}$$

$x(t)$ will be given by the solution of this equation.

Part (b)

- $\phi(\vec{r}, \vec{P}) = (\vec{r} \cdot \vec{P}) + (\delta \vec{a} \cdot \vec{P})$

This looks like $F_2(q, P)$. From the results of Problem 2, we can then write,

$$\begin{aligned} \frac{\partial \Phi}{\partial r} &= p_r = P_r \quad , \quad \frac{\partial \Phi}{\partial \theta} = p_\theta = 0 \quad , \quad \frac{\partial \Phi}{\partial \phi} = p_\phi = 0 \\ \frac{\partial \Phi}{\partial P_r} &= Q_r = r + \delta a_x \quad , \quad \frac{\partial \Phi}{\partial P_\theta} = Q_\theta = \delta a_\theta \quad , \quad \frac{\partial \Phi}{\partial P_\phi} = Q_\phi = \delta a_\phi \end{aligned}$$

as $r + \delta a = Q$, it is evident that the transformation is a translation by constant, as the momentum remains the same but the coordinates get shifted by a constant amount.

- $\Phi(\vec{r}, \vec{P}) = (\vec{r} \cdot \vec{P}) + (\delta \vec{\psi} \cdot \vec{r} \times \vec{P})$

This looks like F_2 too. We have,

$$\begin{aligned} p \cdot \delta \psi &= \left(\frac{d\Phi}{dr} = P + \frac{\partial(\delta \vec{\psi} \cdot \vec{r} \times \vec{P})}{\partial r} \right) \cdot \delta \psi = P \cdot \delta \psi + \frac{\partial(\vec{r} \cdot \vec{P} \times \delta \vec{\psi})}{\partial r} \cdot \delta \psi = P \delta \psi \\ Q &= \frac{\partial \Phi}{\partial p} = r + r \delta \psi \end{aligned}$$

The above transformations look like rotations in the phase plane.

- $\Phi = qP + \delta \tau H(q, p, t)$

This looks like F_2 again. We write,

$$\begin{aligned} \frac{\partial \Phi}{\partial q} &= P + \delta \tau (-\dot{p}) = p \quad \text{and} \\ \frac{\partial \Phi}{\partial P} &= q + \delta \tau \frac{\partial H}{\partial P} \\ &= q + \delta \tau \frac{\partial H}{\partial P} \\ &= q + \delta \tau \left(\frac{\partial H}{\partial p} \frac{\partial p}{\partial P} + \frac{\partial H}{\partial q} \frac{\partial q}{\partial P} \right) \\ &= q + \delta \tau (\dot{q}(1 - \delta \tau \dot{p})) \\ Q &\approx q + \delta \tau \dot{q} \\ \therefore Q &\approx q + \delta \tau \dot{q} \quad \text{and} \quad P \approx p + \delta \tau \dot{p} \end{aligned}$$

So the canonical transformation just corresponds to time translation by parameter $d\tau$.

- $\Phi = \vec{r} \cdot \vec{P} + (r^2 + P^2)\delta a$

$$\begin{aligned} \frac{\partial \Phi}{\partial r} &= P_r + 2r\delta a \implies P_r = p_r - 2r\delta a \\ \frac{\partial \Phi}{\partial P} &= r + 2P\delta a \implies Q = r + 2P\delta a \end{aligned}$$

This is equivalent to rotation in the phase space by amount $2\delta a$

Problem 4

We first note that,

$$y = x^2 \implies \dot{y} = 2x\dot{x}$$

and write down the Lagrangian and Hamiltonian of the system,

$$\begin{aligned} L &= \frac{m\dot{x}^2}{2} + \frac{m\dot{y}^2}{2} - mgy \\ L &= \frac{m\dot{x}^2}{2} + 2mx^2\dot{x}^2 - mgx^2 \\ \implies p &= m\dot{x} + 4mx^2\dot{x} \implies \dot{x} = \frac{p}{m(1+4x^2)} \end{aligned}$$

Thus, we can write the Hamiltonian as,

$$\begin{aligned} H(x, p) &= \frac{p^2}{m(1+4x^2)} - \frac{m}{2}(1+4x^2) \frac{p^2}{m^2(1+4x^2)^2} + mgx^2 \\ H(x, p) &= \frac{p^2}{2m(1+4x^2)} + mgx^2 \end{aligned}$$

The Hamilton-Jacobi equation is given by,

$$\frac{1}{2m(1+4x^2)} \left(\frac{\partial S}{\partial x} \right)^2 + mgx^2 + \frac{\partial S}{\partial t} = 0$$

