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E. B. LEGRAND

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Supervisor(s):

prof.em.dr.ir. M. Mendel

Reader(s):

prof.dr.ir. M.Y. First Reader

dr.ir. F.S.T. Reader-two

ir. Th. Reader-three

Abstract

This is an abstract.

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Preface

Acknowledgements

I would like to thank my supervisor prof.dr.ir. M.Y. First Reader for his assistance during the writing of this thesis...

By the way, it might make sense to combine the Preface and the Acknowledgements. This is just a matter of taste, of course.

Delft, University of Technology
July 22, 2022

E. B. Legrand

Man must sit in chair with open mouth for very long time before roast duck fly in.

— *Chinese proverb*

Chapter 1

Introduction

Idea: introduction using Arnol'ds thermodynamics quote.

Chapter 2

Symplectic and Contact Geometry in Economic Engineering

Geometric Structures in Dissipative Mechanics

[intro here]

3-1 Symplectic mechanical systems

3-1-1 Symplectic manifolds

In the traditional sense, Hamiltonian mechanics takes place on *symplectic manifolds*. A symplectic manifold (M, ω) is a smooth manifold M equipped with a *closed, nondegenerate* 2-form ω . Because ω must be nondegenerate, symplectic manifolds are necessarily even-dimensional. The celebrated Darboux theorem states that locally, all symplectic manifolds of the same dimension (say $2n$) are all symplectomorphic to each other. As a result, we define the prototypical symplectic 2-form that serves as a representative for *all* symplectic structures of that dimension as

$$\omega = \sum_{i=1}^n dq_i \wedge dp_i, \quad (3-1)$$

where p_i and q_i are coordinates for the manifold M . A coordinate chart in which the symplectic 2-form has the above form is called a *Darboux charts*, and the associated coordinates *Darboux coordinates* [1, 2].

In mechanics, the *configuration manifold* Q : is the manifold specified by all the possible generalized positions q_i (or configurations) of the mechanical system. The *generalized momenta* associated with each of the generalized positions live in the collection of cotangent spaces to the configuration manifold. This is because from the Lagrangian viewpoint the generalized momenta are given by¹

$$p_i = \frac{\partial L}{\partial q_i},$$

¹In coordinate-free language, the Liouville 1-form is defined pointwise through its action on a tangent vector

which indicates that the vector of p_i 's is a cotangent (covariant) vector to Q . Hence, the *cotangent bundle* of the configuration manifold contains all the possible position and momentum pairs; it is colloquially called the *phase space* [2, 3, 4].

The structure that associates each position with its corresponding momentum is given by the *Liouville 1-form*² ϑ on T^*Q . The Liouville form is defined at every point $(q_1, \dots, q_n, p_1, \dots, p_n) \in T^*M$ as

$$\vartheta = \sum_{i=1}^n p_i dq_i. \quad (3-2)$$

Hence, the Liouville form tells us which momentum coordinate corresponds to a given position coordinate and vice versa. This turns out to be an essential piece of the geometric structure that underpins classical mechanics.

Every cotangent bundle is canonically endowed with a Liouville form. The exterior derivative of the Liouville form produces a *symplectic* 2-form. By convention, we define this symplectic form as follows:³

$$\omega = -d\vartheta = \sum_{i=1}^n dq_i \wedge dp_i.$$

Hence, the space of generalized positions and momenta (i.e. the cotangent bundle the configuration manifold Q) is canonically symplectic. The symplectic structure pairs the corresponding position and momentum coordinates in a skew-symmetric fashion.

In the context of bond graphs, the symplectic form represent the dual nature of a bond. That is to say, a bond represents an exchange of both an effort and a flow, and they are inherently tied to each other. The flow is a change in position or generalized velocity, and the effort is a change in momentum. The effort and flow associated to a bond are conjugate: the symplectic form provides precisely the structure that is visually present in a bond graph (e.g. Figure 3-1).

3-1-2 Hamiltonian mechanics

The idea of Hamiltonian mechanics is that the equations of motion are generated by *Hamilton's equations*

$$\dot{q}_i = \frac{\partial H}{\partial p_i} \quad \dot{p}_i = -\frac{\partial H}{\partial q_i}$$

given the Hamiltonian function H , which is equal to the mechanical energy in the system. Observe that the above equation assumes that the pairing between the positions and momenta is known a priori.

In the language of differential geometry, Hamilton's equations are specified by a symplectic structure on T^*Q and an appropriate Hamiltonian function on that manifold: the pairing between the positions and momenta is therefore built in. A generic Hamiltonian system

ξ to T^*Q as follows

$$\vartheta(\xi) = (x \circ \pi_*)(\xi).$$

Here π_* is the pushforward of the bundle projection map $\pi : T^*Q \rightarrow Q : (q, p) \mapsto q$. The point $x \in T^*Q$ is interpreted as a map on the tangent space to $\pi(x)$ on the base manifold.

²The Liouville 1-form makes its appearance in literature under a myriad of names, such as the canonical 1-form, tautological 1-form, Poincaré 1-form or the symplectic potential.

³In this text, the 'q-first' sign convention used by Abraham and Marsden [3] and Cannas da Silva [1] is observed and maintained in the following sections concerning contact and Jacobi manifolds.

is a triple (M, ω, H) , where (M, ω) is a symplectic manifold. In mechanics, we have that $M = T^*Q$.

To produce the equations of motion, the symplectic structure provides a mapping between the smooth functions on the manifold and the Hamiltonian vector fields on the manifold⁴. First, define the mapping

$$\omega^\flat : TM \rightarrow T^*M : X \mapsto X \lrcorner \omega. \quad (3-3)$$

Because ω is nondegenerate by definition, the mapping ω^\flat is an isomorphism. Thus, the inverse mapping is well-defined, and is denoted by ω^\sharp [4].

In the notation used here, the difference between the manifolds Q and M is crucial. In the context of mechanics, we have that the symplectic manifold M is the cotangent bundle of Q . Hence, since the Hamiltonian is a function on $M = T^*Q$, dH and X_H are sections of $T^*(T^*Q)$ and $T(T^*Q)$ respectively. This is illustrated by the diagram below (the projection arrows from $T^*(T^*Q)$ and $T(T^*Q)$ indicate the bundle structure but are left unnamed).

$$\begin{array}{ccc} T^*(T^*Q) & \begin{array}{c} \xleftarrow{\omega^\sharp} \\ \xrightarrow{\omega^\flat} \end{array} & T(T^*Q) \\ & \searrow \quad \swarrow & \\ & T^*Q & \\ & \downarrow \pi & \\ & Q & \end{array}$$

This isomorphism specified by ω allows us to find the corresponding Hamiltonian vector field X_H to a Hamiltonian function, given by:

$$X_H = \omega^\sharp(dH). \quad (3-4)$$

In (Darboux) coordinates, the action of ω^\sharp on the basis 1-forms is

$$dp_i \mapsto \frac{\partial}{\partial q_i} \quad dq_i \mapsto -\frac{\partial}{\partial p_i}.$$

The minus sign arises as a consequence of the anticommutativity of the wedge product in appearing in ω .

A classical example of this formalism is the harmonic oscillator (undamped) shown in Figure 3-1. The Hamiltonian function is the sum of the potential and kinetic energy in the system

$$H = \frac{p^2}{2m} + \frac{1}{2}kq^2,$$

where m is the mass and k the spring constant. The Hamiltonian vector field is then

$$X_H = \omega^\sharp(dH) = \omega^\sharp\left(\frac{p}{m} dp + kq dq\right) = \frac{p}{m} \frac{\partial}{\partial q} - kq \frac{\partial}{\partial p},$$

or stated as a system of differential equations

$$\dot{q} = \frac{p}{m} \quad \dot{p} = -kq.$$

⁴These are a special class of vector fields on M that arise as a result of this mapping.

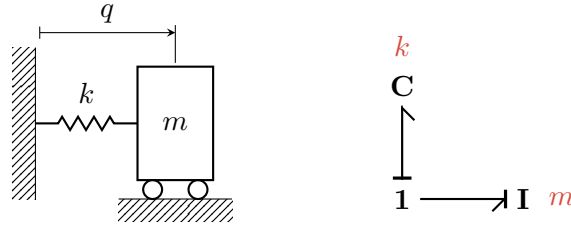


Figure 3-1: On the left, a schematic of the mechanical harmonic oscillator is shown as a mass-spring system with mass m and spring constant k . On the right, the equivalent bond graph representation is shown. It consists of an inductive I-element (mass) and capacitive C-element (spring) connected through a 1-junction, indicating that the ‘flow’ (i.e. velocity) is constant across the connection, which is to say that both are connected to the same mass.

Poisson brackets The symplectic form endows the manifold M also with a *Poisson structure*, i.e. a Lie algebra structure on the vector space space of functions on M . The commutator of this algebra structure is the *Poisson bracket*,

$$\begin{aligned}
 \{, \} : C^\infty(M) \times C^\infty(M) &\rightarrow C^\infty(M) : \quad \{f, g\} = \omega(\omega^\sharp df, \omega^\sharp dg) \\
 &= \omega(X_f, X_g) \\
 &= \mathcal{L}_{X_f} g \\
 \text{(Darboux coordinates)} \quad &= \sum_{i=1}^n \left(\frac{\partial f}{\partial q_i} \frac{\partial g}{\partial p_i} - \frac{\partial f}{\partial p_i} \frac{\partial g}{\partial q_i} \right).
 \end{aligned} \tag{3-5}$$

Poisson brackets are anticommutative, bilinear and satisfy the Jacobi identity. Additionally, they also satisfy the *Leibniz property*,

$$\{f, gh\} = \{f, g\}h + \{f, h\}g.$$

The Poisson brackets defined in terms of the symplectic structure make symplectic manifolds into Poisson manifolds. In Sections 3-2 and 3-3 the notion of Poisson manifolds is generalized to *Jacobi manifolds* to cover more general mechanical systems. In contrast to the Poisson structure, the Jacobi structure does not have the Leibniz property [2, 4].

The usefulness of Poisson brackets is due to the fact that they provide a convenient way to calculate the time-rate of change of an observable f :

$$\frac{df}{dt} = \{f, H\} + \frac{\partial f}{\partial t}.$$

If the Hamiltonian does not depend on time, it is conserved under its own Hamiltonian vector field. This is easily seen from the anticommutativity of Poisson brackets ($\{H, H\} = 0$). Therefore, Hamiltonian systems conserve energy; they do not allow for dissipative (friction) forces in a straightforward manner, unless included in the form of an explicit time dependence. This is a direct consequence of the symplectic structure: *because* the X_H is generated by the symplectic 2-form, the Hamiltonian vector field conserves its generating function. The fact

that the system is conservative should therefore be seen as something that is built into the structure of the symplectic Hamiltonian system itself, and not as emergent.⁵

To conclude, the overall structure that constitutes a conservative mechanical system is three-fold: first, there is the configuration manifold and its cotangent bundle, second, the symplectic structure on that manifold, and third the Hamiltonian function. In principle, the symplectic structure is a canonical consequence of the cotangent bundle structure, but we wish to emphasize that the system dynamics are also symplectic. That is to say, the Hamiltonian vector field is symplectic: it leaves ω invariant. The symplectic nature of the dynamics does not persist to the extension for systems with dissipation. This is in contrast to the fact that even for the most general systems, we still require the pairing of conjugate variables to be encoded into the geometric structure of the system. Hence, we can expect the symplectic structure to remain important even in the upcoming generalizations.

In the next section we will extend the Hamiltonian formalism to *contact manifolds* to incorporate dissipation in the Hamiltonian system.

3-2 Contact mechanical systems

[Part of the intro] In this section, the thermodynamic principles and their relation with contact geometry are used to establish a contact Hamiltonian system for the damped harmonic oscillator. In contrast to the conservative system discussed in Section 3-1 (cf. Figure 3-1), a dissipative element is now present in the system. This precludes the damped harmonic oscillator from being modeled by a symplectic Hamiltonian system that is not explicitly time-dependent. Time-dependence indicate a nonautonomous system, and they are typically reserved for either external control inputs or disturbance inputs. The control inputs are meant to drive the system to a specific state. The disturbance input are (potentially stochastic) external inputs that cannot be controlled but influence the system in some specified manner.

What both disturbances and control inputs have in common, is that they are inherently *exogenous*: they are not part of the system itself. In contrast, the dissipative element in the form of the damper *is* part of the system (endogenous). From both conceptual and practical standpoint, modeling dissipation as a time-dependence, and therefore an exogenous phenomenon, is not desirable. This is why, in this section, we aim to use contact geometry to include the dissipation as an intrinsic component of the overall system.

3-2-1 Contact manifolds

In contrast to symplectic manifolds, contact manifolds are odd-dimensional. A contact manifold (M, ξ) is a smooth manifold M of dimension $2n + 1$ equipped with a maximally non-integrable hyperplane distribution ξ . That is to say, at every point $x \in M$ the contact structure

⁵This is especially clear from the explicit coordinate expressions of the dynamics. The mapping from H to X_H takes the partial derivatives, and switches around them between the associated q 's and p 's, while one of them picks up a minus sign. As such, it is very clear that $\mathcal{L}_{X_H} H = X_H(H) = 0$, given that H is not explicitly time-dependent.

specifies a $2n$ -dimensional linear subspace (i.e. a hyperplane) of TM . Locally⁶, the hyperplane distribution is specified as the kernel of a 1-form on M , which must be nondegenerate:⁷ [1, 2, 5]

$$\xi|_x = \ker \alpha|_x.$$

It is worth pointing out that the correspondence between a hyperplane and the kernel of a 1-form is not one-to-one. Indeed, multiplying α by any nonzero function yields a different 1-form with the same kernel. The contact forms are different, but they give rise to the same contact structure. This ambiguity is very important, and will play a vital role in the process of symplectification discussed in Section 3-2-4.

Nonintegrability of the hyperplane distribution means that we cannot find codimension-1 foliations that are everywhere tangent to the distribution of hyperplanes. This is analogous to a nonholonomic constraint on a mechanical system: these constraints cannot be integrated to obtain a submanifold of the configuration space that contains all the allowable positions. Indeed, the condition for nonholomicity applies here as well: for ξ to be nonintegrable, the associated contact form α must satisfy the Frobenius condition

$$\alpha \wedge d\alpha \neq 0,$$

or equivalently, that $\alpha \wedge (d\alpha)^n$ is a volume form on M .

Contact geometry is closely related to symplectic geometry, for the nonintegrability condition implies that $d\alpha$ implies that $d\alpha|_\xi$ is a symplectic form. There also an extension of the Darboux theorem to contact manifold, which says that locally, every contact form can be written as

$$dq_0 - \sum_i^n p_i dq_i, \quad (3-6)$$

the coordinates $(q_0, q_1, \dots, q_n, p_1, \dots, p_n)$ are then called *Darboux coordinates*.

For a slightly more comprehensive introduction to contact geometry, the reader is referred to Appendix B. More extensive literature are, among others, the works of Geiges [5], Libermann and Marle [4], Arnol'd [2, 6] and Godbillon [7].

3-2-2 Contact Hamiltonian systems

Similar to symplectic Hamiltonian systems, a *contact Hamiltonian system* needs three ingredients: a smooth manifold M , a contact form α on that manifold, and a Hamiltonian function K on the manifold. The contact structure then provides a mapping between the smooth functions on the manifold and the contact Hamiltonian vector fields on the manifold. As such, the contact structure generates the contact version of Hamilton's equations.

The mapping Ψ_α that relates the smooth functions and contact Hamiltonian vector fields, given a contact 1-form α , is defined as follows:

$$\Psi_\alpha : \mathcal{X}_c(X)M \rightarrow C^\infty(M) : \quad X_K \mapsto K = -X_K \lrcorner \alpha, \quad (3-7)$$

⁶Contact structures which are globally defined by a 1-form are called *exact* or *strictly* contact structures. This is the case when the quotient line bundle TM/ξ is orientable.

⁷Equations of the form $\alpha = 0$, where α is a 1-form, determine so-called *Pfaffian equations* [4].

where $\mathcal{X}_c(X)M$ is the collection of infinitesimal strict contactomorphisms. These are vector fields that preserve the strictly contact structure specified by α , and are subject to the following condition:

$$\mathcal{L}_{X_K}\alpha = s\alpha, \quad (3-8)$$

where s is an arbitrary smooth function on M . This condition is based on the fact any nonzero multiple of a given contact form determines the same contact structure.

To obtain the vector field from a Hamiltonian function, we are interested in the inverse mapping Ψ_α^{-1} . This mapping is not quite straightforward, for it has to map the general class of smooth functions back to a very *specific* subclass of vector fields. The trick is to decompose the vector field X_K according to the following splitting of the tangent bundle of M :

$$TM = \ker \alpha \oplus \ker d\alpha,$$

where \oplus denotes the Whitney sum. Vector fields that are in the kernel of α are called *horizontal*. Conversely, vector fields that are in the kernel of $d\alpha$ are *vertical*. We therefore have

$$X_K = X_K^{\text{hor}} + X_K^{\text{ver}} \quad X_K^{\text{hor}} \lrcorner \alpha = 0, \quad X_K^{\text{ver}} \lrcorner d\alpha = 0.$$

The vertical component of X_K is easily obtained from the definition of Ψ_α :

$$X_K^{\text{ver}} = -KR_\alpha, \quad (3-9)$$

where R_α is the *Reeb vector field*⁸ associated to the contact form α .

Finding the horizontal component is more involved; a detailed account of the required technicalities is given in Appendix B. In short, we again need a mapping similar to the one defined in Equation (3-3), but now defined in terms of $d\alpha$ instead:

$$d\alpha^\flat(X) := X \lrcorner d\alpha.$$

However, this is not an isomorphism between TM and T^*M , for it will annihilate any vertical component X . However, it *is* an isomorphism from the horizontal vector fields to their image under $d\alpha^\flat$; which is a specific class of 1-forms that are called *semi-basic* forms⁹. Likewise, the inverse mapping $d\alpha^\sharp$ takes a semi-basic form as an argument and produces a vertical vector field.

The horizontal component of the Hamiltonian vector field is equal to this mapping applied to dK , projected to the space of semi-basic forms:

$$X_K^{\text{hor}} = d\alpha^\sharp(dK - (R_\alpha \lrcorner dK)\alpha). \quad (3-10)$$

⁸The Reeb vector field is defined by two conditions: [4]

$$R_\alpha \lrcorner \alpha = 1 \quad R_\alpha \lrcorner d\alpha = 0.$$

In the Darboux coordinates as given in Equation (3-6), the Reeb vector field has the form

$$R_\alpha = \frac{\partial}{\partial q_0}.$$

⁹Semi-basic forms are forms that vanish when contracted with a vertical vector field [4].

Hence, the Hamiltonian vector field is equal to

$$X_K = \Psi_\alpha^{-1}(K) = KR_\alpha + d\alpha^\sharp(dK - (R_\alpha \lrcorner dK)\alpha). \quad (3-11)$$

To apply the contact Hamiltonian formalism to dissipative mechanical systems, we first require a manifold with a suitable contact structure. This contact structure is derived from the principles of thermodynamics in the next section. Subsequently, the contact Hamiltonian system and the equations of motion are set up in Section 3-2-3.

3-2-3 Contact geometry in dissipative mechanics

As mentioned the contact structure will be derived based on thermodynamic reasoning. Therefore, the next section first discusses the traditional role of contact geometry in thermodynamics, after it will be applied to dissipative mechanics.

Contact geometry in classical thermodynamics

It has been argued in the past by several authors that contact geometry is the natural framework for thermodynamics by i.a. Arnol'd [2, 6, 8, 9], Bamberg and Sternberg [10], Burke [11] and Hermann [12], ultimately leading back to the seminal work of Gibbs [13]. It is commonly seen as a testament to the brilliance of Gibbs' work that he managed to recognize and describe the correct geometric framework well before the required mathematical infrastructure came to invention [14]. In recent years, the contact Hamiltonian formalism has been successfully applied to thermodynamic theory by e.g. Mrugała et al. [15], Mrugała [16, 17, 18, 19, 20], Balian and Valentin [21], van der Schaft [22], van der Schaft and Maschke [23], Maschke and van der Schaft [24], Bravetti et al. [25], and Simoes et al. [26].

Contact geometry arises in thermodynamics as a consequence of the First Law, which asserts that the change in internal energy of the system is equal to the difference between the heat added *to* the system and the work performed *by* the system.

First Law of thermodynamics To state the First Law in the language of exterior forms, define the 1-forms η and β as the differential amounts of heat and work (in respective order) added to the system. η and β are 1-forms that are generally *not* closed [10, 27]. However, the First Law states that the difference between them *is* a closed form. Locally, this closed form can be written as the gradient of a function called the *internal energy* U . Hence, we state the first law as¹⁰:

$$dU = \eta - \beta. \quad (3-12)$$

This equation can be equivalently expressed as the fact that the 1-form

$$\alpha = dU - \eta + \beta \quad (3-13)$$

should pull back to zero over the physical trajectories of the systems.

¹⁰By using differential forms, the inexactness of the heat and work differentials need not be explicitly emphasized using additional notation such as δ or d .

The Gibbs form For the purposes of illustration, we now apply this concept to what is arguably the most simple thermodynamic system: the ideal gas in a piston.

The ideal gas is characterized by five thermodynamic properties: the temperature T , entropy S , volume V , pressure P and the internal energy U . We call the five-dimensional space containing all the possible states the *thermodynamic phase space*.

For the ideal gas, we have that the work done by the system is equal to the pressure multiplied with the change in volume, i.e. $\beta = P dV$. Furthermore, heat added to the system is given by the temperature multiplied by the change of energy: $\eta = T dS$ [9, 10, 14]. Therefore, Equation (3-13) becomes

$$\alpha_G := dU - T dS + P dV, \quad (3-14)$$

which is called the *Gibbs form* (hence the subscript). It is clear that the Gibbs form defines a contact structure on the thermodynamic phase space (these are Darboux coordinates). Along the physically allowable trajectories, the Gibbs form must pull back to zero.

