

## 第九章

# 哈密顿动力学

## §9.1 哈密顿方程

拉格朗日方程  $\frac{d}{dt} \frac{\partial L}{\partial \dot{q}_\alpha} - \frac{\partial L}{\partial q_\alpha} = 0$  ,  $(\alpha=1, 2, \dots, s)$  二阶微分方程

在数学上为了处理问题的方便, 往往将一个二阶微分方程化为两个一阶微分方程从而在相空间里讨论问题 ( 举例... ) .

对于拉格朗日方程, 我们也希望将  $s$  个二阶微分方程化为  $2s$  个一阶微分方程, 即形如

$$\dot{q}_\alpha = f_\alpha(q_\beta, X_\beta, t), \quad \dot{X}_\alpha = g_\alpha(q_\beta, X_\beta, t), \quad (\alpha=1, 2, \dots, s)$$

根据拉格朗日方程, 我们最简单的做法是取  $X_\alpha = \frac{\partial L}{\partial \dot{q}_\alpha}$

则拉格朗日方程给出  $\dot{X}_\alpha = \frac{\partial L}{\partial q_\alpha}$ , 而  $\dot{q}_\alpha$  可以从  $\downarrow$  反解出来

即可得到  $\dot{q}_\alpha = f_\alpha(q_\beta, X_\beta, t)$ , 再代入  $\downarrow$  得到  $\dot{X}_\alpha = g_\alpha(q_\beta, X_\beta, t)$

于是问题的关键是怎么生成  $f_\alpha$  和  $g_\alpha$ .  $\rightarrow$  这恰好是广义动量  $p_\alpha$ . 以下  $X_\alpha \rightarrow p_\alpha$

- 勒让德变换

考虑两个变量的函数  $\varphi = \varphi(x, y)$ , 令  $u = \frac{\partial \varphi}{\partial x}$ ,  $v = \frac{\partial \varphi}{\partial y}$

函数的微分  $d\varphi = u dx + v dy$

假定  $\frac{\partial u}{\partial x} = \frac{\partial^2 \varphi}{\partial x^2} \neq 0$ , 根据隐含数存在定理, 可从  $\frac{\partial \varphi}{\partial x}$  反解出  $x = x(u, y)$

勒让德变换  $\psi = ux - \varphi = \psi(u, y)$  代入

变换后函数的微分  $d\psi = u dx + x du - d\varphi = x du - v dy$

$$\Rightarrow x = \frac{\partial \psi}{\partial u}, \quad v = -\frac{\partial \psi}{\partial y}$$

可见, 勒让德变换是将变量由  $x, y$  变为  $u, y$ ; 同时将  $\varphi$  变为  $\psi$

思考题: 请证明函数  $\psi(u, y)$  经勒让德变换后变为原来的函数  $\varphi(x, y)$ .

热力学中  $E(S, V)$  到  $F(T, V)$  的变换为勒让德变换.

- 哈密顿方程（又称正则方程）

拉格朗日函数  $L=L(q_\alpha, \dot{q}_\alpha, t)$

微分  $\Rightarrow dL = \sum_\alpha \frac{\partial L}{\partial q_\alpha} dq_\alpha + \sum_\alpha \frac{\partial L}{\partial \dot{q}_\alpha} d\dot{q}_\alpha + \frac{\partial L}{\partial t} dt$

令  $p_\alpha = \frac{\partial L}{\partial \dot{q}_\alpha}$  勒让德变换

$H = \sum_\alpha p_\alpha \dot{q}_\alpha - L = H(q_\alpha, p_\alpha, t)$  哈密顿函数

注：这里通常要求

$$\det \left[ \frac{\partial p_\alpha}{\partial \dot{q}_\beta} \right] = \det \left[ \frac{\partial^2 L}{\partial \dot{q}_\alpha \partial \dot{q}_\beta} \right] \neq 0$$

力学系统通常满足此条件。

【定理】受理想约束的完整系统运动满足

哈密顿方程

$$\begin{cases} \dot{q}_\alpha = \frac{\partial H}{\partial p_\alpha} \\ \dot{p}_\alpha = -\frac{\partial H}{\partial q_\alpha} \end{cases}$$