Substituting $S = W(x) - Et$, we get,

$$\begin{aligned} \frac{1}{2m(1+4x^2)} \left(\frac{dW}{dx} \right)^2 + mgx^2 - E &= 0 \implies \frac{dW}{dx} = \sqrt{2m(E - mgx^2)(1+4x^2)} \\ \implies S &= \int dx \sqrt{2m(E - mgx^2)(1+4x^2)} - Et \end{aligned}$$

We know that $\frac{\partial S}{\partial E} = \alpha t + \beta$ for constants α and β . Hence the equation of motion is,

$$\sqrt{\frac{m(1+4x^2)}{2(E - mgx^2)}} - E = \alpha t + \beta$$

Part (b)

We first note that,

$$z = \frac{\xi^2 - \eta^2}{2} \quad , \quad \rho = \eta\xi \quad , \quad \psi = \phi \implies \dot{z} = \xi\dot{\xi} - \eta\dot{\eta} \quad , \quad \dot{\rho} = \eta\dot{\xi} + \xi\dot{\eta} \quad , \quad \dot{\phi} = \dot{\psi}$$

We first write down the Lagrangian and canonical momenta,

$$\begin{aligned} L &= \frac{m(\dot{\rho}^2 + \rho^2\dot{\phi}^2 + \dot{z}^2)}{2} - \frac{k}{\sqrt{\rho^2 + z^2}} + Fz \\ &= \frac{m(\eta^2\dot{\xi}^2 + \xi^2\dot{\eta}^2 + 2\eta\xi\dot{\eta}\dot{\xi} + \eta^2\xi^2\dot{\psi}^2 + \xi^2\dot{\xi}^2 - 2\xi\dot{\xi}\eta\dot{\eta} + \eta^2\dot{\eta}^2)}{2} - \frac{k}{\sqrt{\left(\frac{\xi^2 - \eta^2}{2}\right)^2 + \eta^2\xi^2}} + F\frac{\xi^2 - \eta^2}{2} \\ L &= m \frac{(\eta^2 + \xi^2)(\dot{\xi}^2 + \dot{\eta}^2) + \eta^2\xi^2\dot{\psi}^2}{2} - \frac{2k}{\eta^2 + \xi^2} + F\frac{\xi^2 - \eta^2}{2} \\ \implies p_\xi &= m(\eta^2 + \xi^2)\dot{\xi} \quad , \quad p_\eta = m(\eta^2 + \xi^2)\dot{\eta} \quad , \quad p_\psi = m\eta^2\xi^2\dot{\psi} \\ \implies H &= \frac{p_\xi^2 + p_\eta^2}{2m(\eta^2 + \xi^2)} + \frac{p_\psi^2}{2m\eta^2\xi^2} + \frac{2k}{\eta^2 + \xi^2} - F\frac{\xi^2 - \eta^2}{2} \end{aligned}$$

Let's apply the transformations given in the problem. We can now write down the Hamilton-Jacobi equation as,

$$\frac{\partial S}{\partial t} + \frac{1}{2m(\eta^2 + \xi^2)} \left[\left(\frac{\partial S}{\partial \xi} \right)^2 + \left(\frac{\partial S}{\partial \eta} \right)^2 \right] + \frac{1}{2m\eta^2\xi^2} \left(\frac{\partial S}{\partial \psi} \right)^2 + \frac{2k}{\eta^2 + \xi^2} - F \frac{\xi^2 - \eta^2}{2} = 0$$

We now make the substitution $S = S_1(\xi) + S_2(\eta) + S_3(\psi) - Et$. We then have,

$$\frac{1}{2m(\eta^2 + \xi^2)} \left[\left(\frac{dS_1}{d\xi} \right)^2 + \left(\frac{dS_2}{d\eta} \right)^2 \right] + \frac{1}{2m\eta^2\xi^2} \left(\frac{dS_3}{d\psi} \right)^2 + \frac{2k}{\eta^2 + \xi^2} - F \frac{\xi^2 - \eta^2}{2} = E$$

Out of the four terms above, we see that only the third term depends on ψ . As the RHS is a constant, the dependence on ψ also should vanish. This means,

$$\left(\frac{dS_3}{d\psi} \right)^2 = \beta_1^2$$

Making the above substitution, multiplying the equation by $2m(\eta^2 + \xi^2)$, and collecting terms, we get,

$$\left[-2m\eta^2 E + \left(\frac{dS_2}{d\eta} \right)^2 + \frac{\beta_1^2}{\eta^2} + Fm\eta^4 \right] + \left[-2m\xi^2 E + \left(\frac{\partial S}{\partial \xi} \right)^2 + \frac{\beta_1^2}{\xi^2} - Fm\xi^4 \right] + 4mk = 0$$

We can see from the above form that the equation has become completely separable in the new coordinates.