Legendre submanifolds In contact geometry, submanifolds on which the contact form vanishes everywhere are called *Legendre submanifolds*. As such, these submanifolds are vital in thermodynamics, because they contain the allowable states (Balian and Valentin [21] call them thermodynamic manifolds). Due to the nonintegrability condition on the contact structure, Legendre submanifolds have at most dimension n , if the overall contact manifold is of dimension $2n + 1$.

For the ideal gas, the Legendre submanifolds are two-dimensional. They can be computed explicitly by integrating the Gibbs form. To do so, we need two additional *equations of state*,

$$U = c n_s R_g T \quad P V = n_s R_g T, \quad (3-15)$$

where n_s is the amount of substance, $R_g = 8.314 \text{ J}/(\text{mol K})$ is the ideal gas constant and c is another constant dependent on the molecular nature of the gas¹¹.

In addition, the internal energy is, by definition, a function of the extensive state properties: in this case, the entropy and the volume. We can therefore integrate the Gibbs form by rearranging the equations of state to express T and P in terms of S and V as well. Integrating Equation (3-14) yields

$$U = \log(C_0) e^{\frac{S}{c n_s R_g}} V^{\frac{-1}{c}},$$

where C_0 is an integration constant. Since $U = U(S, V)$, we have that

$$dU = \frac{\partial U}{\partial S} dS + \frac{\partial U}{\partial V} dV.$$

Hence, we can fully specify a Legendre submanifold by the integrated equation and following conditions

$$T = \frac{\partial U}{\partial S} \quad P = -\frac{\partial U}{\partial V}.$$

¹¹For a monatomic gas, $c = \frac{3}{2}$.

Contact geometry of the damped harmonic oscillator

The damped harmonic oscillator is shown in Figure 3-2, together with its bond graph representation. We assume here that this system is completely isolated: there is no exchange of energy nor matter with the environment.

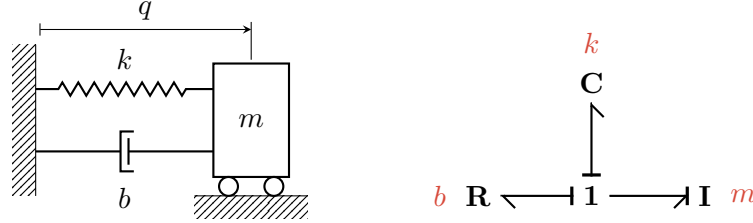


Figure 3-2: The left figure shows a schematic of the mechanical damped harmonic oscillator with mass m , spring constant k and damping constant b . The bond graph representation is shown on the right. In addition to the I- and R-element in Figure 3-1, there is now an R-element as well.

Energy storage We distinguish two types of energy that can be stored in the damped oscillator system: microscopic and macroscopic energy.

Microscopic energy consists of the kinetic energy of particles that does not result in an overall observable motion of the system. This energy is called internal energy U and manifests itself as temperature.

Internal energy is stored in a ‘heat bath’. This is to be interpreted loosely: it can be the damper fluid, but also the surrounding air (although a heterogeneous medium will not allow for an unambiguous notion of temperature). We will not be concerned with all these possibilities and consider a single heat bath with a single temperature: generalizations to more complex thermodynamic systems are immediate.

In contrast, macroscopic energy *is* observable, either due to an observable motion of the system (kinetic energy) or the energy resulting from external force potentials (potential energy). Their sum is called the mechanical energy E : in the damped harmonic oscillator, it is the sum of the kinetic energy stored in the mass (I-element) and the potential energy stored in the spring (C-element).

Since the system is isolated, the First Law states that

$$d(E + U) = 0. \quad (3-16)$$

Let us now decompose the system into two subsystems, one containing the mass and the spring and one the heat bath, as illustrated in Figure 3-3.

Through the dissipative action of the damper, energy flows from the mechanical subsystem to the heat bath. We can apply the First Law to the subsystems separately, too: the first subsystem performs work on the damper, which manifests itself as the heat added to the heat bath. We therefore have

$$\begin{aligned} dE &= -\beta, \\ dU &= \eta, \end{aligned} \quad (3-17)$$

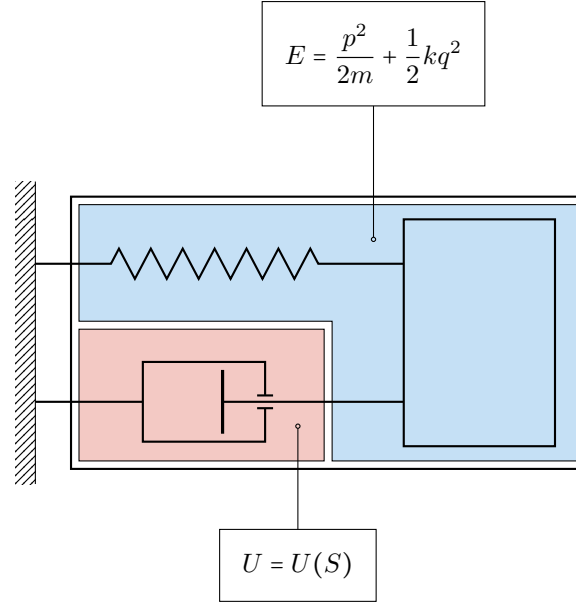


Figure 3-3: System boundaries of the damper-oscillator system. The mechanical subsystem stores mechanical energy E in the form of kinetic and potential energy, while the heat bath stores internal energy in the form of heat. They interface through the action of the damper.

where β is the (differential) work done *by* the mechanical subsystem on the damper and η is the (differential) heat added *to* the second subsystem as a result of this.

As a consequence of Equation (3-16), we have that $\beta = \eta$; i.e. all the work done by the damper enters the fluid as heat. For a linearly damped system, the work form is by definition equal to

$$\beta := \gamma p dq, \quad (3-18)$$

with $\gamma := b/m$ being the damping coefficient of the damped oscillator.

Contact structure We now define the phase space of the system to be equal to $M = \mathbb{R} \times T^*Q$, where Q is the configuration space considered in Section 3-1. For the damped harmonic oscillator, $Q = \mathbb{R}$. With coordinates for M being U, q and p , we can define a *contact form* on this space by combining Equation (3-17) and Equation (3-18):

$$\alpha = dU - \gamma p dq. \quad (3-19)$$

This contact form specifies precisely how energy is dissipated in the system and enters the ‘reservoir’ that is the heat bath, characterized by its internal energy U .

Observe from Equation (3-19) that $d\alpha = \gamma dq \wedge dp$, i.e. a multiple of the symplectic form used in Section 3-1. As such, the contact form contains *both* information about the rate of dissipation present in the system, and about the pairing of the conjugate variables p and q . We get the latter ‘for free’ in this particular instance, since the pairing in this simple three-dimensional is rather trivial.

It is important to note that, in the general case, a 1-form that describes the dissipation in the system is *under no obligation* to be of this very specific form (that is, one that pairs the

conjugate variables). As such, we can not expect this situation to occur in general: this is subject of Section 3-3.

The contact Hamiltonian system for the damped harmonic oscillator

With the contact structure defined, we can now establish the contact Hamiltonian system for the damped harmonic oscillator using Equations (3-9) to (3-11).

Recall that the Hamiltonian vector field is split into a horizontal and vertical component, which belong respectively to the kernel of α and $d\alpha$.

Vertical component The Reeb vector field R_α associated with the contact form given in Equation (3-19) is

$$R_\alpha = \frac{\partial}{\partial U}.$$

As such, the vertical component of the Hamiltonian vector field is, in accordance with Equation (3-9):

$$X_K^{\text{ver}} = -K \frac{\partial}{\partial U}. \quad (3-20)$$

However, we can only guess as to what the Hamiltonian function might be. Indeed, its definition is rather circular, since the vertical part of the vector field is *defined* in terms of the vertical part and vice versa.

Horizontal component The horizontal part is obtained by projecting dK (an arbitrary exact form) to a *semi-basic* form, and mapping it to a vector field using the isomorphism $d\alpha^\sharp$ like so:

$$X_K^{\text{hor}} = d\alpha^\sharp (dK - (R_\alpha \lrcorner dK) \alpha).$$

The Hamiltonian is a function on the contact manifold M , i.e. $K = K(U, q, p)$. In coordinates, the projected form is

$$\frac{\partial K}{\partial q} dq + \frac{\partial K}{\partial p} dp + \frac{\partial K}{\partial U} \gamma p dq. \quad (3-21)$$

The projection thus removes any term in dU (which makes it semi-basic).

Recall that $d\alpha = \gamma\omega$. Therefore, we can compare the above equation to the purely symplectic case without dissipation, where the isomorphism is provided by ω (cf. Equation (3-4)). The difference here is (apart from the factor γ) that we have to project dK by means of the term $(R_\alpha \lrcorner dK) \alpha$.

In the conservative case, we have that $H = E = \frac{p^2}{2m} + \frac{1}{2}kq^2$. It is therefore reasonable to expect that the form in Equation (3-21) contains the differential of E (representing the conservative side, or the I- and C-element) plus an extra term that enforces the dissipation (R-element).

Clearly, the rightmost term in Equation (3-21) is the work form of the damper, i.e. the amount of energy escaping from E . We can therefore conjecture that the first two terms in Equation (3-21) amount to dE .

However, there is one complication: $d\alpha$ contains the factor γ . To cancel this factor out, we include γ in the Hamiltonian as well. That is

$$\frac{\partial K}{\partial q} dq + \frac{\partial K}{\partial p} dp = \gamma \left(\frac{\partial E}{\partial q} dq + \frac{\partial E}{\partial p} dp \right)$$

and

$$\frac{\partial K}{\partial U} = \gamma.$$

As a result, the gradient of the Hamiltonian is equal to

$$dK = \gamma(dE + dU),$$

and we obtain the correct Hamiltonian up to a closed form

$$K = \gamma(E + U) = \gamma \left(\frac{p^2}{2m} + \frac{1}{2}kq^2 + U \right). \quad (3-22)$$

Hence, the Hamiltonian function is equal to the total amount of energy in the system, both mechanical and internal, multiplied by the damping coefficient.

Now to derive the horizontal component of the vector field. The forward mapping $d\alpha^\flat$ acts on the basis vectors as follows:

$$d\alpha^\flat \left(\frac{\partial}{\partial q} \right) = \frac{\partial}{\partial q} \lrcorner d\alpha = \gamma dp \quad d\alpha^\flat \left(\frac{\partial}{\partial p} \right) = \frac{\partial}{\partial p} \lrcorner d\alpha = -\gamma dq$$

Clearly, the image of this mapping for any vector field is a semi-basic form. The inverse mapping must, to qualify as an isomorphism, map a semi-basic form back to a horizontal vector field (i.e. one that is in the kernel of α). Hence, we have that

$$d\alpha^\sharp(dq) = -\frac{1}{\gamma} \frac{\partial}{\partial p} \quad d\alpha^\sharp(dp) = \frac{1}{\gamma} \frac{\partial}{\partial q} + p \frac{\partial}{\partial U}.$$

The term in dU ensures that the vector field is horizontal. Using this mapping, and expression for the Hamiltonian in Equation (3-22), we obtain the horizontal component of the Hamiltonian vector field:

$$X_K^{\text{hor}} = \frac{p}{m} \frac{\partial}{\partial q} - (\gamma p + kq) \frac{\partial}{\partial p} + \gamma \frac{p^2}{m} \frac{\partial}{\partial U}. \quad (3-23)$$

Equations of motion Combining Equation (3-20) and Equation (3-23), the Hamiltonian vector field is

$$X_K = \frac{p}{m} \frac{\partial}{\partial q} - (\gamma p + kq) \frac{\partial}{\partial p} + \left(\gamma \frac{p^2}{m} - K \right) \frac{\partial}{\partial U}.$$

The corresponding equations of motion are

$$\begin{aligned} \dot{q} &= \frac{p}{m} \\ \dot{p} &= -kq - \gamma p \\ \dot{U} &= \gamma \frac{p^2}{m} - K(q, p, U) = \gamma p \dot{q} - K(q, p, U). \end{aligned} \quad (3-24)$$

The correct dynamics are certainly obtained for p and q . However, from a physical standpoint, we expect \dot{U} to be the rate of energy (i.e. the power) dissipated by the damper, i.e. equal to $\gamma p\dot{q}$. However, the additional term $-K(q, p, U)$ (a result of the vertical component of the vector field) contributes to the rate of change of U as well, ‘spoiling’ the physical dynamics.

If we wish to impose that U indeed be the internal energy of the heat bath, the *vertical vector field must vanish*. This is the case only if the Hamiltonian is numerically equal to zero, i.e. $K = 0$. This equation is a so-called *weak equality*, as opposed to a *strong* or *identical* equality. In the former case, the Hamiltonian is numerically equal to zero, but its partial derivatives do not vanish. That is to say, there is a specific submanifold of M on which K vanishes, but we are allowed to make variations that are not necessarily tangent to this submanifold (see Dirac [28] for further details). On this submanifold, the equations of motion read

$$\begin{aligned}\dot{q} &= \frac{p}{m} \\ \dot{p} &= -kq - \gamma p \\ \dot{U} &= \gamma p\dot{q},\end{aligned}\tag{3-25}$$

which indeed represent the damped harmonic oscillator with U being the dissipated energy.

From a thermodynamic standpoint, energy is only determined up to an additive constant, so this assertion would be admissible from a conceptual standpoint. Additionally, a value of 0 for the total energy is a common convention in literature, see for example Fermi [29].

It is here that our result differs from the existing literature on this subject. The applicability of contact Hamiltonian systems has already been recognized from a mathematical standpoint by Bravetti et al. [30], resulting in the equations of motion including the vertical vector field. However, when the variables are given a physical interpretation (in particular, the ‘extra dimension’ represented by U) as we do here, the vanishing of the Hamiltonian is crucial. Leaving the vertical vector field in leads to extra ‘parasitic’ dynamics that are unphysical and delude us from the intended meaning of the variable U .

Why the Hamiltonian must vanish The assumption that the contact Hamiltonian should be equal to zero is rather striking, and the preceding arguments do not provide a sound mathematical basis for it. Indeed, we could (and should) be quite leery of cancelling terms using zero factors, for it often leads to unanticipated consequences or even downright contradictions. This is why we provide some more mathematically oriented arguments to show that this is indeed allowed.

Recall from Equation (3-7) that, by definition, $K = -X_K \lrcorner \alpha$. In the previous section we defined Legendre submanifolds as manifolds on which the contact form pulls back to zero: in other words, tangent vectors to a Legendre manifold produce zero when contracted with the contact form. So, K measures in essence how ‘non-Legendrian’ an integral manifold of X_K is. We have stipulated earlier that Legendre submanifolds contain the physically meaningful trajectories. That is, the dynamics must take place on a Legendre submanifold to be physical, which is why $K = 0$.

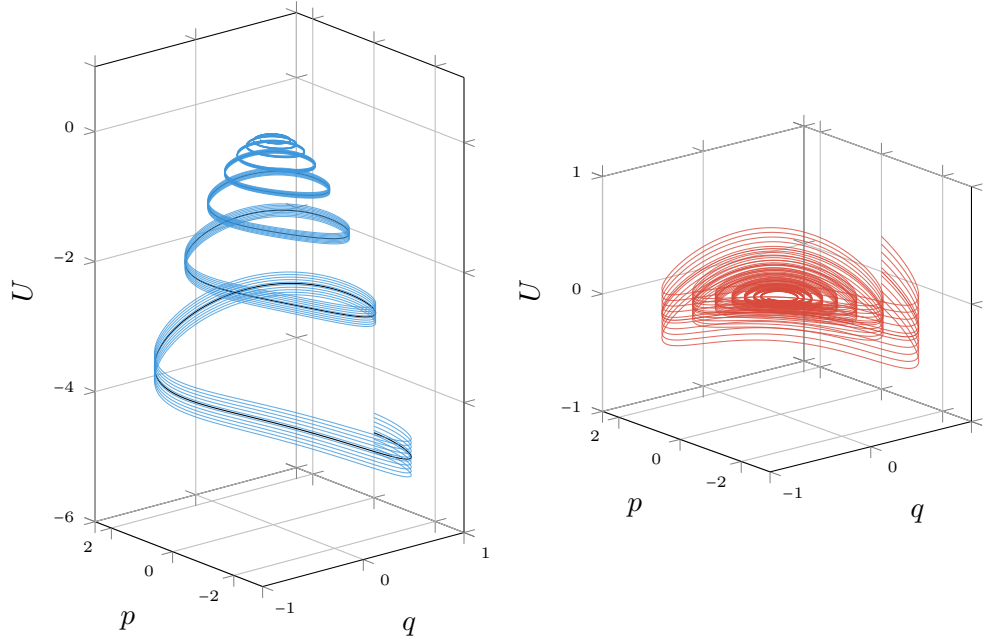


Figure 3-4: Integral curves of X_K for $b = 0.3 \text{ kg/s}$, $m = 1 \text{ kg}$ and $k = 10 \text{ kg/s}^2$. The left plot shows the physical trajectory ($K = 0$) in black, together with some neighboring non-physical trajectories that approach the black trajectory with increasing time. The trajectories on the right are all unphysical, but show the case where we would choose a zero initial value for U (also with some perturbations). The ‘wobble’ is caused by the exponentially decaying value of the Hamiltonian being counterbalanced with the nonuniform decrease of the mechanical energy in the system. In this case, U clearly does *not* represent the internal energy of the heat bath, or any other physical variable.

As an additional argument, we can show that

$$\mathcal{L}_{X_K^{\text{hor}}} K = 0 \quad \Rightarrow \quad \frac{dK}{dt} = \mathcal{L}_{X_K^{\text{ver}}} K = -K \frac{\partial K}{\partial U}.$$

Hence, if the Hamiltonian does not vanish, it changes exponentially over time (for its change is proportional to its own value). If $\gamma > 0$, the Hamiltonian decays exponentially from its initial value:

$$K(t) = K_0 e^{-\gamma t}. \quad (3-26)$$

As a result, any nonphysical trajectories will approach a Legendre submanifold as time proceeds; the associated vector fields also become ever more tangent to the Legendre submanifold.

Based on the expression for K , an expression for U may also be derived:

$$U(t) = \frac{1}{\gamma} (K_0 e^{-\gamma t} - E).$$

If $K = 0$, the internal energy is equal to the negative of the mechanical energy in the system. These findings are illustrated by Figure 3-4: the left plot shows perturbations of the ‘ideal’ physical trajectory. The right plot shows the trajectories for an initial value of $U = 0$ (also with perturbations); as a result of the above equation, U ‘wobbles’ around its zero point; but it is clearly not a physical trajectory.

Finally, recall that the contact form α is not uniquely determined with respect to the associated contact structure. It can be multiplied with any nonzero function and still represent the same contact structure.

We can regard this ambiguity as a gauge transformation of the system (cf. Balian and Valentin [21]). However, the Hamiltonian is not intrinsically invariant under these transformations; if $\alpha' = f\alpha$ (f being a function without zeros), then the mapping Ψ'_α and the corresponding Hamiltonians are also different: [4, p. 321]

$$\Psi_{\alpha'}^{-1}(K) = \Psi_\alpha^{-1}\left(\frac{1}{f}K\right). \quad (3-27)$$

The vertical component *is* directly dependent on the numerical value of the Hamiltonian. As a result, the *only* way to maintain invariance under the gauge transformation (which we assert to be crucial for it to be of physical significance) is to set $K = 0$.

[intro to symplectification]

3-2-4 Symplectification of contact Hamiltonian systems

In this section, we use a procedure called *symplectification* to cast the contact manifold of the previous section on a symplectic manifold in a canonical fashion. The advantage of this method is that the calculations for the dynamics are considerably simplified, since we can use the theory outlined in Section 3-1. To quote Vladimir Arnold'd, who originally came up with concept of symplectification, 'one is advised to calculate symplectically but to think rather in contact geometry terms [6, 22].

In addition, we show that the resulting 'symplectified' Hamiltonian system explains the particular form of a popular existing model for the damped harmonic oscillator, using an explicit time-dependence: the Caldirola-Kanai Hamiltonian.

Symplectification of contact manifolds

To make the process of symplectization mathematically precise, we first need to move to a slightly different space than the manifold M used in the previous section. M is the product manifold of the cotangent bundle of Q (the space of the position q) with the real line to accomodate U . In contrast, we now start with the *extended configuration manifold* $Q_e \cong \mathbb{R}^2$, equipped with an extra position coordinate q_0 . That is,

$$(q_0, q) \in Q_e.$$

The manifold of contact elements Consider now the *manifold of contact elements* of Q_e . This is a fiber bundle with base Q_e , and the fibers at each point are the space of lines (through the origin) in the tangent space to Q_e at that specific point. For more details about the manifold of contact elements, the reader is referred to Appendix B.

The fibers of this bundle are projective spaces; more specifically, they are diffeomorphic to the one-dimensional real projective line $\mathbb{P}\mathbb{R}$. The fibers are therefore compact. It can be

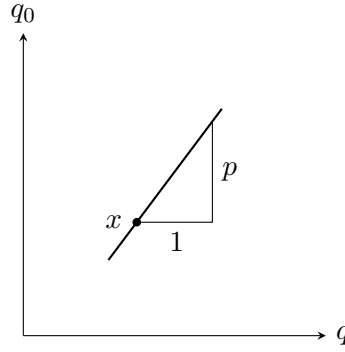


Figure 3-5: A contact element on the manifold Q_e is a line through the origin in the tangent space. The manifold of contact elements of Q_e is the space of all contact elements at every tangent space to Q_e .

shown that the manifold of contact elements of Q_e (or any manifold) is diffeomorphic to the projectivization of its tangent bundle: we denote this by $\mathbb{P}T^*Q_e$ [1, 2, 4].