证明：  $dH = \sum_\alpha \dot{q}_\alpha dp_\alpha - \sum_\alpha \frac{\partial L}{\partial q_\alpha} dq_\alpha - \frac{\partial L}{\partial t} dt$

$$\frac{d}{dt} \frac{\partial L}{\partial \dot{q}_\alpha} - \frac{\partial L}{\partial q_\alpha} = 0 \Rightarrow \frac{\partial L}{\partial q_\alpha} = \dot{p}_\alpha$$

$$\Rightarrow dH = \sum_\alpha \dot{q}_\alpha dp_\alpha - \sum_\alpha \dot{p}_\alpha dq_\alpha - \frac{\partial L}{\partial t} dt \quad (\text{证毕})$$

注：哈密顿方程是  $2s$  个一阶微分方程，可见记为  $\dot{\mathbf{n}} = \begin{bmatrix} 0 & I_s \\ -I_s & 0 \end{bmatrix} \begin{bmatrix} \frac{\partial H}{\partial \mathbf{n}} \end{bmatrix}$

由于其形式简单且对称，故又称之为正则 (canonical) 方程

注：作为副产品， $dH = \sum_{\alpha} \dot{q}_{\alpha} dp_{\alpha} - \sum_{\alpha} \dot{p}_{\alpha} dq_{\alpha} - \frac{\partial L}{\partial t} dt \Rightarrow \frac{\partial H}{\partial t} = -\frac{\partial L}{\partial t}$

【定义】正则变量：广义坐标和广义动量。它们地位相当。

【定义】相空间：广义坐标和广义动量组成  $2s$  维空间。

注：相空间中的一个点（相点）代表系统某一时刻的运动状态。

【定义】相轨迹：从  $q_{\alpha} = q_{\alpha}(t)$  和  $p_{\alpha} = p_{\alpha}(t)$  和消去时间  $t$  得到的方程所对应的曲线。

注：系统的运动总对应于一条相轨迹。

因此：哈密顿函数是在相空间描述系统运动的特征函数。

注：哈密顿函数的重要性已经超出经典力学的范畴。在量子力学中，哈密顿函数对应的哈密顿算符决定微观粒子的运动规律。

正则方程在形式上具有简单对称的特点，是分析力学继拉格朗日方程之后达到的一个新的高度，成为经典物理向近代物理过渡的桥梁。用哈密顿方法研究问题的方式称为哈密顿表述，已成为现代物理学发展的基础和基本语言。

## 用正则方程建立运动微分方程的一般步骤

(1) 判断适用条件—判断自由度—广义坐标。

(2) 惯性系中动能  $T = T(q_\alpha, \dot{q}_\alpha, t) = T_2 + T_1 + T_0$ ,  $V = V(q_\alpha, t)$

$$L = T - V \Rightarrow p_\alpha = \frac{\partial L}{\partial \dot{q}_\alpha} \quad \text{反解出} \quad \dot{q}_\alpha = \dot{q}_\alpha(q_\alpha, p_\alpha, t)$$

(3) 依定义式  $H = \sum_\alpha p_\alpha \dot{q}_\alpha - L$  或  $H = T_2 - T_0 + V$  并利用

$\dot{q}_\alpha = \dot{q}_\alpha(q_\alpha, p_\alpha, t)$  消去  $H$  中的  $\dot{q}_\alpha$ ，使  $H = H(q_\alpha, p_\alpha, t)$ 。

(4) 代入正则方程，得出系统的运动方程。

例题 1 试用笛卡尔坐标、柱坐标和球坐标表示单个质点的哈密顿函数

解：在笛卡尔坐标下， $L = \frac{m}{2}(\dot{x}^2 + \dot{y}^2 + \dot{z}^2) - V(x, y, z)$

$$p_x = \frac{\partial L}{\partial \dot{x}} = m \dot{x}, \quad p_y = \frac{\partial L}{\partial \dot{y}} = m \dot{y}, \quad p_z = \frac{\partial L}{\partial \dot{z}} = m \dot{z}$$

$$\Rightarrow \dot{x} = \frac{p_x}{m}, \quad \dot{y} = \frac{p_y}{m}, \quad \dot{z} = \frac{p_z}{m}$$

$$\begin{aligned} H = \sum_{\alpha} p_{\alpha} \dot{q}_{\alpha} - L &= p_x \dot{x} + p_y \dot{y} + p_z \dot{z} - \left[ \frac{m}{2}(\dot{x}^2 + \dot{y}^2 + \dot{z}^2) - V(x, y, z) \right] \\ &= \frac{p_x^2}{m} + \frac{p_y^2}{m} + \frac{p_z^2}{m} - \left[ \frac{m}{2} \left( \frac{p_x^2}{m^2} + \frac{p_y^2}{m^2} + \frac{p_z^2}{m^2} \right) - V(x, y, z) \right] \\ &= \frac{1}{2m} (p_x^2 + p_y^2 + p_z^2) + V(x, y, z) \end{aligned}$$