The manifold $\mathbb{P}T^*Q_e$ is three-dimensional. Consider a following chart for $\mathbb{P}T^*Q_e$ with following coordinates:

$$(q_0, q, p)$$

where p represents the *slope* of the line in the tangent space, illustrated in Figure 3-5. This chart cannot cover the entire manifold, for the fiber is compactified at the point $p = \infty$ (in this specific chart).

Because p is meant to represent momentum just like in the previous section, and infinite momentum lies outside our realm of interest, this space can be thought of as roughly equivalent (for practical purposes) to M . That is to say, by disregarding the point $p = \infty$, we end up with a manifold that is diffeomorphic to M .

The manifold of contact elements $\mathbb{P}T^*Q_e$ is equipped with a natural contact structure [2], represented by

$$\alpha_e = dq_0 - p dq. \quad (3-28)$$

Observe the similarity with the contact form α defined in Equation (3-19):

$$\alpha_e = \frac{1}{\gamma} \alpha, \quad q_0 = \frac{U}{\gamma}.$$

Because the contact forms differ simply by multiplication, they represent the same contact structure (provided that γ is nonzero).

Contact Hamiltonian system The contact Hamiltonian system (M, α, K) damped harmonic oscillator can be defined on the manifold of contact elements as well, with the silent understanding that M and $\mathbb{P}T^*Q_e$ are slightly different from a topological perspective. Since the new contact form is scaled by $\frac{1}{\gamma}$, we can use relation Equation (3-27) to find the new Hamiltonian K_e :

$$K_e = \frac{1}{\gamma} K.$$

Furthermore, because $U = \gamma q_0$, the contact Hamiltonian in the new coordinates is

$$K_e(q_0, q, p) = \frac{p^2}{2m} + \frac{1}{2}kq^2 + \gamma q_0. \quad (3-29)$$

Numerically, K_e is equal to the total energy in system (the scaling factor is removed). Observe also that the units of the Hamiltonian have been changed from power to energy.

The corresponding Hamiltonian vector field is then

$$X_{K_e} = \frac{p}{m} \frac{\partial}{\partial q} + (\gamma p - kq) \frac{\partial}{\partial p} + \left[\frac{p^2}{m} - K_e(q_0, q, p) \right] \frac{\partial}{\partial q_0}. \quad (3-30)$$

If we enforce that $K = 0$ (as motivated in the previous section), then K_e vanishes as well and the vector field becomes

$$X_{K_e}|_{K_e=0} = \frac{p}{m} \frac{\partial}{\partial q} + (\gamma p - kq) \frac{\partial}{\partial p} + \frac{p^2}{m} \frac{\partial}{\partial q_0}. \quad (3-31)$$

This contact Hamiltonian system can be lifted to the symplectification of the contact manifold $\mathbb{P}T^*Q_e$.

Symplectification The procedure known as symplectification of a contact manifold turns a contact manifold in a symplectic manifold, thereby raising its dimension by one. The power of this method resides in the fact that this can be done in a canonical fashion: it is uniquely determined by the contact structure of the contact manifold [2].

The symplectification procedure exploits the natural ambiguity that contact forms have, and that has been pointed out already. Multiplying the contact form α_e with any nonzero real number¹² $\lambda \in \mathbb{R}^\times$

$$\lambda(dq_0 - p dq). \quad (3-32)$$

The above expression gives a representation of *all* the contact forms that give rise to the same contact structure as α_e . Hence, if λ is considered to be an additional coordinate in its own right, we move to a four-dimensional space with coordinates (q_0, q, p, λ) ; this is the space of all contact forms on the contact manifold.

We now effect the following coordinate transform:

$$\rho := -\lambda p \quad \rho_0 := \lambda.$$

Hence, Equation (3-32) becomes

$$\rho_0 dq_0 + \rho dq =: \vartheta_e \quad (3-33)$$

which is the Liouville form on the cotangent bundle T^*Q_e in Darboux coordinates, denoted by ϑ_e . From this form, we obtain the canonical symplectic structure on T^*Q_e as follows

$$\omega_e := -d\vartheta = dq_0 \wedge d\rho_0 + dq \wedge d\rho. \quad (3-34)$$

The coordinate λ , and therefore ρ_0 and ρ , are not canonical coordinates, for they depend on the particular choice of the contact form to begin with. Indeed, in this particular choice of

¹² \mathbb{R}^\times denotes both the real multiplicative group and the underlying set, being the real line excluding zero.

α_e one point in the fiber is left out ($p = \infty$), which effectively rules all the points for which $\rho_0 = 0$.

In reality, only the points for which *both* ρ and ρ_0 vanish should be taken out of the manifold, because the other cases can be covered by picking a different coordinate chart (this will be made clear later). The resulting space is the cotangent bundle of Q_e without its zero section, denoted by \dot{T}^*Q_e [4, 22].

As illustrated by the point above, the former discussion relies heavily on the choice of the particular coordinate chart. Therefore, we wish to make the symplectization procedure more mathematically precise using the language of principal bundles.

Liouville geometry and principal bundles

A *principal bundle* is a smooth bundle $P \xrightarrow{\sigma} B$ if P is equipped with a *free* right G -action \blacktriangleleft , where G is a Lie group. Furthermore, let

$$\begin{array}{ccc} P & & P \\ \downarrow \sigma & \cong_{\text{bundle}} & \downarrow \sigma' \\ B & & P/G \end{array}$$

where σ' is the quotient map that sends each point in P to the corresponding point in the orbit space P/G . In other words, if we define the equivalence relation between two points $x_1, x_2 \in P$ as

$$x_1 \sim x_2 \iff \exists g \in G : x_2 = x_1 \blacktriangleleft g,$$

then

$$\sigma' : P \rightarrow P/G : x \mapsto [x]_{\sim},$$

with $[x]_{\sim}$ being the equivalence class with respect to \sim and $P/G = P/\sim$.¹³

In our context of symplectization, the Lie group in question is the real multiplicative group \mathbb{R}^\times . The group acts on the cotangent bundle of Q_e without zero section¹⁴ (i.e. \dot{T}^*Q_e) through *dilation of its fibers*. In the coordinates defined above, we define the group action $\blacktriangleleft \mathbb{R}^\times$ as:

$$\blacktriangleleft : \dot{T}^*Q_e \times \mathbb{R}_\times \rightarrow \dot{T}^*Q_e : (q_0, q, \rho_0, \rho) \blacktriangleleft \lambda = (q_0, q, \lambda\rho_0, \lambda\rho) \quad \lambda \in \mathbb{R}_\times.$$

The orbit space of \dot{T}^*Q_e with respect to $\blacktriangleleft \mathbb{R}^\times$ is precisely equal to the projectivization of the cotangent bundle $\mathbb{P}T^*Q_e$. As a result, we have the principal \mathbb{R}_\times -bundle structure given by the following diagram:

¹³This is the definition used in the lectures of F. P. Schuller, see [31].

¹⁴The zero section must be removed from the cotangent bundle, because otherwise the group action defined above is not free (the origin of any cotangent space is stabilized by the entire group). If the group action is free, the orbits are diffeomorphic to the group itself. If this is not the case, not all the orbits are diffeomorphic to each other, and the ‘bundle of orbits’ would not be a fiber bundle. In this case, the origin (being the orbit of the origin) is of course not diffeomorphic to the other orbits (lines with a point removed).

$$\begin{array}{c}
\dot{T}^*M \\
\uparrow \blacktriangleleft \mathbb{R}_x \\
\dot{T}^*M \\
\downarrow \sigma \\
\mathbb{P}T^*M.
\end{array}$$

The symplectification \dot{T}^*Q_e is therefore a principal \mathbb{R}_x -bundle, with as base manifold the contact manifold $\mathbb{P}T^*Q_e$. The projection map σ is equal to

$$\sigma : \dot{T}^*Q_e \rightarrow \mathbb{P}T^*Q_e : (q_0, q, \rho_0, \rho) \mapsto (q_0, q, -\rho/\rho_0).$$

A geometric perspective of this construction is given in Figure 3-6. Both \dot{T}^*Q_e and $\mathbb{P}T^*Q_e$ are also bundles over the extended configuration space Q_e . At a specific point of Q_e , say x , we have two fibres. The fiber $\dot{T}_x^*Q_e$ is the cotangent space to x without the origin. The group action $\blacktriangleleft \mathbb{R}_x$ manifests itself as dilations of the fiber: this is indicated by the arrows. The *orbits* of this group are lines through the origin, with the origin removed (which is topologically the same space as \mathbb{R}_x itself, since the action is free).

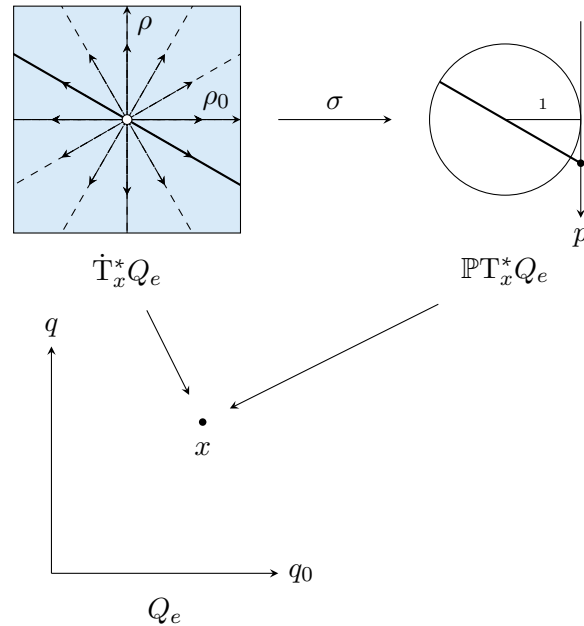


Figure 3-6: Illustration of the principal \mathbb{R}_x -bundle $\dot{T}^*M \xrightarrow{\pi} \mathbb{P}T^*M$. x is a point in the extended configuration space Q_e , where we attach fibers $\dot{T}_x^*Q_e$ and $\mathbb{P}T_x^*Q_e$. The orbits of the group action $\blacktriangleleft \mathbb{R}_x$ on \dot{T}^*Q_e are identified by σ and mapped to the orbit space $\mathbb{P}T^*M$.

The space of all orbits is a circle with antipodal points identified, which also has the topology of a circle: this is the space $\mathbb{P}\mathbb{R}$, and it is the fiber $\mathbb{P}T_x^*Q_e$ of $\mathbb{P}T^*Q_e$ at the point x . The projection map that takes a point in $\mathbb{P}T_x^*Q_e$ to its associated orbit in the orbit space is σ .

In Figure 3-6, the coordinate chart used for $\mathbb{P}T^*Q_e$ is indicated as well: $p = -\rho/\rho_0$, which is as the negative of the slope of that line. This coordinate chart covers almost the entire fiber, apart from one ‘point’ (i.e. orbit): the north and south pole of the circle on the right.

From the perspective of $\mathbb{P}T^*Q_e$, ρ_0 and ρ can also be seen as *homogeneous coordinates* for this space.

Principal bundles in system theory To illustrate the concept of principal bundles and their relevance, we give an instructive example of principal bundles in control theory. For more information, the reader is referred to Hermann [32].

LTI systems can be represented both as a collection of state-space matrices, or in the frequency domain using a transfer matrix. The state-space representation is typically given in the specified by a collection four matrices: A, B, C, D . For an LTI system with n states, m inputs and o outputs, we have:

$$A \in \mathbb{R}^{n \times n} \quad B \in \mathbb{R}^{n \times m} \quad C \in \mathbb{R}^{o \times n} \quad D \in \mathbb{R}^{o \times m}.$$

Hence, the ‘manifold of LTI systems’ given these dimensions is diffeomorphic to [33]

$$\mathbb{R}^\ell, \quad \ell = n^2 + nm + on + om.$$

This is the total space of the principal bundle.

A state space representation of a transfer matrix is not unique: any similarity transform of the state space yields different state space matrices that correspond to the same transfer matrix. Hence, the *structure group* is in this case the general linear group of dimension n , $\text{GL}(n, \mathbb{R})$, which contains all the similarity transforms. The group action $\blacktriangleleft \text{GL}(n, \mathbb{R})$ is defined as follows:

$$(A, B, C, D) \blacktriangleleft T = (TAT^{-1}, TB, CT^{-1}, D).$$

The orbit space $\mathbb{R}^\ell / \text{GL}(n, \mathbb{R})$ can be identified with the space of transfer matrices. The projection map that takes the state space representation to a transfer matrix is given by

$$\sigma(A, B, C, D) = C(sI - A)^{-1}B + D,$$

which is invariant with respect to group action.

The topology of the orbit space, and therefore of the space of transfer matrices, is highly nontrivial. This makes the process of system identification very challenging, for there are usually no easy coordinate charts of this space [32, 33].

Homogeneous Hamiltonian systems

In this section, we will lift the contact Hamiltonian system defined in Section 3-2-3 to the symplectified manifold, resulting in a symplectic Hamiltonian system with an *Liouville structure* additional structure.

Liouville structures The symplectified space \dot{T}^*Q_e has a symplectic structure because the cotangent bundle (with zero section removed) is canonically equipped with one. Moreover, the group action that makes it into a principal bundle provides an additional structure: a

symplectic Liouville structure, which requires that the symplectic 2-form is *homogeneous of degree 1* with respect to the group action $\blacktriangleleft \mathbb{R}_x$. That is,

$$(\blacktriangleleft \lambda)^* \omega_e = \lambda \omega_e, \quad \lambda \in \mathbb{R}_x,$$

which is indeed the case for ω_e as defined in Equation (3-34) [4]. Because the group action $\blacktriangleleft \mathbb{R}_x$ is free, the symplectic Liouville structure is said to be *fibred* [4].

It can be shown that there is again an mapping between the smooth functions on the manifold with Liouville structure and vector fields that preserve this structure¹⁵, along the same line as for the symplectic manifolds in Section 3-1 and the contact manifolds earlier in this section.

The smooth functions in this case are not completely arbitrary, since they must also comply with the Liouville structure. More precisely, they must be *homogeneous* of degree 1 with respect to the group action $\blacktriangleleft \mathbb{R}_x$. For a function \mathcal{H} on \dot{T}^*Q_e to be homogeneous means it must satisfy the following condition

$$(\blacktriangleleft \lambda)^* \mathcal{H} = \lambda \mathcal{H}.$$

In the coordinates defined above, this is equivalent to:

$$\mathcal{H}(q_0, q, \lambda \rho_0, \lambda \rho) = \lambda \mathcal{H}(q_0, q, \rho_0, \rho) \quad \lambda \in \mathbb{R}_x,$$

which is to say that \mathcal{H} *commutes* with the group action.

Thus, we have an isomorphism between the vector fields preserving the Liouville structure and the homogeneous functions on the manifold. This manifold is symplectic, so isomorphism is defined in terms of the symplectic form ω_e like so (and in identical fashion to Equation (3-3)),

$$\omega_e^\sharp(d\mathcal{H}) = X_{\mathcal{H}}.$$

This gives rise to the notion of *homogeneous Hamiltonian systems*, consisting of a manifold with fibred symplectic Liouville structure and a homogeneous Hamiltonian function \mathcal{H} .

Equations of motion The contact Hamiltonian system for the damped harmonic oscillator, as defined by Equation (3-29), can now be lifted to a homogeneous Hamiltonian system on the symplectified space. The relation between the contact Hamiltonian and the corresponding homogeneous Hamiltonian is defined as [2, 4, 22]

$$K_e(q_0, q, p) = \mathcal{H}(q_0, q, -1, \rho),$$

or equivalently

$$K_e\left(q_0, q, -\frac{\rho}{\rho_0}\right) = \mathcal{H}(q_0, q, \rho_0, \rho). \quad (3-35)$$

Based on Equation (3-29), we obtain the following expression for the homogeneous Hamiltonian:

$$\mathcal{H}(q_0, q, \rho_0, \rho) = -\rho_0 \left[\frac{1}{2m} \left(-\frac{\rho}{\rho_0} \right)^2 + \frac{1}{2} k q^2 + \gamma q_0 \right]. \quad (3-36)$$

¹⁵For a vector field X to preserve the Liouville structure means (i) that it preserves ω_e , i.e. $\mathcal{L}_X \omega_e = 0$, and (ii) that it is invariant under the group action: $(\blacktriangleleft \lambda)_* X = X$ ($\lambda \in \mathbb{R}_x$).

The Hamiltonian vector field is easily obtained, for we can use the mapping ω_e^\sharp . As already mentioned this is a major advantage of performing calculations in the symplectified space. We have

$$X_{\mathcal{H}} = \omega_e^\sharp(d\mathcal{H}),$$

with

$$d\mathcal{H} = \frac{\partial \mathcal{H}}{\partial q_0} dq_0 + \frac{\partial \mathcal{H}}{\partial q} dq + \frac{\partial \mathcal{H}}{\partial \rho_0} d\rho_0 + \frac{\partial \mathcal{H}}{\partial \rho} d\rho.$$

It is instructive to first specify the partial derivatives of \mathcal{H} in terms of K_e , so as to compare the generic equations of motion obtained from \mathcal{H} to those obtained from K_e (cf. Equation (3-30)). Using Equation (3-35), the partial derivatives can be expressed in terms of the contact Hamiltonian K_e :

$$\begin{aligned} \frac{\partial \mathcal{H}}{\partial q} &= -\rho_0 \frac{\partial K_e}{\partial q}, \\ \frac{\partial \mathcal{H}}{\partial q_0} &= -\rho_0 \frac{\partial K_e}{\partial q_0}, \\ \frac{\partial \mathcal{H}}{\partial \rho} &= -\rho_0 \frac{\partial K_e}{\partial p} \frac{\partial p}{\partial \rho} = \frac{\partial K_e}{\partial p}, \\ \frac{\partial \mathcal{H}}{\partial \rho_0} &= -H - \rho_0 \frac{\partial K_e}{\partial p} \frac{\partial p}{\partial \rho_0} = -K_e - \frac{\partial H}{\partial p} \frac{\rho}{\rho_0} = \frac{\partial H}{\partial p} p - K_e. \end{aligned} \tag{3-37}$$

The homogeneous Hamiltonian vector field is then

$$X_{\mathcal{H}} = \left(\frac{\partial K_e}{\partial p} p - K_e \right) \frac{\partial}{\partial q_0} + \frac{\partial K_e}{\partial p} \frac{\partial}{\partial q} + \rho_0 \frac{\partial K_e}{\partial q_0} \frac{\partial}{\partial \rho_0} + \rho_0 \frac{\partial K_e}{\partial q} \frac{\partial}{\partial \rho}. \tag{3-38}$$

The equations of motion q_0 and q remain identical to those obtained earlier; this is to be expected since otherwise the dynamics would not correspond.

For ρ_0 , we have

$$\dot{\rho}_0 = \rho_0 \frac{\partial K_e}{\partial q_0} = \rho_0 \frac{\partial K_e}{\partial q_0} = \gamma \rho_0 \quad \Rightarrow \quad \rho_0 = e^{\gamma t} + C,$$

where C is an integration constant which we can choose to be 0, so $\rho_0(t) = e^{\gamma t}$.

In addition, $\dot{p} = \rho_0 k q = e^{\gamma t} k q$. Since $p = -\rho/\rho_0$, the dynamics of p can be obtained from $\dot{\rho}_0$ and $\dot{\rho}$ using the product rule:

$$\dot{p} = -\frac{\dot{\rho}}{\rho_0} + \frac{\rho}{\rho_0} \frac{\dot{\rho}_0}{\rho_0} = -kq - \gamma p, \tag{3-39}$$

which is equivalent to the expression obtained in Section 3-2-3.

Observe that these equations of motion are invariant under the earlier defined group action $\blacktriangleleft \mathbb{R}_x$, which means that the vector field indeed preserves the Liouville structure. The other condition is that it preserves ω_e , but this is satisfied rather trivially as a result of the mapping ω_e^\sharp .

Liouville submanifolds In Section 3-2-3 we devoted considerable attention to the fact that the contact Hamiltonian should numerically be equal to zero for the equations of motion to represent a physical trajectory. This is equivalent to stating that the trajectories lie in Legendre submanifolds.

As pointed out by van der Schaft [22] and Libermann and Marle [4], because of the equivalence between contact and Liouville structures, the notion of Legendre submanifolds can be lifted to the symplectified space as well. Indeed, from Equation (3-33) we can observe that if α_e pulls back to zero on the trajectories in the contact manifold, so should ϑ_e on the lifted trajectories, for they only differ by multiplication with ρ_0 . These are called *Liouville submanifolds*, and are a special subclass of Lagrangian submanifolds¹⁶

Using Equation (3-38), we find that

$$X_{\mathcal{H}} \lrcorner \vartheta_e = -K_e,$$

which means that the contact Hamiltonian (i.e. the total energy in the system) must be equal to zero for the lifted trajectories to lie in a Liouville submanifold.

For yet another perspective regarding this point, we can make use of the symplectic nature of the homogeneous Hamiltonian. Indeed, no matter what the value of K_e , the homogeneous Hamiltonian \mathcal{H} *must* be constant over time, because it does explicitly depend on it. Since the dynamics are symplectic, we can simply use Poisson brackets support this fact:

$$\dot{\mathcal{H}} = \{\mathcal{H}, \mathcal{H}\} + \frac{\partial \mathcal{H}}{\partial t} = 0.$$

Hence, we can set the Hamiltonian equal to a constant, say $\mathcal{H}(t) = \mathcal{H}_0$. But, we also know from $\mathcal{H} = \rho_0 K_e = e^{\gamma t} K_e$. Hence, it is now very easy to see that K_e either decays exponentially (if $\gamma > 0$), for it then cancels exactly the exponential growth of ρ_0 , or it equal to zero. This is equivalent to Equation (3-26). On Liouville submanifolds, both the homogeneous Hamiltonian and the contact Hamiltonian vanish, which amounts to the particular choice that $\mathcal{H}_0 = 0$.

If we assume that the dynamics take place on a Liouville submanifold, the Hamiltonian vector field becomes

$$X_{\mathcal{H}}|_{\mathcal{H}_0=0} = -\frac{1}{m} \frac{\rho}{\rho_0} \frac{\partial}{\partial q} + \frac{\partial}{\partial q_0} + \rho_0 k q \frac{\partial}{\partial \rho} + \gamma \rho_0 \frac{\partial}{\partial \rho}.$$

If this vector field is be projected to $\mathbb{P}T^*Q_e$ using the pushforward of the projection map σ , we obtain Equation (3-31).¹⁷

Relation with the Caldirola-Kanai Hamiltonian

In this section, we show that the homogeneous Hamiltonian is equivalent to a well-known existing model for the damped harmonic oscillator, the Caldirola-Kanai Hamiltonian (and Lagrangian).

¹⁶Lagrangian submanifolds satisfy the weaker condition that the symplectic 2-form ω_e vanishes when restricted to them. This is also the case when ϑ_e vanishes, but the converse is not necessarily true.

¹⁷This is the ‘differential geometric’ way of deriving the equation for \dot{p} as we did above.

The Caldirola-Kanai Hamiltonian, commonly attributed to Caldirola [34] and Kanai [35], is a method to describe the linearly damped harmonic oscillator using a Lagrangian or Hamiltonian function that explicitly depend on time. It was originally motivated for the purposes of quantum mechanics.

We depart from the Lagrangian function for it depends directly on physical coordinates q and \dot{q} , as opposed to the Hamiltonian. The Caldirola-Kanai Lagrangian is

$$L_{\text{CK}}(q, \dot{q}, t) = e^{\gamma t} \left(\frac{1}{2} m \dot{q}^2 - \frac{1}{2} k q^2 \right). \quad (3-40)$$

The correct equations of motion are readily derived through the Euler-Lagrange equations:

$$\begin{aligned} \frac{d}{dt} \left(\frac{\partial L_{\text{CK}}}{\partial \dot{q}} \right) - \frac{\partial L_{\text{CK}}}{\partial q} &= 0, \\ \frac{d}{dt} (e^{\gamma t} m \dot{q}) + e^{\gamma t} k q &= 0, \\ e^{\gamma t} (m \ddot{q} + m \gamma \dot{q} + k q) &= 0, \\ m \ddot{q} + m \gamma \dot{q} + k q &= 0. \end{aligned} \quad (3-41)$$

The Caldirola-Kanai Hamiltonian is obtained from the Lagrangian by means of a Legendre transform. The Legendre transform is effected with respect to the *canonical momentum*

$$\rho = \frac{\partial L_{\text{CK}}}{\partial \dot{q}} = e^{\gamma t} m \dot{q},$$

which is manifestly different from the kinematic momentum $p = m \dot{q} = \rho e^{-\gamma t}$.

The Hamiltonian is then equal to

$$H_{\text{CK}} = \rho \dot{q} - L_{\text{CK}} = \frac{\rho^2}{2m} e^{-\gamma t} + \frac{1}{2} k q^2 e^{\gamma t}.$$

Because the Hamiltonian is explicitly time-dependent, the associated Hamiltonian vector field will be time-dependent as well¹⁸.

The construction of the vector field associated with a time-dependent Hamiltonian follows the same construction rules as a normal Hamiltonian using the isomorphism given by ω^\sharp , but ‘frozen’ at each instant of t . The Hamiltonian vector field on T^*Q is

$$X_{H_{\text{CK}}} = -e^{\gamma t} k q \frac{\partial}{\partial \rho} + e^{-\gamma t} \frac{\rho}{m} \frac{\partial}{\partial q}.$$

¹⁸A *time-dependent vector field* on a manifold N is a mapping $X : N \times \mathbb{R} \rightarrow TN$ such that for each $t \in \mathbb{R}$, the restriction X_t of X to $N \times \{t\}$ is a vector field on N . [4] An additional construction of importance, called the *suspension* of the vector field, is a mapping

$$\tilde{X} : \mathbb{R} \times N \rightarrow T(\mathbb{R} \times N) \quad (t, n) \mapsto ((t, 1), (n, X(t, n))),$$

that is to say, the suspension lifts the vector field to the extended space that also includes t and assigns the time coordinate with a trivial velocity of 1 [3].

The suspension of this vector field on $T^*Q \times \mathbb{R}$ is

$$\tilde{X}_{H_{\text{CK}}} = -e^{\gamma t} k q \frac{\partial}{\partial \rho} + e^{-\gamma t} \frac{\rho}{m} \frac{\partial}{\partial q} + \frac{\partial}{\partial t}.$$

The suspension is important because it allows us to perform the time-dependent transformation from the canonical momentum ρ to the kinematic momentum p : $\phi: (q, \rho, t) \mapsto (q, e^{\gamma t} \rho, t)$. The transformed vector field in terms of the physical coordinates p, q, t is

$$\phi_*(\tilde{X}_{H_{\text{CK}}}) = (-kq - \gamma p) \frac{\partial}{\partial p} + \frac{p}{m} \frac{\partial}{\partial q} + \frac{\partial}{\partial t}.$$

The extra term in p arises as a consequence of the fact that the mapping from ρ to p depends also on t .

The similarity between the derivation of the equations of motion — in particular, the crucial role of the product rule — and the one given by Equation (3-39) is striking. Indeed, if we substitute into the Caldirola-Kanai Hamiltonian $-\rho_0 = e^{\gamma t}$, we obtain

$$H_{\text{CK}} = -\frac{\rho^2}{2m\rho_0} - \rho_0 \frac{1}{2} k q^2 = -\rho_0 \left(\frac{1}{2m} \left(\frac{\rho}{\rho_0} \right)^2 + \frac{1}{2} k q^2 \right),$$

which is precisely equal to the homogeneous Hamiltonian given in Equation (3-36) excluding the term in q_0 . The dependence on q_0 is not required, since it is replaced by an explicit dependence on time that would otherwise generate the exponential factor $e^{\gamma t}$.

Many interpretations have already been given for the particular form of H_{CK} ; for example through time-dependent canonical transformations, or by a rescaling of time itself (see i.a. Tokieda and Endo [36], Caldirola [34] and Bravetti et al. [30]). Here we can see that the Caldirola-Kanai can be regarded as directly equivalent to the homogeneous Hamiltonian system, where the dynamics of the additional coordinates ρ_0 and q_0 are replaced by their explicit solution in time. Additionally, the role of the ‘mysterious’ canonical momentum ρ is explained as being a coordinate of the symplectified space, or homogeneous coordinate for the underlying contact space¹⁹.

3-2-5 The harmonic oscillator with serial damping

In this section, we extend the method outlined in Section 3-2-3 to a harmonic oscillator with two dampers: one in series and one in parallel. This system will play an important role in Chapter 4.

The harmonic oscillator with two dampers is shown in Figure 3-7, together with the corresponding bond graph representation. Comparing this to Figure 3-2, there is another 0-junction present in the system that compares flows (velocities) rather than efforts (forces). The equations of motion can be readily derived:

$$\begin{aligned} m\ddot{q}_1 &= -kq - b_p \dot{q}_1 \\ kq &= b_s(\dot{q}_1 - \dot{q}) \end{aligned} \tag{3-42}$$

¹⁹This has caused considerable confusion in literature, as stated by Schuch [37].

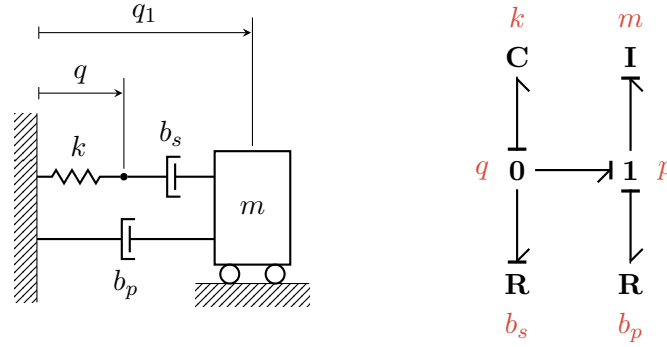


Figure 3-7: Schematic of the harmonic oscillator with two dampers: one in series and one in parallel.

Due to the presence of the serial damper, the situation is somewhat curious, since there are two positions in the system; one measuring the spring deflection q and the position of the mass q_1 . The subscript ‘1’ refers to the fact that q_1 is the position measured at the 1-junction in the bond graph shown in Figure 3-2. However, the node connecting the serial damper and the spring has no mass, and therefore no second-order dynamics: as such, the overall order of the system is two.

In accordance with the economic analogy, we will say that position is stored in the spring, but momentum is stored in a mass. Hence, we let $p = m\dot{q}_1$ — but $\dot{q} \neq p/m$ in general. That is to say, the spring is naturally associated with a position coordinate, while the mass has a momentum, though its position does not partake in the dynamics directly.

Using the damping coefficients defined in Table 3-1, the equations of motion become:

$$\begin{aligned}\dot{q} &= -\gamma_s q + p/m \\ \dot{p} &= -\gamma_p p - kq.\end{aligned}\tag{3-43}$$

Table 3-1: Substitution parameters for the harmonic oscillator with serial and parallel damping, shown in Figure 3-7.

Name	Symbol	Value	Units
Serial damping coefficient	γ_s	k/b_s	1/s
Parallel damping coefficient	γ_p	b_p/m	1/s
Natural frequency	Ω_n	$\sqrt{k/m}$	1/s
Damped frequency	Ω_d		1/s

Contact Hamiltonian system In order to establish the contact structure for the harmonic oscillator with two dampers, we must find the expression for the work done by the system on the dampers. We will do so using the structure of the bond graph shown in Figure 3-7.

Bonds carry two signals: an effort and a flow. Both can be assigned a ‘direction’; they are always opposite. The direction indicates whether either the effort or flow should be regarded

as the ‘input’ of the model. For example, *traditionally* (though this is a matter of convention), an I-element takes efforts as an input, and returns a flow. That is to say, one applies a force to a mass, with a change in velocity as a result. Conversely, when a spring is stretched along a certain distance to return a force proportional to it; it takes a flow and returns an effort [38]. In a bond graph, this is indicated by a causality stroke, which is placed at the side of the bond that determines the flow.

If a causality convention is chosen, all the I- and C-elements in the bond graph should conform to this convention²⁰. This is *not* the case for R-elements; they are *indifferent to causality*. The reason for this is that there is no integral/derivative present in the mathematical description of their dynamic behavior: they relate an effort and flow, which are both time derivatives. So, depending on the system architecture, a particular R-element may receive an effort and return a flow, or vice versa [38].

This can be observed from Figure 3-7: the serial damper (on the 0-junction) receives an effort and returns a flow, while the parallel damper receives a flow and returns an effort (1-junction). This distinction is reflected in the work form associated to the damper. For the parallel damper, we have

$$\beta_p = \underbrace{\gamma_p p}_{\text{EFFORT}} \underbrace{dq}_{\text{FLOW}}.$$

The variable that is ‘varied’ externally is the flow, hence dq

For the serial damper, we have the opposite situation. Here, the effort is varied externally, which is equal to $-dp$. The flow is equal to $\dot{q}_1 - \dot{q} = kq/b_s = \gamma_s q$ (using Equation (3-42)). Hence, we have

$$\beta_s = \underbrace{\gamma_s q}_{\text{FLOW}} \underbrace{-dp}_{\text{EFFORT}}.$$

Combining these work forms, we find the contact form for the system with two dampers:

$$\alpha = dU - \gamma_p p dq + \gamma_s q dp.$$

The exterior derivative of the contact form α is then equal to

$$d\alpha = (\gamma_s + \gamma_p) dq \wedge dp,$$

and the Reeb vector field is simply

$$R_\alpha = \frac{\partial}{\partial U}.$$

Now to find the Hamiltonian and the system dynamics. In the following, we will only consider the horizontal component of the Hamiltonian vector field, for the various reasons pointed out in Sections 3-2-3 and 3-2-4. The horizontal component is given by (cf. Equation (3-10)):

$$\begin{aligned} X_K^{\text{hor}} &= d\alpha^\sharp (dK - (R_\alpha \lrcorner dK)\alpha) \\ &= d\alpha^\sharp \left(\left(\frac{\partial K}{\partial q} + \gamma_p p \frac{\partial K}{\partial U} \right) dq + \left(\frac{\partial K}{\partial p} - \gamma_s q \frac{\partial K}{\partial U} \right) dp \right). \end{aligned} \quad (3-44)$$

²⁰Not doing so leads to a differential algebraic system (DAE).

The mapping $d\alpha^\sharp$ acts on the basis 1-forms as follows:

$$d\alpha^\sharp(dp) = \frac{1}{\gamma_s + \gamma_p} \left(\frac{\partial}{\partial q} + \gamma_p p \frac{\partial}{\partial U} \right) \quad d\alpha^\sharp(dq) = \frac{1}{\gamma_s + \gamma_p} \left(-\frac{\partial}{\partial p} + \gamma_s q \frac{\partial}{\partial U} \right).$$

The extra terms in $\frac{\partial}{\partial U}$ appear again to ensure that the vector field be horizontal.

Using the same reasoning applied in Section 3-2-3, we can observe that the contact Hamiltonian must be proportional to the sum of the mechanical and internal energy of the system. In addition, we wish to cancel the factor $(\gamma_s + \gamma_p)$ present in the mapping $d\alpha^\sharp$ by multiplying the contact Hamiltonian with the same factor. Hence we, have

$$K = (\gamma_s + \gamma_p) \left(\frac{p^2}{2m} + \frac{1}{2} k q^2 + U \right).$$

Assuming again that $K = 0$, the contact Hamiltonian vector field is then:

$$X_K = X_K^{\text{hor}} = \left(\frac{p}{m} - \gamma_s q \right) \frac{\partial}{\partial q} + (-kq - \gamma_p p) \frac{\partial}{\partial p} + \left(\gamma_p \frac{p^2}{m} + \gamma_s k q^2 \right) \frac{\partial}{\partial U},$$

since the cross terms in $\frac{\partial}{\partial U}$ cancel out. Next to the familiar dissipated power for the parallel damper, we also have the dissipated power of the serial damper

$$\gamma_s k q^2 = \underbrace{\gamma_s q}_{\text{FLOW}} \times \underbrace{kq}_{\text{EFFORT}},$$

in the dynamics of U . Hence, this vector field yields the correct dynamics for p and q as given by Equation (3-43), in addition to the internal energy U .

3-3 Jacobi structure for general systems

Split-Quaternions as Dynamical Systems

In this chapter, the geometric connection is made between the algebra of split-quaternions and the qualitative behavior of two-dimensional linear dynamical systems.

4-1 Split-quaternion algebra

4-1-1 Basic properties

Like conventional quaternions, the split-quaternions form a number system that consists of linear combinations of four basis elements, which will be denoted by 1 , \hat{i} , \hat{j} and \hat{k} .¹ The algebra of split-quaternions is associative but not commutative — formally speaking, we are dealing with an algebraic structure called a *noncommutative ring*. The multiplication table for the split-quaternion algebra is shown in Table 4-1. The set of split-quaternions is denoted by $\hat{\mathbb{H}}$, since \mathbb{H} is reserved for conventional quaternions.²

Table 4-1: Multiplication table for the split-quaternion algebra.

	1	\hat{i}	\hat{j}	\hat{k}
1	1	\hat{i}	\hat{j}	\hat{k}
\hat{i}	\hat{i}	-1	\hat{k}	$-\hat{j}$
\hat{j}	\hat{j}	$-\hat{k}$	1	$-\hat{i}$
\hat{k}	\hat{k}	\hat{j}	\hat{i}	1

¹Even though they behave similarly, the imaginary unit i is not to be confused with the split-quaternion basis element \hat{i} , because they belong to different number systems.

²The ‘ \mathbb{H} ’ is in honour of sir William Rowan Hamilton, who also developed the Hamiltonian formalism: the fruits of his work truly form the central theme in this thesis. [39]

The important distinction from conventional quaternions resides in the diagonal elements of Table 4-1. For quaternions, all the nonreal basis elements square to -1 , this is not the case for the split-quaternions (only \hat{i} does). This is precisely the reason why split-quaternions are ‘split’, for this difference in sign makes their norm (to be defined later) into an indefinite form. That is to say, whereas quaternions have a ‘metric signature’ (in a very imprecise sense of the word metric) of $(+, +, +, +)$, for the split-quaternions we have $(+, +, -, -)$. The distinctive ‘metric’ signature makes the algebra of split-quaternions different from its conventional quaternion counterpart.

Dihedral group The basis elements of the split-quaternions $\{1, \hat{i}, \hat{j}, \hat{k}\}$ form a finite group under multiplication, namely the *dihedral group* D_4 , which represents all the symmetries of a square: the identity, a 90-degree rotation and two reflections, as illustrated in Figure 4-1. [40]

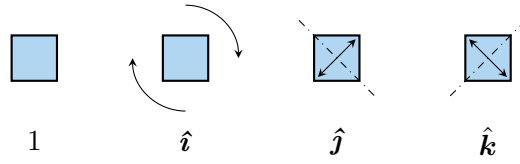


Figure 4-1: The dihedral group D_4 is the symmetry group of a square. This group is isomorphic to the group formed by $1, \hat{i}, \hat{j}$ and \hat{k} under multiplication.

The structure of the dihedral group can be visualized by its *cycle graph* in Figure 4-2. Many important properties of the split-quaternion algebra and the applications in this chapter can be traced back to the shape of this cycle graph. One example is the split nature of the quaternions: the \hat{i} -element generates an order-4 cycle, while \hat{j} and \hat{k} generate order-2 cycles (in contrast, the cycle graph for conventional quaternions is entirely symmetric for all these elements). [40]

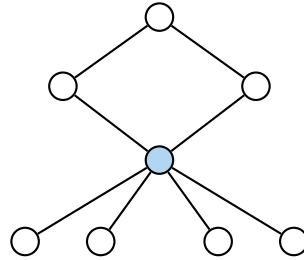


Figure 4-2: Cycle graph of the dihedral group. There are five cycles: one of order four which represents the rotations (or the element \hat{i}), and four order-2 cycles, which are all the possible reflections. The colored element represents the identity.

Split-quaternion norm Complex numbers have a real and imaginary part. Likewise, (split)-quaternions have a similar notion: a *scalar* (or real) and *vector* (or imaginary) components. For an arbitrary split-quaternion $a \in \hat{\mathbb{H}}$, [41]

$$a = a_0 + a_1 \hat{i} + a_2 \hat{j} + a_3 \hat{k}$$

the real part is $\text{sca}(h) = a_0$ and the vector part is $\text{vec}(a) = a_1\hat{\mathbf{i}} + a_2\hat{\mathbf{j}} + a_3\hat{\mathbf{k}}$. For convenience, the vector part will be referred to in traditional bold vector notation:

$$\mathbf{a} \equiv \text{vec}(a) \equiv a_1\hat{\mathbf{i}} + a_2\hat{\mathbf{j}} + a_3\hat{\mathbf{k}}.$$

Furthermore, for every split-quaternion there is a unique *conjugate*

$$a^* = \text{sca}(a) - \text{vec}(a) = a_0 - a_1\hat{\mathbf{i}} - a_2\hat{\mathbf{j}} - a_3\hat{\mathbf{k}},$$

which we require to define the *squared split-quaternion norm*:

$$\mathcal{N}: \hat{\mathbb{H}} \rightarrow \mathbb{R}: \mathcal{N}(a) \equiv aa^* = a_0^2 + a_1^2 - a_2^2 - a_3^2. \quad (4-1)$$

As mentioned, this norm is not positive definite, in stark contrast to quaternions (or complex numbers, for that matter). Split-quaternions can be categorized into three regimes based on their norm being negative, zero or positive. In the tradition of special relativity, these regimes are named³ [42, 43]

- *timelike* if $\mathcal{N}(a) > 0$,
- *lightlike* if $\mathcal{N}(a) = 0$,
- *spacelike* if $\mathcal{N}(a) < 0$.

The *split-quaternion norm* is then defined as

$$\|a\| \equiv \sqrt{|\mathcal{N}(a)|}.$$

Vector norm Apart from the split-quaternion norm, we may also define a (square) norm that only considers the *vector part* of the split-quaternion. This squared norm is defined in accordance with the overall squared split-quaternion norm given by Equation (4-1):

$$\mathcal{N}(\mathbf{a}) = a_1^2 - a_2^2 - a_3^2.$$

The notation used here is not abusive: \mathbf{a} simply refers to the split-quaternion with the same vector part as a but with zero scalar part. We can therefore use the same function with no ambiguity. Likewise, the vector norm is $\|\mathbf{a}\| = \sqrt{|\mathcal{N}(\mathbf{a})|}$.

The quadratic form of the squared vector norm is not positive-definite either; in the the same vein as before, we can therefore classify split-quaternions by the ‘sign’ of their vector part again. We refer to (vectors in) these regimes as *timelike (vectors)*, *spacelike (vectors)* and *lightlike (vectors)* in the same fashion.

In contrast to the larger space of split-quaternions, the space of vectors *does* have a traditional Lorentz (i.e. ‘special relativity’) structure, but in three dimensions instead of four. This is because the signature of the squared vector norm only has one minus sign instead of two. The

³Spacetime is also four-dimensional, but the signature of the Minkowski metric is different from the split-quaternion signature: it is either $(-, +, +, +)$ or equivalently $(+, -, -, -)$ depending on the sign convention we choose to follow. However, the terminology (i.e. spacelike, timelike, lightlike) still applies.

above expression is equivalent the Lorentz norm applied to a vector in \mathbb{R}^3 ; we will denote \mathbb{R}^3 equipped with the Lorentz norm by $\mathbb{R}^{1,2}$, and call it the Lorentzian three-space. [41]

Observe that $\mathcal{N}(a) < 0 \Rightarrow \mathcal{N}(\mathbf{a}) < 0$; that is to say, *a spacelike split-quaternion always has a spacelike vector part*. The converse is not necessarily true. Along the same line, a lightlike split-quaternion can only have a lightlike or spacelike vector part. All possible regime combinations for split-quaternions and their vector parts are listed in Table 4-2. This classification is important because, as discussed in Section 4-2, this classification is precisely equivalent to the qualitative classification of dynamical systems. It will play a central role throughout this chapter.