同理可得在柱坐标下

$$H = \frac{1}{2m} \left( p_{\rho}^2 + \frac{p_{\varphi}^2}{\rho^2} + p_z^2 \right) + V(\rho, \varphi, z)$$

在球坐标下

$$H = \frac{1}{2m} \left( p_r^2 + \frac{p_{\theta}^2}{r^2} + \frac{p_{\varphi}^2}{r^2 \sin^2 \theta} \right) + V(r, \theta, \varphi)$$

## 例题 2 建立单摆的正则方程

解：单摆是自由度为 1 的理想约束完整系，可选摆角  $\theta$  为广义坐标

$$T = \frac{1}{2} m l^2 \dot{\theta}^2 \equiv T_2, \quad T_0 = 0. \quad V = -mgl \cos \theta$$

注意到本节的哈密顿函数与上一章广义能量数值上相同，只是采用了不同的变量来表示。

$$H = T_2 - T_0 + V = \frac{1}{2} m l^2 \dot{\theta}^2 - mgl \cos \theta$$

下面要把  $H$  变为广义坐标与广义动量的函数。

$$p_\theta = \frac{\partial L}{\partial \dot{\theta}} = \frac{\partial T}{\partial \dot{\theta}} = m l^2 \dot{\theta} \Rightarrow \dot{\theta} = \frac{p_\theta}{m l^2}$$

$$\Rightarrow H = \frac{p_\theta^2}{2 m l^2} - mgl \cos \theta \quad \Rightarrow \quad \begin{cases} \dot{\theta} = \frac{\partial H}{\partial p_\theta} = \frac{p_\theta}{m l^2} \\ \dot{p}_\theta = -\frac{\partial H}{\partial \theta} = -mgl \sin \theta \end{cases}$$



- 广义动量积分和广义能量积分

【推论】 如果哈密顿函数不显含某广义坐标  $q_\beta$ , 则

$$p_\beta = \text{const.} \quad (q_\beta \text{ 对应的广义动量积分})$$

证明:  $\dot{p}_\beta = -\frac{\partial H}{\partial q_\beta} = 0.$  (证毕)

注: 可将  $p_\beta = c$  代入  $H$ , 则  $H$  只显含  $2s-2$  个未知量和时间.

【推论】 如果哈密顿函数不显含时间, 则广义能量守恒.

证明: 
$$\left. \begin{array}{l} dH = \sum_{\alpha} \left( \frac{\partial H}{\partial q_{\alpha}} \dot{q}_{\alpha} + \frac{\partial H}{\partial p_{\alpha}} \dot{p}_{\alpha} \right) dt + \frac{\partial H}{\partial t} dt \\ \text{哈密顿方程} \quad \dot{q}_{\alpha} = \frac{\partial H}{\partial p_{\alpha}}, \quad \dot{p}_{\alpha} = -\frac{\partial H}{\partial q_{\alpha}} \\ H \text{ 不显含时间} \quad \frac{\partial H}{\partial t} = 0 \end{array} \right\} \Rightarrow dH = 0$$

$$\Rightarrow H(q_{\alpha}, p_{\alpha}) = \text{const.} \quad (\text{广义能量积分})$$

例题3 约束在半径  $R$  圆柱面上运动的质点  $m$ ，仅受有心力  $F = -kr e_r$  的作用 ( $k$  为常量)，原点在圆柱的中心，不计重力，求质点的运动微分方程。(要求用哈密顿方法)

解：取柱坐标  $(R, \varphi, z)$ ，以圆柱中心为势能零点，可求得

$$\left. \begin{array}{l} \text{势能} \quad V = \frac{k}{2} r^2 = \frac{k}{2} (R^2 + z^2) \\ \text{动能} \quad T = \frac{m}{2} (R^2 \dot{\varphi}^2 + \dot{z}^2) = T_2 \end{array} \right\} \Rightarrow L = \frac{m}{2} (R^2 \dot{\varphi}^2 + \dot{z}^2) - \frac{k}{2} (R^2 + z^2)$$

$$\Rightarrow p_{\varphi} = \frac{\partial L}{\partial \dot{\varphi}} = mR^2 \dot{\varphi}, \quad p_z = \frac{\partial L}{\partial \dot{z}} = m \dot{z} \quad \Rightarrow \dot{\varphi} = \frac{p_{\varphi}}{mR^2}, \quad \dot{z} = \frac{p_z}{m} \quad (*)$$