Table 4-2: All the possible combinations of the regime of a split-quaternion and its vector part. Spacelike split-quaternions can only have a spacelike vector, while lightlike split-quaternions can only have lightlike or spacelike vector parts.

	$\mathcal{N}(\mathbf{a})$			
		<i>spacelike</i>	<i>lightlike</i>	<i>timelike</i>
$\mathcal{N}(a)$	<i>spacelike</i>	①	—	—
	<i>lightlike</i>	②	③	—
	<i>timelike</i>	④	⑤	⑥

4-1-2 Relation with two-dimensional matrix algebra

The usefulness of split-quaternions (for our purpose) originates from the fact that the algebra of split-quaternions is isomorphic to the algebra of real two-dimensional matrices. This underlies this entire chapter, for it allows us to find an alternative for the traditional matrix description of linear dynamical systems.

Formally, an algebra is a vector space combined with a vector space V over a field \mathbb{F} , combined with an addition operation, scalar multiplication, and an \mathbb{F} -bilinear product operation $V \times V \rightarrow V$. [31]

- The split-quaternion algebra is an algebra over the field real numbers ($\mathbb{F} = \mathbb{R}$), where the multiplication is governed by the split-quaternion multiplication rules (see Table 4-1).
- The set of 2×2 -matrices also constitutes an \mathbb{R} -vector space; matrix multiplication makes it into an algebra.

An algebra isomorphism is an isomorphism between vector spaces that also commutes with the respective product operations in both vector spaces. If (V, \bullet) and (W, \diamond) are vector spaces equipped with their product operations, then $\phi : V \rightarrow W$ is an algebra isomorphism if (i) ϕ is a vector space isomorphism between V and W , and (ii) [44]

$$\phi(v_1 \bullet v_2) = \phi(v_1) \diamond \phi(v_2) \quad v_1, v_2 \in V.$$

In the case of the split-quaternions and two-dimensional matrices, it is sufficient to map the basis elements of the split-quaternions to four linearly independent ‘basis’ matrices, and show

that the resulting matrices observe the same multiplication rules as defined in Table 4-1. Indeed, define the mapping ϕ by

$$\begin{aligned} \phi: \hat{\mathbb{H}} \rightarrow \mathbb{R}^{2 \times 2}: \quad 1 &\mapsto \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} & \hat{i} &\mapsto \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix} \\ \hat{j} &\mapsto \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix} & \hat{k} &\mapsto \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix} \end{aligned} \quad (4-2)$$

It is easily verified that (i) these matrices span $\mathbb{R}^{2 \times 2}$ and (ii) that the multiplication rules for split-quaternions are in accordance when translated to the respective matrices under matrix multiplication. Due to the bilinearity of the product, any linear combination of the basis elements will therefore satisfy the rules as well. Hence, we have established an algebra isomorphism between the split-quaternions and the 2×2 -matrices. Based on this mapping for the basis vectors, a general quaternion maps to

$$\phi(a_0 + a_1 \hat{i} + a_2 \hat{j} + a_3 \hat{k}) = \begin{pmatrix} a_0 + a_3 & a_1 + a_2 \\ a_2 - a_1 & a_0 - a_3 \end{pmatrix}. \quad (4-3)$$

Likewise, the inverse mapping on an arbitrary matrix yields

$$\phi^{-1} \begin{pmatrix} b_0 & b_1 \\ b_2 & b_3 \end{pmatrix} = \frac{b_0 + b_3}{2} + \left(\frac{b_1 - b_2}{2} \right) \hat{i} + \left(\frac{b_1 + b_2}{2} \right) \hat{j} + \left(\frac{b_0 - b_3}{2} \right) \hat{k}. \quad (4-4)$$

One of the powerful features of the mapping ϕ is that it maps natural properties of the split-quaternion to natural properties of the associated matrix. Hence, given that $A = \phi(a)$ with $a \in \hat{\mathbb{H}}$ and $A \in \mathbb{R}^{2 \times 2}$, we have the following properties:

- The *conjugate* of the split-quaternion maps to the *adjugate* of the matrix:⁴

$$\phi(a^*) = \text{adj}(A).$$

- The *trace* of the matrix coincides with the *real or scalar part* of the split-quaternion:

$$\text{sca}(a) = a_0 = \frac{\text{tr}(A)}{2}.$$

- The *determinant* of the matrix is equal to the *squared norm* of the split-quaternion:

$$N(a) = \det(A).$$

- The equivalence of the determinant and the split-quaternion norm hints at the fact that the multiplicative inverse of a split-quaternion does not always exist: only when its norm is nonzero. In that case, it is clear that

$$\phi(a^{-1}) = A^{-1} \quad N(a) \neq 0.$$

The determinant property also shows us what the regime will be of the product of two split-quaternions; this is shown in Table 4-3.

⁴The adjugate of a matrix is the transpose of its cofactor matrix. [33]

Table 4-3: Regime transition under the action of split-quaternion multiplication. The timelike split-quaternions form a group under multiplication, the timelike and spacelike split-quaternions do not: timelike split-quaternions do not have an inverse and the spacelike split-quaternions are not closed.

\times	<i>space</i>	<i>light</i>	<i>time</i>
<i>space</i>	time	light	space
<i>light</i>	light	light	light
<i>time</i>	space	light	time

- The eigenvalues of a 2×2 -matrix can be expressed in terms of its trace and its determinant:

$$\lambda_A = \frac{\text{tr}(A) \pm \sqrt{\text{tr}^2(A) - 4 \det(A)}}{2}.$$

The argument of the square root is equal to the *negative of the squared vector norm* of a . We therefore have:

$$\lambda_A = \frac{2a_0 \pm \sqrt{4a_0^2 - 4\mathcal{N}(a)}}{2} = \begin{cases} a_0 \pm i\|a\| & \mathbf{a} \text{ timelike,} \\ a_0 \pm 0 & \mathbf{a} \text{ lightlike,} \\ a_0 \pm \|a\| & \mathbf{a} \text{ spacelike.} \end{cases} \quad (4-5)$$

Hence, the ‘real’ (scalar) and the magnitude of the ‘imaginary’ (vector) parts of the quaternion coincide with the real and imaginary part of the eigenvalues of the matrix.

The algebra of 2×2 -matrices (or equivalently, of the split-quaternions) also constitute the Lie algebra $\mathfrak{gl}(2, \mathbb{R})$ of the two-dimensional general linear group $\text{GL}(2, \mathbb{R})$. Furthermore, the traceless matrices, or equivalently, the split-quaternions with zero real part form the subalgebra $\mathfrak{sl}(2, \mathbb{R})$ of the special linear group $\text{SL}(2, \mathbb{R})$. These are the volume-preserving automorphisms on \mathbb{R}^2 . Because in \mathbb{R}^2 , volume and area coincide, the special linear group and the symplectic group $\text{Sp}(1)$ are equivalent. For higher dimensions, this is not the case: area preservation is generally a stronger condition than volume preservation. The Lie algebra elements of the symplectic group are called Hamiltonian matrices; therefore, split-quaternions without real part are referred to as *Hamiltonian*.

4-2 Split-quaternion representation of dynamical systems

4-2-1 The algebra of vector fields

The isomorphism between the split-quaternions and the algebra of two-dimensional square matrices exposed in the preceding section can be used to develop an alternative representation of linear dynamical systems. Indeed, an autonomous dynamical system is defined by a *vector field* on the state space. If this vector field is a linear mapping from the state space into the tangent space, it can be represented by a matrix. These vector fields form a vector space on their own, spanned (for example) by the four basis elements shown in Equation (4-2). Each

of the basis elements $1, \hat{i}, \hat{j}, \hat{k}$ corresponds to a specific ‘basis’ vector field, denoted by $X_1, X_{\hat{i}}, X_{\hat{j}}$ and $X_{\hat{k}}$ respectively. The basis vector fields are shown in Figure 4-3.

The vector field element X_1 , corresponding to the identity element is an infinitesimal dilation, while $X_{\hat{i}}$ represents an infinitesimal clockwise rotation, and $X_{\hat{j}}$ and $X_{\hat{k}}$ are infinitesimal ‘squeeze mappings’, hyperbolic rotations or *Lorentz transformations* along two different sets of principal axes. The binary operation of matrix multiplication translates to the composition of the vector fields.

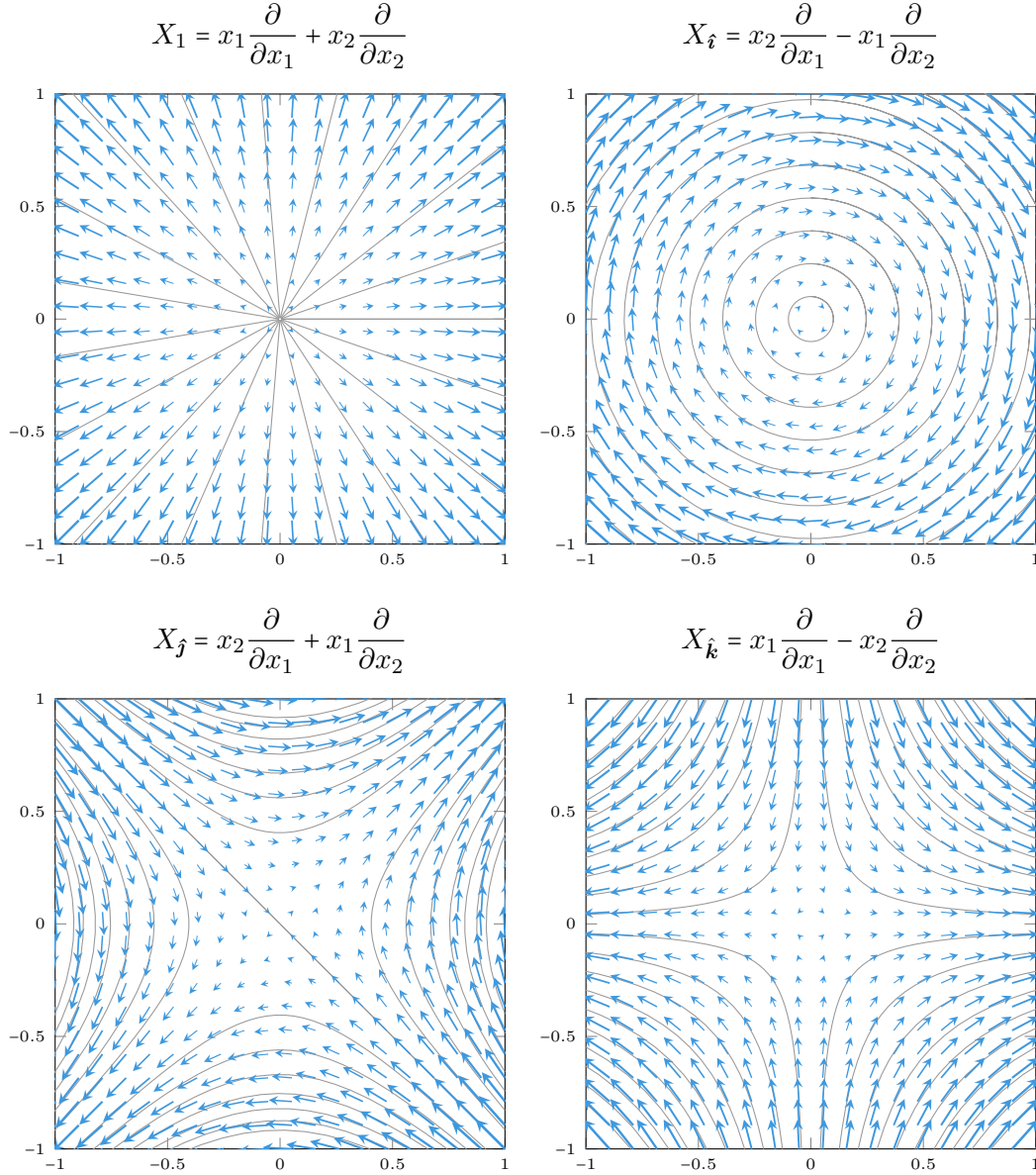


Figure 4-3: Basis vector fields corresponding to the basis elements of the split-quaternions.

Apart from the multiplication operation for split-quaternions and matrices, we can also define the *commutator* of a binary operation, which measures exactly by how much two elements fail to commute. For split-quaternions, matrices and vector fields the commutator is defined

as (in that order):

$$\begin{aligned} [a, b] &= ab - ba, \quad a, b \in \hat{\mathbb{H}}, \\ [A, B] &= AB - BA, \quad A, B \in \mathbb{R}^{2 \times 2}, \\ [X, Y] &= \mathcal{L}_X Y, \quad X, Y \in \mathcal{X}(M), \end{aligned} \tag{4-6}$$

for some smooth manifold M of the appropriate dimension. For vector fields, the commutator is also referred to as the *Lie bracket* (it therefore defines the *Lie algebra* $\mathfrak{sl}(2, \mathbb{R})$). The commutation relations (or *structure constants*) for the basis vector fields are [31]

$$\begin{aligned} [X_1, X_{\hat{i}}] &= [X_1, X_{\hat{j}}] = [X_1, X_{\hat{k}}] = 0, \\ [X_{\hat{i}}, X_{\hat{j}}] &= 2X_{\hat{k}}, \quad [X_{\hat{i}}, X_{\hat{k}}] = -2X_{\hat{j}}, \quad [X_{\hat{j}}, X_{\hat{k}}] = -2X_{\hat{i}}. \end{aligned} \tag{4-7} \tag{4-8}$$

Of course, these commutation relations are exactly the same for the corresponding split-quaternion or matrix basis elements. Scalar multiples of the identity element commute with every other element of the algebra; they are in the *center* of the algebra. Importantly, the associate vector field also commutes with all the other vector fields.

4-2-2 Classification of dynamical systems

The classification of two-dimensional linear dynamical systems is important, for they also locally represent the fixed points of general nonlinear systems. Traditionally, this decomposition is done according to the eigenvalues of the state transition matrix matrix A , or equivalently, through a Poincaré diagram as shown in Figure 4-4. Because the split-quaternion norms are directly related to the real and imaginary part of the eigenvalues of the associated matrix, this classification is more naturally done in the realm of split-quaternions, based on their squared (vector) norm, on par with the regimes defined in Table 4-2.

Spacelike split-quaternion norm

- ① For spacelike split-quaternions, there is only one possibility: a negative split-quaternion norm corresponds to a negative determinant, which means that the fixed point is a *saddle*. We can distinguish one particular case: if the scalar part of the split-quaternion is zero ($a_0 = 0$), the saddle is ‘balanced’, and generates a proper *squeeze mapping*, which is a symplectomorphism of the phase space. The split-quaternion is therefore Hamiltonian. An example of the latter is the linearization of the unstable fixed point of a rotational pendulum.

Lightlike split-quaternion norm

- ② *Spacelike vector norm*: in this case, there is not just a fixed point but a fixed line in the phase space. This fixed line is stable or unstable depending on the sign of the scalar part of the quaternion.

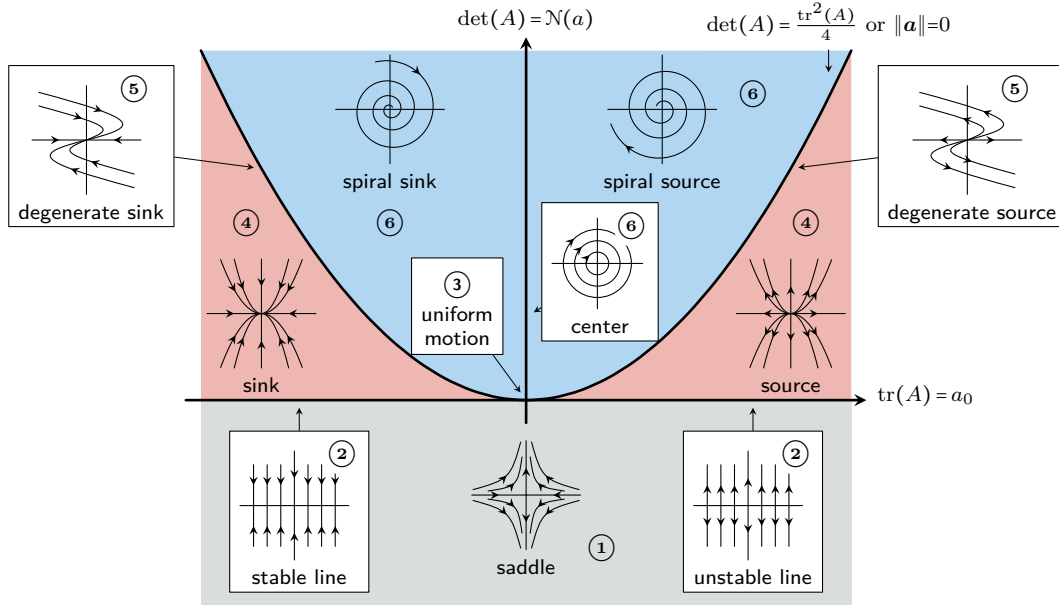


Figure 4-4: The classic Poincaré diagram, based on the conventional classification of fixed points based on the trace and determinant of the state transition matrix A . The corresponding split-quaternion regimes defined in Table 4-2 are displayed as well. The determinant axis coincides with the squared norm of the split quaternion being 0, while all the points on the parabolic line correspond to split-quaternions with zero vector norm. A further distinction is made with the scalar part of the split-quaternion, which, for each of the regimes, determines (asymptotic) (in)stability.

- ③ *Lightlike vector norm*: this case is degenerate of the second degree; it coincides with the origin in the Poincaré diagram. The associated vector field is purely translational. An example is an object in uniform motion.

Timelike split-quaternion norm

- ④ *Spacelike vector norm*: this case gives rise to eigenvalues that are purely real; the fixed point is called a *node*. Depending on the sign of the scalar part, the fixed point can be an unstable node or *source* ($a_0 > 0$) or a stable node or *sink* ($a_0 < 0$). An example of such a system is the overdamped harmonic oscillator.
- ⑤ *Lightlike vector norm*: the eigenvalues of the associated matrix are real and equal; this type of fixed point is named a *degenerate node*. More specifically, in the unstable case ($a_0 > 0$) it is called a *degenerate source*, while in the stable case it is referred to as a *degenerate sink*. An example is a critically damped harmonic oscillator.

We can also relate the vector norm to the Jordan form of the associated matrix. Recall that the Jordan form is ‘special’ if a matrix is not completely diagonalizable: in the case of two identical eigenvalues, their geometric multiplicity is equal to one instead of two. In terms of the corresponding matrix, the vector norm is equal to:

$$N(\mathbf{a}) = \det\left(A - \frac{\text{tr}(A)}{2}\right)$$

when two eigenvalues are identical, $\text{tr}(A) = 2\lambda$, the above expression vanishes and the split-quaternion has a lightlike vector. If the matrix is nevertheless diagonalizable, it must be a scalar multiple of the identity. The corresponding split-quaternion is then purely real — it has no vector part (of course, the vector is then lightlike in a trivial sense). The associate fixed point is then a *proper node*. Conversely, if the vector norm is zero but the vector part not, the matrix is not diagonalizable, and the fixed point is an *improper node*.

- ⑥ *Timelike vector norm*: this really is the only general case where the eigenvalues of A are complex. If $a_0 = 0$, the eigenvalues are imaginary and the fixed point is a *center*. Likewise, for $a_0 > 0$ it is an *unstable spiral node* and for $a_0 < 0$ a *stable spiral node*. An example is an underdamped (or even undamped) harmonic oscillator.

It is clear from the present discussion that the split-quaternions offer a very natural representation of linear dynamical systems, and their natural properties translate directly to distinctions in the qualitative behaviour of these systems.

4-2-3 The exponential function of split-quaternions

Just like the concept of the exponential function was originally generalized for square matrices, we can do the same for split-quaternions in an analogous manner. As such, the *split-quaternion exponential function* is defined as

$$\exp(a) \equiv \sum_{k=0}^{\infty} \frac{1}{k!} a^k \quad a \in \hat{\mathbb{H}}.$$

Because this definition is identical to the one for matrices, we may, as a result of the isomorphism defined in Section 4-1-2, also expect the exact same result; i.e.

$$\exp(a) = \phi^{-1}(\exp(\phi(a)))$$

where the second exponential function refers to the matrix exponential instead.

To evaluate the exponential function of a split-quaternion, let us first use the following property of the matrix exponential [45]

$$AB = BA \quad \Rightarrow \quad \exp(A + B),$$

i.e. we can only ‘split’ the exponential of a sum if the two elements *commute*. We can regard an arbitrary split-quaternion

$$a = a_0 + a_1 \hat{\mathbf{i}} + a_2 \hat{\mathbf{j}} + a_3 \hat{\mathbf{k}}$$

as the sum of a_0 and $a_1 \hat{\mathbf{i}} + a_2 \hat{\mathbf{j}} + a_3 \hat{\mathbf{k}}$. The real part is distinguished from the other three parts in the sense that it commutes with every other element (cf. Section 4-2-1). We may therefore use the former property and apply it to the split-quaternion exponential as well:

$$\exp(a) = e^{a_0} \exp(a_1 \hat{\mathbf{i}} + a_2 \hat{\mathbf{j}} + a_3 \hat{\mathbf{k}}).$$

We therefore only have to be considered with the evaluation exponential of \mathbf{a} . To do so, observe that we can consider the vector part of a split-quaternion to be a split-quaternion in

its own right, but with zero real part. This means that $\mathbf{a}^* = -\mathbf{a}$, and the squared vector norm is simply the negative of the square of the vector part:

$$\mathcal{N}(\mathbf{a}) = \mathbf{a}\mathbf{a}^* = -\mathbf{a}^2.$$

Let us now introduce the concept of *unit split-quaternion vectors*, which are vector split-quaternions with a vector norm of ± 1 . The unit vector may be obtained by normalization of the vector part:

$$\hat{\mathbf{a}} = \frac{\mathbf{a}}{\sqrt{|\mathcal{N}(\mathbf{a})|}} \quad \mathcal{N}(\mathbf{a}) \neq 0,$$

which squares to

$$\hat{\mathbf{a}}^2 = -\mathcal{N}(\hat{\mathbf{a}}) = -\frac{\mathcal{N}(\mathbf{a})}{|\mathcal{N}(\mathbf{a})|} = -\text{sgn}(\mathcal{N}(\mathbf{a})).$$

Normalizing lightlike vectors is not possible, because they have all the same length of zero: there is no point in making the distinction between vector and unit vector. Based on the regime of the vector part, three possibilities arise: [46, 47]

- If \mathbf{a} is timelike, then $\hat{\mathbf{a}}^2 = -1$. We can therefore say that the unit vector ‘behaves’ like the imaginary unit i ($i^2 = -1$). In general, we can identify the split-quaternion (with timelike vector part) $a_0 + \|\mathbf{a}\|\hat{\mathbf{a}}$ with the *complex number* $a_0 + \|\mathbf{a}\|i$.
- If \mathbf{a} is lightlike, then $\hat{\mathbf{a}}^2 = 0$, and the notion of the unit vector is not well-defined. Because the vector is nilpotent with degree 2, it is analogous to the nilpotent unit ε (for which we have that $\varepsilon^2 = 0$). Split-quaternions with timelike vector part can be identified with the *dual number* $a_0 + \varepsilon$.
- Finally, if \mathbf{a} is spacelike, then $\hat{\mathbf{a}}^2 = 1$. The unit vector behaves like the idempotent unit j , with defining property $j^2 = 1$ ($j \notin \mathbb{R}$).⁵ Likewise, a split-quaternion with spacelike vector part is analogous to the *split-complex number* (or hyperbolic number) $a_0 + \|\mathbf{a}\|j$.

This connections with the generalized complex numbers⁶ sheds some additional light on the behavior of the eigenvalues of the associated matrix A by means of the root locus plot (see Equation (4-5)). A common type of root locus branch consists of a complex pole pair approaching the real axis when the gain is increased. When they finally collide on the real axis, they each go their opposite ways on the real axis, essentially breaking the symmetry with respect to the real axis. The split-quaternions and hypercomplex numbers paint a slightly more elegant picture, which is shown in Figure 4-5:

- As shown above, when the pole pair is complex, the associated split-quaternion vector is timelike. The eigenvalues are naturally conjugate with respect to the real axis, i.e.

$$\lambda_A = a_0 \pm \|\mathbf{a}\|i.$$

⁵Again, we must take care not to confuse the hyperbolic unit with the split-quaternion basis element \hat{j} . They behave the same, and are related in the sense that they give rise to ‘split’ behavior, but are part of a very different number systems.

⁶For more details on generalized complex numbers, the reader is referred to Harkin and Harkin [47].

- When the pole pair collides on the real axis (often called the *branch point*), the imaginary part of the eigenvalue is zero, and the vector is timelike. Observe that we can make the case that, because the branches continue afterwards in a separate manner, they cannot be *exactly* the same. Indeed, the eigenvalues are

$$\lambda_A = a_0 \pm \varepsilon.$$

The nilpotent unit ε is often interpreted as a differential, or an infinitesimally small quantity.⁷ We argue that in this case, the pole pair is still conjugate, but the poles differ only by an infinitesimal amount.

- When the gain is increased further, the poles are real and the symmetry with respect to the real axis is broken. However, we can infer from the preceding discussion that the imaginary part is now hyperbolic instead, i.e.

$$\lambda_A = a_0 \pm \|a\|j.$$

Of course, it is possible to project these points on the real axis, but this obscures the natural symmetry of the root locus branch. In Figure 4-5, we therefore put the hyperbolic part on a third axis.

Let us now return to the exponential function. We can manipulate the definition of $\exp(a)$ as follows:

$$\begin{aligned} \exp(a) &= e^{a_0} \left(\sum_{k=0}^{\infty} \frac{1}{k!} a^k \right) \\ &= e^{a_0} \left[\sum_{k=0}^{\infty} \frac{(a^2)^k}{(2k)!} + \sum_{k=0}^{\infty} \frac{a(a^2)^k}{(2k+1)!} \right]. \end{aligned}$$

Furthermore, if a is not lightlike, we have:

$$\exp(a) = e^{a_0} \left[\sum_{k=0}^{\infty} \frac{\|a\|^{2k} (\hat{a}^2)^k}{(2k)!} + \hat{a} \sum_{k=0}^{\infty} \frac{\|a\|^{2k+1} (\hat{a}^2)^k}{(2k+1)!} \right].$$

Once again, there are three possibilities, depending on the regime of a :

- If a is *timelike*, then the above expression reverts to

$$\begin{aligned} \exp(a) &= e^{a_0} \left[\sum_{k=0}^{\infty} \frac{\|a\|^{2k} (-1)^k}{(2k)!} + \hat{a} \sum_{k=0}^{\infty} \frac{\|a\|^{2k+1} (-1)^k}{(2k+1)!} \right], \\ &= e^{a_0} [\cos(\|a\|) + \hat{a} \sin(\|a\|)]. \end{aligned} \tag{4-9}$$

This is roughly equivalent to the Euler identity for complex numbers: this is not at all surprising, since we found before that \hat{a} can be associated with the imaginary unit if a is timelike.

⁷A common application of dual numbers is automatic differentiation: because higher powers vanish, they can be used to generate first-order polynomial approximations. The unit ‘circle’ for dual numbers consists of two vertical lines crossing the horizontal axis at ± 1 . These lines can again be interpreted as linear approximations of the actual unit circle (or unit hyperbola) associated to (split-)complex numbers. The plane spanned by the j -axis and the real axis is the split-complex plane. The ‘projection’ to the real axis is in this plane a reflection with respect to the light cone (first diagonal).

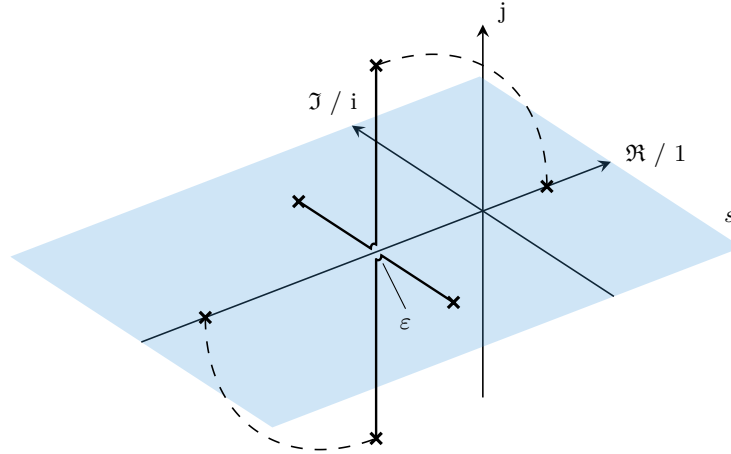


Figure 4-5: Generalized version of a root locus plot in terms of hypercomplex numbers. The traditional root locus is set in the complex s -plane (shown in blue), but we added a third axis for the hyperbolic part of the eigenvalue. When the gain is increased, the initially complex pole pair ventures towards the real axis. If the pole pair is critically damped, both poles are separated from the real axis by an infinitesimal distance of ε . Increasing the gain even more pushes the pole pair into the hyperbolic regime (the associated split-quaternion vector is now spacelike). Observe that in this picture, the symmetry with respect to the real axis is preserved. In the traditional root locus, these points are projected onto the real axis, indicated by the dashed lines.

- Secondly, if \mathbf{a} is *lightlike*, we can simply use the definition of the exponential in its original form: ⁸

$$\begin{aligned} \exp(\mathbf{a}) &= e^{a_0} \sum_{k=0}^{\infty} \frac{\mathbf{a}^k}{k!}, \\ &= e^{a_0} \left[1 + \mathbf{a} + \sum_{k=2}^{\infty} \frac{\mathbf{a}^{k-2} \mathbf{a}^2}{k!} \right], \\ &= e^{a_0} (1 + \mathbf{a}). \end{aligned} \tag{4-10}$$

- Finally, if \mathbf{a} is *spacelike*, we have

$$\begin{aligned} \exp(\mathbf{a}) &= e^{a_0} \left[\sum_{k=0}^{\infty} \frac{\|\mathbf{a}\|^{2k}}{(2k)!} + \hat{\mathbf{a}} \sum_{k=0}^{\infty} \frac{\|\mathbf{a}\|^{2k+1}}{(2k+1)!} \right], \\ &= e^{a_0} [\cosh(\|\mathbf{a}\|) + \hat{\mathbf{a}} \sinh(\|\mathbf{a}\|)]. \end{aligned} \tag{4-11}$$

The relevance of the exponential map lies of course in the fact that the solution of the linear differential equation

$$\frac{d\mathbf{x}}{dt} = A\mathbf{x}$$

⁸We can also use the ‘split’ expression, defining that $0^0 \equiv 1$, a common convention in power series and algebra. Observe that the trigonometric functions associated to the dual numbers (i.e. the lightlike vectors) are then equal to the small-angle approximation for sin and cos. [47, 48]

is equal to [49]

$$\mathbf{x}(t) = \exp(At)\mathbf{x}_0,$$

where the one-parameter group of transformations generated by $\exp(At)$ is referred to as the *flow* of the vector field $A\mathbf{x}$. Hence, for two-dimensional systems, the matrix A can be represented by a split-quaternion, and we have just derived easy and insightful ways to evaluate its exponential:

$$\exp(at) = \begin{cases} e^{a_0 t} [\cos(\|\mathbf{a}\|t) + \hat{\mathbf{a}} \sin(\|\mathbf{a}\|t)] & \mathbf{a} \text{ timelike,} \\ e^{a_0 t} (1 + \|\mathbf{a}\|t) & \mathbf{a} \text{ lightlike,} \\ e^{a_0 t} [\cosh(\|\mathbf{a}\|t) + \hat{\mathbf{a}} \sinh(\|\mathbf{a}\|t)] & \mathbf{a} \text{ spacelike.} \end{cases}$$

Evaluating a matrix exponential by hand usually involves diagonalizing (strictly speaking, finding the Jordan form). The convenience of using split-quaternions instead resides in the fact that they resolve the ambiguity that is naturally present in the eigenvectors of the matrix A ; especially when they are complex. In the next section, the relation between the eigenvectors and the unit vector $\hat{\mathbf{a}}$ are discussed in greater detail. [50]

4-3 Application to mechanical systems

We will now proceed by using a mechanical ‘prototype’ example for our mechanical system: the harmonic oscillator with *two* dampers: one in series and one in parallel. The two dampers are interesting because they completely fill the state transition matrix: as such, this system can represent all the possible cases discussed in the previous section. Furthermore, the two dampers have a very distinctive interpretation within the field of economic engineering.

4-3-1 Equations of motion

The harmonic oscillator with two dampers is shown in Figure 3-7. The equations of motion can be readily derived:

$$\begin{aligned} m\ddot{q}_1 &= -kq - b_p\dot{q}_1 \\ kq &= b_s(\dot{q}_1 - \dot{q}) \end{aligned} \tag{4-12}$$

Due to the presence of the serial damper, the situation is somewhat curious, since there are two positions in the system; one measuring the spring deflection q and the position of the mass q_1 . However, the node connecting the serial damper and the spring has no mass, and therefore no second-order dynamics: as such, the overall order of the system is 2. In accordance with the economic analogy, we will say that position is stored in the spring, but momentum is stored in a mass. Hence, let $p = m\dot{q}_1$ — but $\dot{q} \neq p/m$ in general. The equations of motion then have the matrix form:

$$\begin{pmatrix} \dot{q} \\ \dot{p} \end{pmatrix} = \begin{pmatrix} -\frac{k}{b_s} & \frac{1}{m} \\ -k & -\frac{b_p}{m} \end{pmatrix} \begin{pmatrix} q \\ p \end{pmatrix},$$

or, using the parameters defined in Table 3-1:

$$\begin{pmatrix} \dot{q} \\ \dot{p} \end{pmatrix} = \underbrace{\begin{pmatrix} -\gamma_s & \frac{1}{m} \\ -m\Omega_n^2 & -\gamma_p \end{pmatrix}}_A \begin{pmatrix} q \\ p \end{pmatrix}. \quad (4-13)$$

The nontrivial relation between momentum and the \dot{q} also precludes us from casting this system directly to the Lagrangian formalism, because the vector field is not second-order. A second-order vector field implies that the ‘velocities’ really are the time derivatives of the ‘positions’, (cf. Appendix A for a more formal discussion).

The split-quaternion associated with the A -matrix of the doubly damped system can easily be found using the mapping defined by Equation (4-4). We must, however, be careful when dealing with physical systems, because the entries of the A -matrix are not dimensionless. In a vector space, we associate the units with the basis vectors, not with the components. For example, in a two-dimensional vector space spanned by an axis for apples and an axis for pears, and we wish to represent that someone possesses three apples and four pairs, the *components* of that vector are (3,4), and the *unit vectors* are (1 apple, 1 pear). Along the same line, we must define the units in the A -matrix in the split-quaternion basis elements 1, $\hat{\mathbf{i}}$, $\hat{\mathbf{j}}$, $\hat{\mathbf{k}}$. To do so, we define the reference quantities and m_0, t_0 . The basis elements are then mapped in terms of these reference quantities:

$$\phi(1) = \begin{pmatrix} \frac{1}{t_0} & 0 \\ 0 & \frac{1}{t_0} \end{pmatrix}, \quad \phi(\hat{\mathbf{i}}) = \begin{pmatrix} 0 & \frac{m_0}{t_0^2} \\ -\frac{m_0}{t_0^2} & 0 \end{pmatrix}, \quad \phi(\hat{\mathbf{j}}) = \begin{pmatrix} 0 & \frac{m_0}{t_0^2} \\ \frac{m_0}{t_0^2} & 0 \end{pmatrix}, \quad \phi(\hat{\mathbf{k}}) = \begin{pmatrix} \frac{1}{t_0} & 0 \\ 0 & -\frac{1}{t_0} \end{pmatrix},$$

where, in case we would use SI units, $m_0 = 1 \text{ kg}$ and $t_0 = 1 \text{ s}$. As a result, the split-quaternion associated with the A -matrix given in Equation (4-13) becomes

$$a = -\frac{1}{2}(t_0\gamma_s + t_0\gamma_p) + \frac{1}{2}\left(\frac{m_0}{m} + \frac{m\Omega_n^2 t_0^2}{m_0}\right)\hat{\mathbf{i}} + \frac{1}{2}\left(\frac{m_0}{m} + \frac{m\Omega_n^2 t_0^2}{m_0}\right)\hat{\mathbf{j}} + \frac{1}{2}(t_0\gamma_p - t_0\gamma_s)\hat{\mathbf{k}}. \quad (4-14)$$

Clearly, all the components of the split-quaternion are dimensionless. This really is not too wild of an idea: after all, we are translating the matrix itself, and *not* the two-dimensional vector space that it acts on. The units are inherited from the vector space, so we should only add them when returning from the split-quaternions back to the realm of the matrices.

The preceding argument only explains why we can work around this issue without performing illegal operations, but it does not give a satisfactory answer as to why we would be interested to add numbers that are seemingly incompatible. Indeed, observe that γ_s and γ_p have the same units, whereas $\frac{1}{m}$ and Ω_n^2 do not. So, in which sense can the $\hat{\mathbf{i}}$ and $\hat{\mathbf{j}}$ -components be of any significance? To answer this question, we first note that ‘rescaling of units’ is a linear operation on the vector space given by a diagonal matrix (with nonzero diagonal entries):

$$N = \begin{pmatrix} \nu_1 & 0 \\ 0 & \nu_2 \end{pmatrix} \quad \nu_1, \nu_2 \in \mathbb{R}^*,$$

which form the group isomorphic to $(\mathbb{R}^*)^2$. This transformation of the vector space manifests itself on the A -matrix as: $A' = N^{-1}AN$. It is easy to see that the basis matrices (or vector fields) for ‘1’ and $\hat{\mathbf{k}}$ are invariant under this transformation, while the $\hat{\mathbf{i}}$ and $\hat{\mathbf{j}}$ -matrices are not

(that is, without making use of the reference quantities). A geometric explanation is that the eigenvectors of the identity matrix and the $\hat{\mathbf{k}}$ -matrix point along the axes; and are therefore invariant under rescaling of these axes. As a result of this fact, the $\hat{\mathbf{i}}$ and $\hat{\mathbf{j}}$ components will not transform properly under a unit transformation. It is common practice in physics to rescale the state space of the undamped harmonic oscillator as follows [51, 52]

$$p \mapsto \frac{p}{m} \quad q \mapsto m\Omega q,$$

such that the Hamiltonian reverts to a particularly convenient form. We can see that this is precisely the transformation that kills the $\hat{\mathbf{j}}$ -component of the split-quaternion. This would essentially resolve this ‘unit problem’, because it only arises when we attempt to make the *distinction* between the $\hat{\mathbf{i}}$ and $\hat{\mathbf{j}}$ -component.

In contrast to common practice in physics, we are interested in the full range of geometrical properties that the trajectories in the phase plane can exhibit, including those that are not invariant under the action of the structure group $(\mathbb{R}^*)^2$ that contains the changes of units. Furthermore, many invariants, such as the split-quaternion (vector) norm, scalar part, etc. that we use to draw conclusions about the nature of the system *do* commute with this group action, and are therefore remain valid. It is even possible to effect unit transformations within the split-quaternion transformations by translating the matrix N to the appropriate split-quaternion using the isomorphism. We can indeed observe that the action of $n^{-1}an$ (where $n = \phi^{-1}(n)$) produces a split-quaternion with zero $\hat{\mathbf{j}}$ -component.

As a final argument, we can say that the ‘rescaling of the axes’, while common in physics and mathematically allowed, is of little use for engineers, since they tend to stick to SI units in the first place. The ‘scale of the axes’ is therefore a physical reality. This is why we choose not to discard the $\hat{\mathbf{j}}$ -component through a rescaling.

To conclude, it is not so much the case that unit transformations are not allowed in the split-quaternion space, but the question as to what the units of the $\hat{\mathbf{j}}$ -components are is moot. Unfortunately, the notation in Equation (4-14) is rather obfuscating. Hence, we take the freedom to choose $m_0 = 1(\text{kg})$ and $t_0 = 1(\text{s})$, and write the split-quaternion as follows:

$$a = -\frac{1}{2}(\gamma_s + \gamma_p) + \frac{1}{2}\left(\frac{1}{m} + m\Omega_n^2\right)\hat{\mathbf{i}} + \frac{1}{2}\left(\frac{1}{m} + m\Omega_n^2\right)\hat{\mathbf{j}} + \frac{1}{2}(\gamma_p - \gamma_s)\hat{\mathbf{k}}. \quad (4-15)$$

This of course requires the implicit understanding that all the components are dimensionless, and that we are not just adding apples and pears.

4-3-2 Eigenvalues

Underdamped, overdamped critically damped.

4-3-3 Eigenvector geometry in $\text{SO}(3, \mathbb{R})$

We have learned in Section 4-1-2 that the eigenvalues of a 2×2 -matrix can be expressed in terms of the scalar part and vector norm of the associated split-quaternion. Once we have removed the scalar part and normalized the vector part with its norm (if admissible), we are left with the unit vector part of the split-quaternion. Hence, this two-dimensional

object contains the remaining information present in the matrix: the eigenvectors. The great advantage of split-quaternions is that the unit vector is entirely unambiguous, which is not the case for eigenvectors, for they represent only a direction, while the length of the eigenvector is arbitrary. The unit vector part of the split-quaternion encodes this information in a *single two-dimensional object*.

As mentioned in Section 4-1-1, the split-quaternion vectors live in the Lorentzian three-space $\mathbb{R}^{1,2}$. The *unit vectors* in this space live in a particular subspace, the Lorentzian equivalent of the unit sphere in this space. Due to the indefiniteness of the Lorentz norm, this subspace is disconnected: it consists out of three connected parts (shown in Figure 4-6):

- The *one-sheet hyperboloid*, which contains all the *spacelike* unit vectors (overdamped systems).
- The *light cone*, which contains all the *lightlike* vectors (the notion of a unit vector is not well defined in this region) (critically damped systems).
- The *two-sheet hyperboloid*; which contains all the *timelike* unit vectors (underdamped systems).

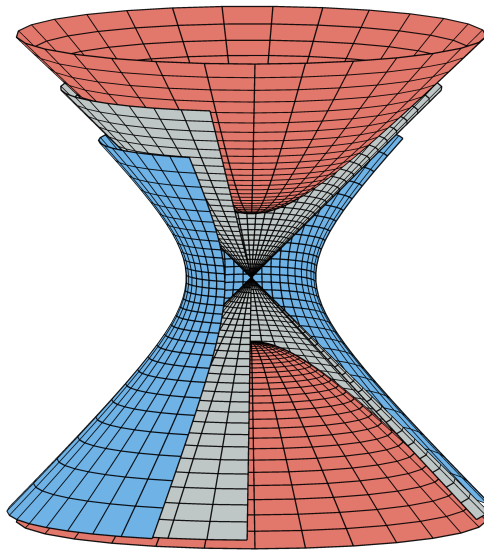


Figure 4-6: The disconnected ‘unit sphere’ in the Lorentzian 3-space. The blue surface is the one-sheet hyperboloid, containing all the spacelike unit vectors; the gray sheet is the light cone, that contains all the lightlike ‘null’ vectors with zero norm. Finally, the red surface is the two-sheet hyperboloid, which is the space of all timelike unit vectors.