$$\text{哈密顿函数} \quad H = T + V = \frac{1}{2m} \left( \frac{p_{\varphi}^2}{R^2} + p_z^2 \right) + \frac{k}{2} (R^2 + z^2)$$

$$\frac{\partial H}{\partial \varphi} = 0 \Rightarrow p_{\varphi} = c_1 = \text{const.}$$

$$\frac{\partial H}{\partial t} = 0 \Rightarrow H = \frac{1}{2m} \left( \frac{p_{\varphi}^2}{R^2} + p_z^2 \right) + \frac{k}{2} (R^2 + z^2) = c_2 = \text{const.}$$

此两式与 (\*) 可视为系统的运动微分方程

## §9.2 泊松括号

- 泊松括号的定义和基本性质

【定义】函数  $u=u(q_\alpha, p_\alpha, t)$  和  $v=v(q_\alpha, p_\alpha, t)$  的泊松括号:

$$[u, v] \equiv \sum_{\alpha} \left( \frac{\partial u}{\partial q_{\alpha}} \frac{\partial v}{\partial p_{\alpha}} - \frac{\partial v}{\partial q_{\alpha}} \frac{\partial u}{\partial p_{\alpha}} \right)$$

【定理】正则变量满足:  $[q_{\alpha}, q_{\beta}] = 0$ ;  $[p_{\alpha}, p_{\beta}] = 0$ ;  $[q_{\alpha}, p_{\beta}] = \delta_{\alpha\beta}$

证明: 利用泊松括号的定义即可 (略) .

【定理】对于常数  $c$  以及  $u=u(q_{\alpha}, p_{\alpha}, t)$  和  $v=v(q_{\alpha}, p_{\alpha}, t)$  ,

泊松括号有如下性质:  $[u, c] = 0$ ;  $c[u, v] = [cu, v] = [u, cv]$

$$[u, v] = -[v, u]; \quad \frac{\partial}{\partial t} [u, v] = \left[ \frac{\partial u}{\partial t}, v \right] + \left[ u, \frac{\partial v}{\partial t} \right]$$

证明: 利用泊松括号的定义即可 (略) .

**【定理】** 对于函数  $u=u(q_\alpha, p_\alpha, t)$ ,  $v=v(q_\alpha, p_\alpha, t)$  和  $w=w(q_\alpha, p_\alpha, t)$

泊松括号有如下性质:

$$[u, v+w]=[u, v]+[u, w]; [u+v, w]=[u, w]+[v, w]$$

$$[u, vw]=[u, v]w+v[u, w]; [uv, w]=[u, w]v+u[v, w]$$

$$[u, [v, w]]+[v, [w, u]]+[w, [u, v]]=0 \text{ (雅可比恒等式)}$$

**证明:** 只证明雅可比恒等式, 其它请自己证明. 根据定义可求出

$$\begin{aligned} [u, [v, w]] &= \frac{\partial u}{\partial q_\beta} \frac{\partial^2 v}{\partial q_\alpha \partial p_\beta} \frac{\partial w}{\partial p_\alpha} - \frac{\partial u}{\partial p_\beta} \frac{\partial^2 v}{\partial q_\alpha \partial q_\beta} \frac{\partial w}{\partial p_\alpha} + \frac{\partial u}{\partial q_\beta} \frac{\partial v}{\partial q_\alpha} \frac{\partial^2 w}{\partial p_\alpha \partial p_\beta} - \frac{\partial u}{\partial p_\beta} \frac{\partial v}{\partial q_\alpha} \frac{\partial^2 w}{\partial p_\alpha \partial q_\beta} \\ &+ \frac{\partial u}{\partial p_\beta} \frac{\partial v}{\partial p_\alpha} \frac{\partial^2 w}{\partial q_\alpha \partial q_\beta} - \frac{\partial u}{\partial q_\beta} \frac{\partial v}{\partial p_\alpha} \frac{\partial^2 w}{\partial q_\alpha \partial p_\beta} + \frac{\partial u}{\partial p_\beta} \frac{\partial^2 v}{\partial p_\alpha \partial q_\beta} \frac{\partial w}{\partial q_\alpha} - \frac{\partial u}{\partial q_\beta} \frac{\partial^2 v}{\partial p_\alpha \partial p_\beta} \frac{\partial w}{\partial q_\alpha} \end{aligned}$$