Given the regime of the mechanical systems, the eigenvectors of the state transition matrix determine the particular shape of the trajectories in the phase plane. We distinguish three types of shapes:

- ① Saddle point: two directions
- ② Stable line: two direction (?)

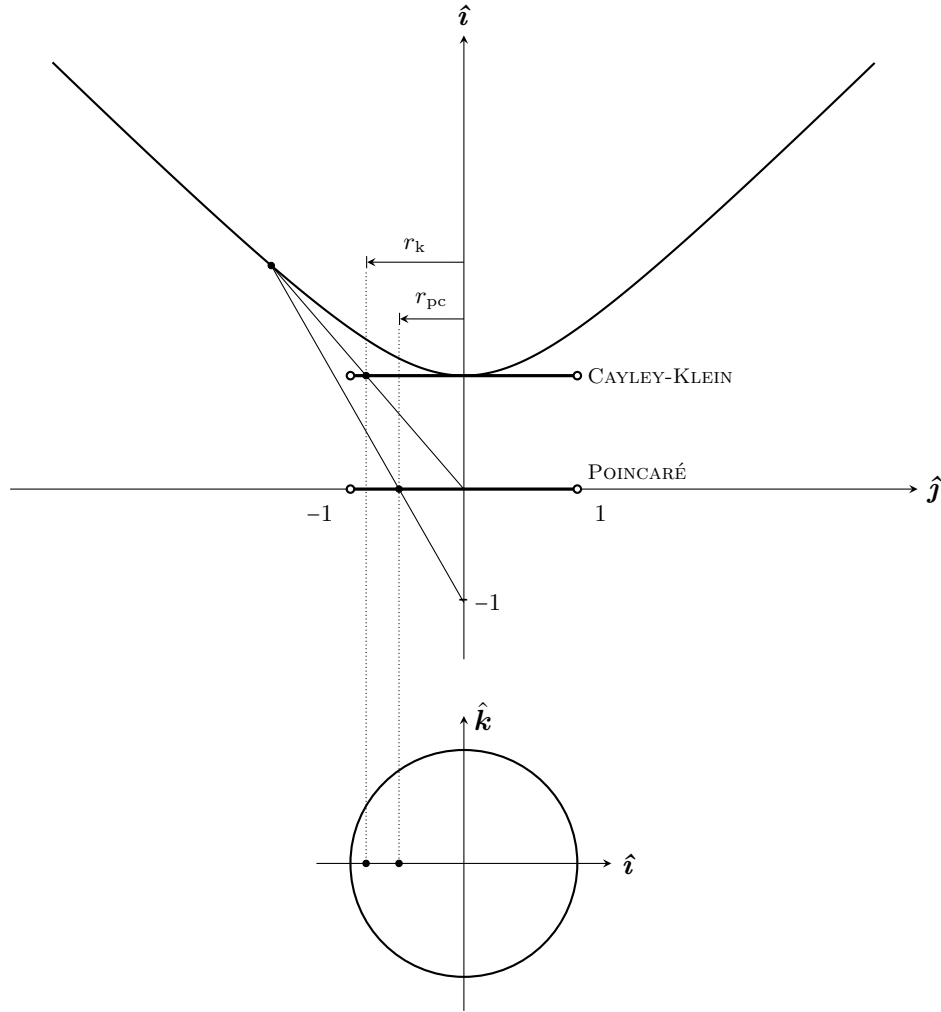


Figure 4-7: Illustration of the projection on the Poincaré disk and the Cayley-Klein disk.

- ③ Pure translation: translation direction?
- ④ Node: two directions
- ⑥ A center/spiral, which has elliptic trajectories. These also include the spiral nodes, since the scalar part (contraction) is not part of the vector. We can characterize the shape of the elliptic trajectories by the *eccentricity* and their *tilt* (i.e. the rotation of the major axes of the ellipse with respect to the phase plane axes).

Compute real eigenvectors by substituting the action of multiplying with a vector *in* the split-quaternion and solving appropriately.

Underdamped systems

TODO

Master figure with multiple trajectories and their respective locations on the poincaré disk, with poincaré disk as map

4-4 Notes

! orthogonal refers to ‘regular’ orthogonal, Lorentz-orthogonal makes the distinction.

Motivation: \mathbf{u} seems to be ‘aligned’ with major direction of the elliptic trajectory in the Lorentz-orthogonal subspace, generated by the action of its cross-product. Show this formally by making use of the eigenvectors.

The basis vectors $\{\mathbf{e}_2, \mathbf{e}_3\}$, where \mathbf{e}_2 is the orthogonal projection of the vector $\mathbf{e}_1 = \hat{\mathbf{u}}$ on its Lorentz-orthogonal subspace, and $\mathbf{e}_3 \triangleq \mathbf{e}_1 \times_L \mathbf{e}_2$, form the real and imaginary parts of two of the eigenvectors of the matrix \mathbf{U}_{\times_L} .

Because the basis vectors \mathbf{e}_2 and \mathbf{e}_3 are also orthogonal in the Euclidean sense, the

Proof. Let $\hat{\mathbf{u}} = u_1 \hat{\mathbf{i}} + u_2 \hat{\mathbf{j}} + u_3 \hat{\mathbf{k}}$. A normal vector to the Lorentz-orthogonal subspace is $\hat{\mathbf{n}} = u_1 \hat{\mathbf{i}} - u_2 \hat{\mathbf{j}} - u_3 \hat{\mathbf{k}}$. Then, the basis vectors are

$$\begin{aligned} \mathbf{e}_2 &= \hat{\mathbf{u}} - \frac{\langle \hat{\mathbf{u}}, \hat{\mathbf{n}} \rangle}{\langle \hat{\mathbf{n}}, \hat{\mathbf{n}} \rangle} \hat{\mathbf{n}} \\ \mathbf{e}_3 &= \hat{\mathbf{u}} \times_L \mathbf{e}_2 = -\frac{\langle \hat{\mathbf{u}}, \hat{\mathbf{n}} \rangle}{\langle \hat{\mathbf{n}}, \hat{\mathbf{n}} \rangle} (\hat{\mathbf{u}} \times_L \hat{\mathbf{n}}), \end{aligned} \tag{4-16}$$

because the Lorentz-cross product distributes over addition and $\hat{\mathbf{u}} \times_L \hat{\mathbf{u}} = \mathbf{0}$. The proposition above claims that $\mathbf{e}_2 + i\mathbf{e}_3$ is an eigenvector of the matrix \mathbf{U}_{\times_L} . Hence, it must be the case that $\mathbf{U}_{\times_L}(\mathbf{e}_2 + i\mathbf{e}_3) = \lambda(\mathbf{e}_2 + i\mathbf{e}_3)$, where λ is then an eigenvalue of the matrix. This can be verified by replacing the action of \mathbf{U}_{\times_L} with the cross product. Plugging in the definition and exploiting the linearity of the Lorentz cross-product, we obtain:

$$\begin{aligned} \hat{\mathbf{u}} \times_L (\mathbf{e}_2 + i\mathbf{e}_3) &= \hat{\mathbf{u}} \times_L \mathbf{e}_2 + i(\hat{\mathbf{u}} \times_L \mathbf{e}_3) \\ &= \mathbf{e}_3 + (\hat{\mathbf{u}} \times_L \mathbf{e}_3)i \\ &= \mathbf{e}_3 + (\hat{\mathbf{u}} \times_L (\hat{\mathbf{u}} \times_L \mathbf{e}_2))i \\ &= \mathbf{e}_3 - \frac{\langle \hat{\mathbf{u}}, \hat{\mathbf{n}} \rangle}{\langle \hat{\mathbf{n}}, \hat{\mathbf{n}} \rangle} (\hat{\mathbf{u}} \times_L (\hat{\mathbf{u}} \times_L \hat{\mathbf{n}}))i. \end{aligned}$$

The triple cross-product expansion, or ‘Lagrange formula’, relates the regular cross product to the corresponding dot product:

$$\mathbf{a} \times (\mathbf{b} \times \mathbf{c}) = \mathbf{b} \langle \mathbf{c}, \mathbf{a} \rangle - \mathbf{c} \langle \mathbf{a}, \mathbf{b} \rangle.$$

This well-known identity generalizes (easily verified) to the Lorentzian counterpart of the cross- and inner products:

$$\mathbf{a} \times_{\text{L}} (\mathbf{b} \times_{\text{L}} \mathbf{c}) = \mathbf{b} \langle \mathbf{c}, \mathbf{a} \rangle_{\text{L}} - \mathbf{c} \langle \mathbf{a}, \mathbf{b} \rangle_{\text{L}}.$$

Using the Lagrange formula, the above expression becomes

$$\begin{aligned} & \mathbf{e}_3 - \frac{\langle \hat{\mathbf{u}}, \hat{\mathbf{n}} \rangle}{\langle \hat{\mathbf{n}}, \hat{\mathbf{n}} \rangle} (\hat{\mathbf{u}} \langle \hat{\mathbf{u}}, \hat{\mathbf{n}} \rangle_{\text{L}} - \hat{\mathbf{n}} \langle \hat{\mathbf{u}}, \hat{\mathbf{u}} \rangle_{\text{L}}) \mathbf{i} \\ &= \mathbf{e}_3 - \left(\hat{\mathbf{u}} \frac{\langle \hat{\mathbf{u}}, \hat{\mathbf{n}} \rangle_{\text{L}} \langle \hat{\mathbf{u}}, \hat{\mathbf{n}} \rangle}{\langle \hat{\mathbf{n}}, \hat{\mathbf{n}} \rangle} - \hat{\mathbf{n}} \frac{\langle \hat{\mathbf{u}}, \hat{\mathbf{n}} \rangle}{\langle \hat{\mathbf{n}}, \hat{\mathbf{n}} \rangle} \right) \mathbf{i} \\ &= \mathbf{e}_3 - \left(\hat{\mathbf{u}} - \hat{\mathbf{n}} \frac{\langle \hat{\mathbf{u}}, \hat{\mathbf{n}} \rangle}{\langle \hat{\mathbf{n}}, \hat{\mathbf{n}} \rangle} \right) \mathbf{i} \\ &= \mathbf{e}_3 - \mathbf{e}_2 \mathbf{i}. \end{aligned}$$

The latter is the scalar multiple of the vector $\mathbf{e}_2 + \mathbf{e}_3$ by $-\mathbf{i}$ - hence, this is indeed an eigenvector of the corresponding matrix. ■

Because \mathbf{e}_2 and \mathbf{e}_3 are also orthogonal in the normal sense, they are aligned with the major axes of the elliptic trajectories generated by the cross product. Hence, they can be used to find a basis of the invariant subspace which makes the trajectories identical to those in the phase plane.

4-4-1 Relation with complex Hamiltonians

Chapter 5

Conclusion

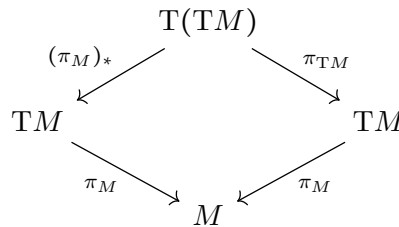
Appendix A

Symplectic geometry in Analytical Mechanics

A-1 Lagrangian mechanics

Just like the cotangent bundle, the tangent bundle admits a canonical structure, which is called the *vertical endomorphism*. Its construction is slightly more convoluted than the canonical symplectic structure of the cotangent bundle, but nevertheless essential for a proper geometric interpretation of Lagrangian mechanics.

The vertical endomorphism The *double tangent bundle* is the tangent bundle to TM , denoted by $T(TM)$. This space has not one but two canonical vector bundle structures, defined by projection maps from $T(TM) \rightarrow TM$. First, there is the trivial projection π_{TM} that ‘forgets’ about the tangent elements to TM . Secondly, there is $(\pi_M)_*$ the pushforward (tangent map) of the projection map $\pi_M : TM \rightarrow M$. [3]



Vectors on the tangent bundle TM (they live in $T(TM)$) are called vertical if they vanish under the action of $(\pi_M)_*$. These vectors point entirely in the ‘direction’ of the fiber: in the Lagrangian formalism, they reflect a pure change in velocity, and no change in the generalized

position. The *vertical lift* Ψ maps a vector on M to a vertical vector on TM . [53]

$$\begin{aligned} \Psi_v : T_q M &\rightarrow T_v(T_q M) : \\ \Psi_v(\mathbf{w}) f &= \left. \frac{d}{dt} f(\mathbf{v} + t\mathbf{w}) \right|_{t=0} \quad q \in M, \mathbf{v}, \mathbf{w} \in T_q M, f \in C^\infty(TM). \end{aligned} \quad (\text{A-1})$$

In components, the effect of the vertical lift is as follows:

$$\Psi_v : \mathbf{w} = w_i \frac{\partial}{\partial q_i} \Big|_q \mapsto \Psi_v(\mathbf{w}) = w_i \frac{\partial}{\partial v_i} \Big|_{(q,v)}.$$

The vertical lift can also lift entire sections of TM by simply applying the vertical lift point-wise.

Using the concept of the vertical lift, we can define the *vertical isomorphism* S from the double tangent bundle to itself, first by projecting with $(\pi_M)_*$ and then lifting again:

$$S : T(TM) \rightarrow T(TM) : S(q, \mathbf{v}) u = (\Psi_v \circ (\pi_M)_*) u \quad u \in T_{(q,v)} TM.$$

The action of S can also be stated in the form of the following diagram:

$$\begin{array}{ccc} T(TM) & \xrightarrow{S} & T(TM) \\ (\pi_M)_* \downarrow & & \uparrow \Psi \\ TM & \xrightarrow{\text{id}_{TM}} & TM \end{array}.$$

The action of the vertical endomorphism on the chart-induced basis is:

$$S : \frac{\partial}{\partial q_i} \Big|_{(q,v)} \mapsto \frac{\partial}{\partial v_i} \Big|_{(q,v)} \quad \frac{\partial}{\partial v_i} \Big|_{(q,v)} \mapsto 0.$$

The vertical isomorphism is therefore a tensor of valence $(1, 1)$ — it takes a vector and produces another. Locally, S can be expressed as:

$$S = \frac{\partial}{\partial v_i} \otimes dq_i.$$

with \otimes being the tensor product. [53]

The Lagrangian formalism only applies to second-order vector fields. A second-order vector field is a vector field X such that $(\pi_M \circ X) = \text{id}_{TM}$; i.e. the following diagram commutes: [3]

$$\begin{array}{ccc} & T(TM) & \\ (\pi_M)_* \swarrow & & \nwarrow X \\ TM & \xrightarrow{\text{id}_{TM}} & TM \end{array}.$$

The identity on TM is $\text{id}_{TM} : (q, \mathbf{v}) \mapsto (q, \mathbf{v})$. Therefore, for a vector field X to be second order, we should have that the component in $\frac{\partial}{\partial q_i}$ that is picked out by $(\pi_M)_*$ should be equal to v_i ; for example

$$X = \sum_{i=1}^n \left[v_i \frac{\partial}{\partial q_i} + F_i \frac{\partial}{\partial v_i} \right].$$

The corresponding differential equations are

$$\frac{dq_i}{dt} = v_i \quad \frac{dv_i}{dt} = F_i,$$

which means that the second-order vector field coincides with the notion of a 'second-order differential equation' in q_i .

The Euler-Lagrange equations With the infrastructure set up in the preceding paragraph, we can now define the precise geometric setting of Lagrangian mechanics. Given a Lagrangian function $L \in C^\infty(TM)$, define the *Lagrange 1-form*¹

$$\vartheta_L \equiv dL \circ S = \sum_{j=1}^n \frac{\partial L}{\partial v^j} dq^j. \quad (\text{A-2})$$

Observe that the Lagrange 1-form is also equal to the pullback of the Liouville form under the Legendre transformation: $\vartheta_L = (\mathbb{F}L)^*\vartheta$. [3] Secondly, we define the *Lagrange 2-form* as: [3, 53]

$$\omega_L \equiv -d\vartheta_L = \frac{\partial^2 L}{\partial v^i \partial v^j} dq^j \wedge dv^i + \frac{\partial^2 L}{\partial q^i \partial v^j} dq^j \wedge dq^i. \quad (\text{A-3})$$

Because the exterior derivative and the pullback commute, the Lagrange 2-form is equal to the pullback of the symplectic 2-form under the Legendre transform. If the rank of the Hessian $\frac{\partial^2 L}{\partial v^i \partial v^j}$ is full (and constant), then ω_L is nondegenerate and therefore defines a symplectic structure on TM . However, observe that whether ω_L is symplectic or not depends on the nature of the Lagrangian, while the symplectic structure in the Hamiltonian setting is canonically derived from the cotangent bundle itself — there is no need for the Hamiltonian to be regular.

The final ingredient for the Euler-Lagrange equations is the *energy function*

$$E \equiv Z(L) - L,$$

where $Z = \sum v^i \frac{\partial}{\partial v^i}$ is the Liouville vector field on TM .

The *Lagrangian vector field* X_L is then the unique vector field that satisfies the equation: [7]

$$X_L \lrcorner \omega_L = dE, \quad (\text{A-4})$$

In components, the right hand side of this equation is:

$$\begin{aligned} dE &= \sum_{i,j} \left(\frac{\partial^2 L}{\partial v_j \partial q_i} v_j dq_i + \frac{\partial^2 L}{\partial v_j \partial v_i} v_j dv_i + \frac{\partial L}{\partial v_j} dv_j \right) - dL, \\ dE &= \sum_{i,j} \left(\frac{\partial^2 L}{\partial v_j \partial q_i} v_j dq_i + \frac{\partial^2 L}{\partial v_j \partial v_i} v_j dv_i - \frac{\partial L}{\partial q_j} dq_j \right). \end{aligned} \quad (\text{A-5})$$

¹Cariñena [53] calls ϑ the Euler-Poincaré 1-form.

Let $X_L = \sum_i \left(A_i \frac{\partial}{\partial q_i} + B_i \frac{\partial}{\partial v_i} \right)$; the left hand side can then be written as follows:

$$X_L \lrcorner \omega_L = - \sum_{i,j} A_i \frac{\partial^2 L}{\partial q_i \partial v_j} dq_j + \sum_{i,j} A_j \frac{\partial^2 L}{\partial q_i \partial v_j} dq_i - \sum_{i,j} B_i \frac{\partial^2 L}{\partial v_i \partial v_j} dq_j + \sum_{i,j} A_j \frac{\partial^2 L}{\partial v_i \partial v_j} dv_i. \quad (\text{A-6})$$

Comparing this expression with Equation (A-5), it is immediately clear that

$$A_j \frac{\partial^2 L}{\partial v_i \partial v_j} = v_j \frac{\partial^2 L}{\partial v_i \partial v_j}.$$

We therefore have that $A_j = v_j$, but *only* if the Hessian of L with respect to the velocities is nonsingular. If this is indeed the case (i.e. L is regular), and the condition implies that the vector field X_L is second-order. We can use this knowledge to obtain a second condition (since the terms in dq_i cancel):

$$\sum_i B_i \frac{\partial^2 L}{\partial v_i \partial v_j} = \frac{\partial L}{\partial q_j} - \sum_i v_i \frac{\partial^2 L}{\partial q_i \partial v_j}.$$

The Hessian of L in the velocities $M_{ij} = \frac{\partial^2 L}{\partial v_i \partial v_j}$ is also called the mass matrix of the system. We have already assumed that this matrix is invertible (i.e. L is regular). As such, we have that

$$\sum_i \frac{\partial^2 L}{\partial v_i \partial v_j} \frac{d^2 q_j}{dt^2} + \sum_i \frac{\partial^2 L}{\partial q_i \partial v_j} \frac{dq_i}{dt} = \frac{\partial L}{\partial q_j},$$

or equivalently

$$\frac{d}{dt} \left(\frac{\partial L}{\partial v_j} \right) - \frac{\partial L}{\partial q_j} = 0,$$

which is the traditional form of the Euler-Lagrange equations.

Provided that X_L is a second-order vector field, the equation Equation (A-4) is equivalent to the following statement:

$$\mathcal{L}_{X_L} \vartheta_L = dL. \quad (\text{A-7})$$

The equivalence is easily shown using the Cartan formula:

$$\mathcal{L}_{X_L} \vartheta_L = dL$$

$$d(X_L \lrcorner \vartheta_L) + X_L \lrcorner d\vartheta_L = dL$$

$$d(X_L \lrcorner \vartheta_L) - X_L \lrcorner \omega_L = dL$$

The fact that X_L is second-order implies that $X_L \lrcorner \vartheta_L = Z(L)$. Therefore

$$d(Z(L)) - X_L \lrcorner \omega_L = dL$$

$$X_L \lrcorner \omega_L = dZ(L) - L$$

$$X_L \lrcorner \omega_L = dE.$$

Lagrangians are not unique: from Equation (A-4) we can deduce that the addition of a closed 1-form (as a map from $TM \rightarrow \mathbb{R}$) to the Lagrangian will not alter the Euler-Lagrange equations. The closed 1-forms on M therefore constitute the *gauge group* of Lagrangian mechanics. An equivalent statement is that the Euler-Lagrange equations remain invariant if a total derivative is added to the Lagrangian function. [3]

Appendix B

Contact geometry

This appendix provides a short introduction to the basic concepts of contact geometry that are relevant in this thesis, particularly Chapter 3.

B-1 Contact structures

A *contact element* on a manifold M is a point $m \in M$ combined with a tangent hyperplane $\xi_m \subset T_m M$ (a subspace of the tangent space with codimension 1). The term ‘contact’ refers to the intuitive notion that if two submanifolds ‘touch’, they share a contact element: they are *in contact* (which is a slightly weaker condition than tangency). [1] For example, contact elements to a two-dimensional manifold are simply lines through the origin in the tangent space, contact elements on a three-dimensional manifold are planes through the origin, etc.

A *contact manifold* is a manifold M (of dimension $2n + 1$) with a *contact structure*, which is a smooth field (or distribution) of contact elements on M . Locally, any contact element determines a 1-form α (up to multiplication by a nonzero scalar) whose kernel constitutes the tangent hyperplane distribution, i.e.

$$\xi_m = \ker \alpha_m \tag{B-1}$$

This α is called the (local) *contact form*, and it acts like a ‘normal (co-)vector’ to the hyperplane. For the field hyperplanes to be a contact structure, it must satisfy a nondegeneracy condition: it should be *nonintegrable*. This can be expressed as the Frobenius condition for nonintegrability: [1, 2, 3]

$$\alpha \wedge (d\alpha)^n \neq 0,$$

where integrable distributions would have this expression vanish everywhere. Roughly equivalent statements are that (i) one cannot find foliations of M such that ξ is everywhere tangent to it, or (ii) that $d\alpha|_\xi$ is a *symplectic form*. In this treatment, all contact forms are assumed to be global, which is the case if the quotient TM/ξ is a trivial line bundle, i.e. the orientation is preserved across the entire manifold [5].

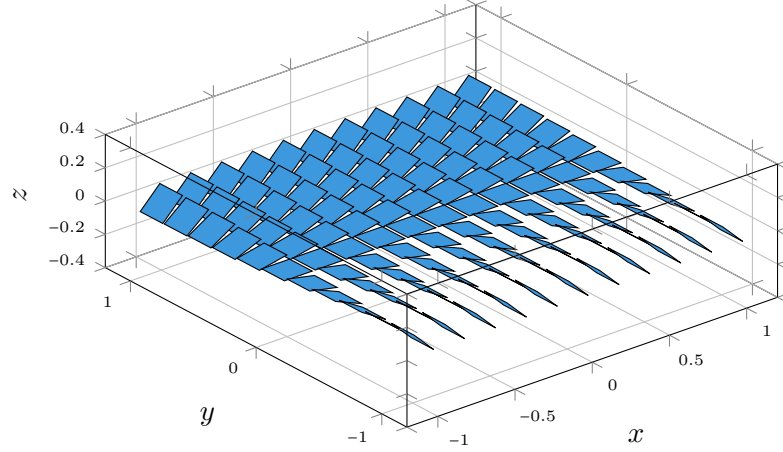


Figure B-1: The standard contact structure on \mathbb{R}^3 , given by the contact form $dz - y dx$; the hyperplanes tilt more in the increasing y -direction.

The *Darboux theorem* for contact manifolds states that it is always possible to find coordinates z, x_i, y_i such that locally, the contact form is equal to

$$dz - \sum y_i dx_i,$$

which is also called the standard or natural contact structure. The standard contact structure on \mathbb{R}^3 is illustrated in Figure B-1. Finally, it is clear that the contact form singles out a ‘special direction’ in the tangent space at every point of the manifold. This direction is given by the unique *Reeb vector field*,

$$R_\alpha \in \mathcal{X}(M) : \quad R_\alpha \lrcorner d\alpha = 0 \quad \text{and} \quad R_\alpha \lrcorner \alpha = 1. \quad (\text{B-2})$$

The special direction identified by the Reeb vector field is referred to as the *vertical* direction. Likewise, vector field components in the direction of the Reeb vector field are vertical. A vector field with no vertical component is called *horizontal*.

B-2 The manifold of contact elements

A contact manifold is a manifold with a contact structure. One can, however, associate a *canonical* $(2n - 1)$ -dimensional contact manifold to *any* n -dimensional manifold Q , just like one can always find a canonical symplectic structure on T^*Q . Roughly speaking, this attaches a fiber containing all possible contact elements to every point of the manifold Q . As it turns out, this ‘manifold of contact elements’ has a natural contact structure.

The *manifold of contact elements* of an n -dimensional manifold is [1]

$$CQ = \{(q, \xi_q) \mid q \in Q \text{ and } \xi_q \text{ a hyperplane on } T_q Q\}.$$

This manifold CQ has dimension $2n - 1$. It is clear that C has a natural bundle structure, i.e. $C \xrightarrow{\pi} Q$ where the bundle projection ‘forgets’ the contact element, that is

$$\pi : CQ \rightarrow Q : (q, \xi_q) \mapsto q.$$

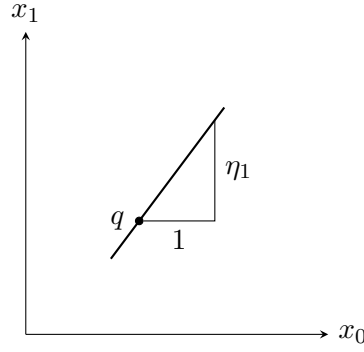


Figure B-2: A point in the manifold of contact elements on $Q = \mathbb{R}^2$. A coordinate system for CQ consists of (x_0, x_1) to indicate a point on Q , and projective coordinates $[\eta_0 : \eta_1]$, which denote the contact element at that point. Without loss of generalization, one can choose $\eta_0 = 1$, and the remaining coordinate η_1 covers all but one points in the projective space. A potential confusion rests in this two-dimensional example, since both the ‘hyperplane’ and the equivalence class of 1-forms are both lines in the tangent and cotangent space respectively. This is not the case for higher-dimensions, for which $n - 1 \neq 1$.

There is a convenient way to characterize this manifold of contact elements, for it is isomorphic to the *projectivization of the cotangent bundle* to Q , denoted by $\mathbb{P}T^*Q$. This projectivization can be defined in terms of an equivalence relation between two nonzero elements in the cotangent bundle at every point in the manifold:

$$\boldsymbol{\eta}, \boldsymbol{\chi} \in T_q^*Q \setminus \{\mathbf{0}\} : \quad (q, \boldsymbol{\eta}) \sim (q, \boldsymbol{\chi}) \Leftrightarrow \boldsymbol{\eta} = \lambda \boldsymbol{\chi}, \quad \lambda \in \mathbb{R}_0, \text{ for all } q \in Q.$$

This equivalence relations identifies all the covectors in the cotangent space that are a nonzero multiple of each other. It is precisely this identification that takes care of the ambiguity in Equation (B-1), in that any nonzero multiple of a 1-form has the same kernel, and therefore gives rise to the same contact structure. $\mathbb{P}T^*Q$ is then the quotient set of T^*Q (without zero section) with respect to the equivalence relation \sim . Visually, the projectivization of an n -dimensional vector space is the space of all *lines* through the origin in that vector space, which has dimension $n - 1$. It can be shown that this space is bundle-isomorphic to the manifold CQ . [1]

As shown in Figure B-2, coordinates of the equivalence class of 1-forms are ‘projective coordinates’, $[\eta_0 : \eta_1 : \dots : \eta_{n-1}]$, where η_i are coordinates for T_q^*Q . The projective coordinates acknowledge the invariance under multiplication by a nonzero number. If one assumes η_0 to be nonzero, the tuple $(1, \eta_1, \dots, \eta_n)$ provides coordinates that cover most of $\mathbb{P}T^*Q$.

Now, it remains to be explained why the ‘manifold of contact elements’ is itself a contact manifold. Indeed, there is a canonical field of hyperplanes *on* CQ , which lifts the hyperplane tangent to Q to a hyperplane tangent to CQ (this is akin to the ‘tautological’ trick played in the symplectic structure of the cotangent bundle). The contact structure distinguishes the curves in CQ that are lifted versions from curves in Q . This is illustrated in Figure B-3. [11] Said otherwise, a tangent vector on CQ lies in the hyperplane defined by the contact structure if its projection down on Q lies in the hyperplane on Q defined by the given point on the CQ .

This contact structure is associated with the 1-form:

$$\alpha = dx_0 + \sum_{i=1}^{n-1} \eta_i dx_i,$$

given that the η_0 is the ‘special’ coordinate which is chosen to be 1.

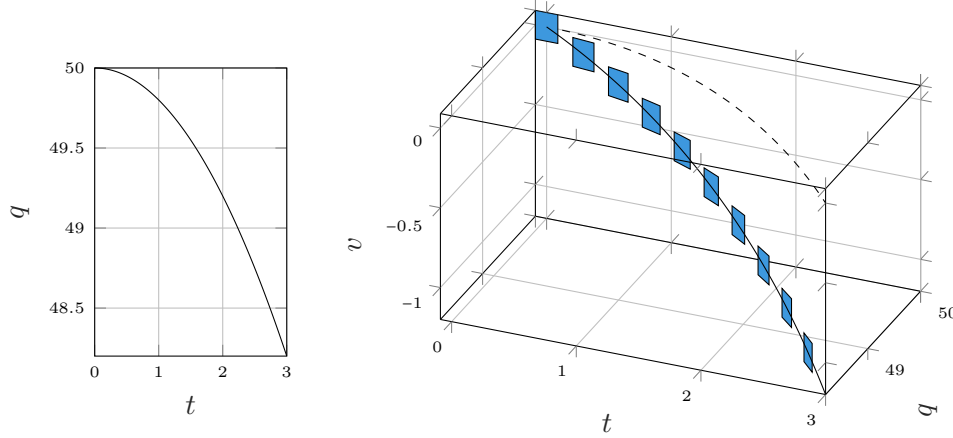


Figure B-3: Intuitive picture of the canonical contact on the manifold of contact elements. In this case, let $(t, q) \in Q$, and let v be a coordinate for the contact (line) element. The standard contact form is then $dq - v dt$. On the left, the curve corresponding to a falling object is shown in Q . When this curve is ‘lifted’ to CQ , the contact structure imposes that it be locally tangent to the contact structure, or that $v = \frac{dq}{dt}$. If the vertical direction is projected down onto the $(q - t)$ -plane ($C(Q) \rightarrow Q$), the hyperplanes defined by the contact structure are line elements tangent to the trajectory, making v the actual velocity of the curve.

B-3 Contact Hamiltonian systems

TODO

Introduction

B-3-1 Contact Hamiltonian vector fields

Just like in the symplectic case, the contact Hamiltonian formalism defines an automorphism between a function on the contact manifold $K \in C^\infty(M)$, and an associated ‘Hamiltonian’ vector field $X_K \in \mathcal{X}(M)$. While the isomorphism is rather straightforward for symplectic manifolds, the contact counterpart is not so perspicuous: this is the prime reason behind the computational advantage of symplectification, as opposed to performing the calculations directly on the contact manifold.

Coordinate-free derivation Given a contact manifold (M, ξ) with contact form α (i.e. $\xi \in \ker \alpha$), the tangent bundle M can be decomposed into two subbundles: [1, 4]

$$TM = \ker \alpha \oplus \ker d\alpha,$$

where \oplus denotes the Whitney sum. The first subbundle is referred to as the *horizontal* bundle, the second as the *vertical* bundle. The vertical subbundle is of rank 1 and its fiber is spanned by the Reeb vector field (cf. Equation (B-2)). As mentioned to in Appendix B-1, *any* vector field $X \in \mathfrak{X}(M)$ may be decomposed accordingly. This decomposition is unique and given by

$$X = \underbrace{(X \lrcorner \alpha) R_\alpha}_{X^{\text{ver}}} + \underbrace{[X - (X \lrcorner \alpha) R_\alpha]}_{X^{\text{hor}}}. \quad (\text{B-3})$$

Observe that indeed $X^{\text{ver}} \in \ker d\alpha$ and $X^{\text{hor}} \in \ker \alpha$. [1, 4, 54]

We now wish to find the relation between the contact Hamiltonian $K \in C^\infty(M)$ and the associated Hamiltonian vector field $X_K \in \mathfrak{X}(M)$. This one-to-one relation is uniquely determined by two conditions. Firstly, we impose that¹

$$K \equiv -X_K \lrcorner \alpha.$$

This condition already provides us with the vertical component of the Hamiltonian vector field, namely

$$X_K^{\text{ver}} = -K R_\alpha.$$

Secondly, the automorphism generated by the Hamiltonian vector field must be a *contact automorphism*: it must preserve the contact structure. This condition is encoded in terms of the Lie derivative:²

$$X_K \text{ is an infinitesimal contact automorphism} \Leftrightarrow \mathcal{L}_{X_K} \alpha = s\alpha,$$

where $s \in C^\infty(M)$. The function s is there because $s\alpha$ and α give rise to the same hyperplane distribution. Using Cartan's 'magic' formula, the Lie derivative can be expanded as follows:

$$\mathcal{L}_{X_K} \alpha = s\alpha$$

$$d(X_K \lrcorner \alpha) + X_K \lrcorner d\alpha = s\alpha$$

$$-dK + X_K \lrcorner d\alpha = s\alpha$$

Contracting both sides with the Reeb vector field yields:

$$R_\alpha \lrcorner (-dK + X_K \lrcorner d\alpha) = R_\alpha \lrcorner (s\alpha)$$

$$-R_\alpha \lrcorner dK + R_\alpha \lrcorner X_K \lrcorner d\alpha = s R_\alpha \lrcorner \alpha$$

$$-R_\alpha \lrcorner dK - X_K \lrcorner R_\alpha \lrcorner d\alpha = s.$$

Hence, we have $s = -R_\alpha \lrcorner dK$. Because the vertical component of X_K is spanned by the Reeb vector field, its contraction with $d\alpha$ vanishes. As a result, we can rewrite the previous expression in terms of the *horizontal* component of X_K :

$$X_K \lrcorner d\alpha = X_K^{\text{hor}} \lrcorner d\alpha = [dK - (R_\alpha \lrcorner dK)\alpha], \quad (\text{B-4})$$

¹This is the sign convention observed by Bravetti et al. [30] en van der Schaft [22], as opposed to Libermann and Marle [4].

²Terminology differs somewhat in literature on this point: some authors, such as de León and Lainz [54] only refer to contactomorphisms as the special case where $g = 0$; while the more general case is called *conformal* contactomorphisms.

We must therefore recover X_K^{hor} from the above expression. Define the mapping

$$\alpha^{\flat} : TM \rightarrow T^*M : X \mapsto X \lrcorner d\alpha,$$

when restricted to the space of horizontal vector fields, this mapping is an isomorphism onto the ‘semi-basic’ forms³. Define the inverse mapping of α^{\flat} by α^{\sharp} , such that

$$X_K^{\text{hor}} = \alpha^{\sharp}(dK - (R_{\alpha} \lrcorner dK) \alpha).$$

As such, the Hamiltonian vector field associated to the contact Hamiltonian K is

$$X_K = KR_{\alpha} + \alpha^{\sharp}(dK - (R_{\alpha} \lrcorner dK) \alpha). \quad (\text{B-5})$$

Coordinate expression Given the contact manifold (M, ξ) with contact form

$$dq_0 - \sum_{i=1}^n p_i dq_i,$$

and define the contact Hamiltonian $K = K(q_0, q_1, \dots, q_n, p_1, \dots, p_n)$. The vertical component of the Hamiltonian vector field is straightforward (cf. Equation (B-2)):

$$X_K^{\text{ver}} = -K \frac{\partial}{\partial q_0}.$$

For the horizontal component, first evaluate the right hand side of Equation (B-4) in coordinates:

$$X_K^{\text{hor}} \lrcorner d\alpha = \sum_{i=1}^n \left(\frac{\partial K}{\partial q_i} + p_i \frac{\partial K}{\partial q_0} \right) dq_i + \frac{\partial K}{\partial p_i} dp_i.$$

In terms of the basis vectors, the mapping α^{\flat} is

$$\frac{\partial}{\partial q_i} \mapsto dp_i \quad \frac{\partial}{\partial p_i} \mapsto -dq_i \quad \frac{\partial}{\partial q_0} \mapsto 0 \quad i = 1, \dots, n.$$

The inverse transformation is slightly ambiguous at first sight, since any $\frac{\partial}{\partial q_0}$ cannot be recovered directly from the ‘forward’ mapping. However, we know that α^{\sharp} must produce a horizontal vector field. Therefore, first perform the inverse mapping in the q_i, p_i -components to obtain

$$-\sum_{i=1}^n \left(\frac{\partial K}{\partial q_i} + p_i \frac{\partial K}{\partial q_0} \right) \frac{\partial}{\partial p_i} + \sum_{i=1}^n \frac{\partial K}{\partial p_i} \frac{\partial}{\partial q_i}.$$

Contracting this expression with α produces $-\sum_{i=1}^n p_i \frac{\partial K}{\partial p_i}$. Hence, we can use this knowledge to find the actual horizontal component:

$$X_K^{\text{hor}} = \sum_{i=1}^n p \frac{\partial K}{\partial p_i} \frac{\partial}{\partial q_0} - \sum_{i=1}^n \left(\frac{\partial K}{\partial q_i} + p_i \frac{\partial K}{\partial q_0} \right) \frac{\partial}{\partial p_i} + \sum_{i=1}^n \frac{\partial K}{\partial p_i} \frac{\partial}{\partial q_i}.$$

³Semi-basic forms are forms that vanish when contracted with a vertical vector field. [4]

As such, the coordinate expression of Equation (B-5) is

$$X_K = \left(\sum_{i=1}^n p_i \frac{\partial K}{\partial p_i} - K \right) \frac{\partial}{\partial q_0} - \sum_{i=1}^n \left(\frac{\partial K}{\partial q_i} + p_i \frac{\partial K}{\partial q_0} \right) \frac{\partial}{\partial p_i} + \sum_{i=1}^n \frac{\partial K}{\partial p_i} \frac{\partial}{\partial q_i} \quad (\text{B-6})$$

Furthermore, we have

$$\mathfrak{L}_{X_K} \alpha = -\frac{\partial K}{\partial q_0} \alpha,$$

and

$$\mathfrak{L}_{X_K} K = -K \frac{\partial K}{\partial q_0}.$$

B-3-2 Jacobi brackets

Just like the Poisson brackets define a Poisson algebra of the smooth functions on a symplectic manifold, there is a bracket operation on contact manifolds that serves (about) the same purpose. These brackets do not define a Poisson structure, but rather a *Jacobi structure*, which is a more general notion that includes the Poisson structure as a particular instance. In this treatment we will only focus on the associated *Jacobi bracket* for contact Hamiltonian systems. For more details regarding Jacobi manifolds, the reader is referred to [4, chap. V] and [54].

For two smooth functions $f, g \in C^\infty(M)$, and M a contact manifold with contact form α , the *Jacobi bracket* is defined as

$$\{f, g\} : C^\infty(M) \times C^\infty(M) \rightarrow C^\infty(M) : \{f, g\} = -[X_f, X_g] \lrcorner \alpha, \quad (\text{B-7})$$

where $X_f, X_g \in \mathfrak{X}(M)$ are the contact Hamiltonian vector fields of f and g respectively, and $[\cdot, \cdot]$ is the Lie bracket (i.e. the commutator of vector fields). Equivalent expressions for the Jacobi bracket are: [4]

$$\begin{aligned} \{f, g\} &= -X_f \lrcorner dg + g(R_\alpha \lrcorner df) \\ &= X_g \lrcorner df - f(R_\alpha \lrcorner dg) \\ &= -d\alpha(X_f, X_g) - f(R_\alpha \lrcorner dg) + g(R_\alpha \lrcorner df). \end{aligned} \quad (\text{B-8})$$

From these expressions, it is also clear that the Jacobi bracket is antisymmetric, i.e. $\{f, g\} = -\{g, f\}$ and $\{f, f\} = 0$. As a time evolution operator (with respect to the Hamiltonian K), we have

$$\frac{df}{dt} = \{f, K\} + f(R_\alpha \lrcorner dK) = \{f, K\} - fs.$$

Using the same coordinates as in Appendix B-3-1, the Jacobi bracket is equal to:

$$\{f, g\} = \left(\sum_{i=1}^n p_i \frac{\partial g}{\partial p_i} - g \right) \frac{\partial f}{\partial q_0} - \left(\sum_{i=1}^n p_i \frac{\partial f}{\partial p_i} - f \right) \frac{\partial g}{\partial q_0} + \sum_{i=1}^n \left(\frac{\partial f}{\partial q_i} \frac{\partial g}{\partial p_i} - \frac{\partial g}{\partial q_i} \frac{\partial f}{\partial p_i} \right).$$

TODO

Check signs of Jacobi bracket, sign convention is again different from Libermann and Marle + mistake?

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Glossary

Economic symbols

\dot{q}	Quantity demanded; quantity supplied; flow of goods
p	Price
q	Quantity; amount of goods

Physical symbols

β	Work 1-form
γ	Damping coefficient
η	Heat 1-form
E	(Mechanical) energy
n_s	Amount of substance
P	Pressure
p	Momentum
q	Position
R_g	Universal gas constant
S	Entropy
T	Temperature
U	Internal energy
V	Volume

Mathematical symbols

α	General contact 1-form
ω	Symplectic 2-form

ϑ	Liouville 1-form
M	Phase space; general manifold
Q	Configuration space
Z	Liouville vector field
\mathbb{R}^n	Real coordinate space of dimension n
\wedge	Wedge (or exterior) product
\lrcorner	Interior product
d	Exterior derivative
\mathcal{L}_X	Lie derivative with respect to the vector field X
\oplus	Whitney sum; direct sum
\times	Cartesian product; cross product (depending on context)
\otimes	Tensor product
$E \xrightarrow{\pi} B$	Bundle with total space E , projection map π and base space B
$T_x M$	Tangent space to the manifold M at the point x
$T_x^* M$	Cotangent space of the manifold M at the point x
TM	Tangent bundle of the manifold M
$T^* M$	Cotangent bundle of the manifold M
$\mathcal{X}(M)$	Set of vector fields (smooth sections of TM) on the manifold M
$C^\infty(M)$	Set of smooth functions on the manifold M
$\Lambda^n(M)$	Set of differential n -forms on the manifold M