**注:** 上面省略了对  $\alpha$  和  $\beta$  的求和符号

$$[v, [w, u]]=...$$

$$[w, [u, v]]=...$$

然后把它们加在一起, 注意 1&20;2&21;3&16;4&9;5&10;

6&15;7&22;8&19;11&24;12&17;13&18;14&23 项相互抵消

故雅可比恒等式成立. (证毕)

- 用泊松括号表述的运动方程


【定义】力学量：广义坐标、广义动量以及时间的函数

【定理】力学量  $f=f(q_\alpha, p_\alpha, t)$  随时间变化规律为：

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

证明：  $f = f(q_\alpha, p_\alpha, t) \Rightarrow \frac{df}{dt} = \sum_\alpha \left[ \frac{\partial f}{\partial q_\alpha} \dot{q}_\alpha + \frac{\partial f}{\partial p_\alpha} \dot{p}_\alpha \right] + \frac{\partial f}{\partial t}$

正则方程  $\dot{q}_\alpha = \frac{\partial H}{\partial p_\alpha}, \quad \dot{p}_\alpha = -\frac{\partial H}{\partial q_\alpha}$



$$\Rightarrow \frac{df}{dt} = \sum_\alpha \left[ \frac{\partial f}{\partial q_\alpha} \frac{\partial H}{\partial p_\alpha} - \frac{\partial f}{\partial p_\alpha} \frac{\partial H}{\partial q_\alpha} \right] + \frac{\partial f}{\partial t} = [f, H] + \frac{\partial f}{\partial t} \quad (\text{证毕})$$

【推论】正则方程可用泊松括号表示为：  $\dot{q}_\alpha = [q_\alpha, H], \quad \dot{p}_\alpha = [p_\alpha, H]$

证明：分别令  $f=q_\alpha$  和  $p_\alpha$  即可（证毕）。

注：用泊松括号表示的正则方程完全对称！

- 力学量守恒的充要条件

【定理】力学量  $f=f(q_\alpha, p_\alpha, t)$  是守恒量的充要条件为：

$$\frac{\partial f}{\partial t} + [f, H] = 0$$

证明：充分性.  $\frac{\partial f}{\partial t} + [f, H] = 0 \Rightarrow \frac{df}{dt} = 0 \Rightarrow f = \text{const.}$  故  $f$  为守恒量.

必要性.  $f$  为守恒量  $\Rightarrow \frac{df}{dt} = 0 \Rightarrow \frac{\partial f}{\partial t} + [f, H] = 0$  (证毕)

【推论】力学量  $f=f(q_\alpha, p_\alpha)$  是守恒量的充要条件为：  $[f, H] = 0$

证明：注意到  $f$  不显含时间. (证毕)

【推论】广义动量  $p_\beta$  为守恒量的充要条件为：  $\frac{\partial H}{\partial q_\beta} = 0$ .

证明：  $\frac{\partial p_\beta}{\partial q_\alpha} = 0, \frac{\partial p_\beta}{\partial p_\alpha} = \delta_{\beta\alpha} \Rightarrow \dots \Rightarrow [p_\beta, H] = \frac{\partial H}{\partial q_\alpha}$ . (证毕)

【推论】广义能量  $H$  为守恒量的充要条件为：  $\frac{\partial H}{\partial t} = 0$ .

- 泊松定理

**【泊松定理】** 如果  $f$  和  $g$  是力学系统的守恒量，则  $[f, g]$  也是该系统的守恒量。

$$\begin{aligned} \text{证明: } \frac{d[f, g]}{dt} &= \frac{\partial[f, g]}{\partial t} + [[f, g], H] = \left[ \frac{\partial f}{\partial t}, g \right] + \left[ f, \frac{\partial g}{\partial t} \right] + [[f, g], H] \\ f = \text{const.} &\Rightarrow \frac{\partial f}{\partial t} + [f, H] = 0, \quad g = \text{const.} \Rightarrow \frac{\partial g}{\partial t} + [g, H] = 0 \\ \Rightarrow \frac{d[f, g]}{dt} &= [-[f, H], g] + [f, -[g, H]] + [[f, g], H] \\ &= [g, [f, H]] + [f, [H, g]] + [H, [g, f]] = 0 \quad (\text{证毕}) \end{aligned}$$

注：泊松定理告诉我们可以从已知的守恒量构造其它守恒量。

但是有时并不得到有意义的结果，如利用泊松括号给出常数，或者构造出来的新守恒量是已有守恒量的函数。

例题 4 求自由质点的动量和角动量的笛卡尔坐标分量之间的泊松括号

解:  $L = \mathbf{r} \times \mathbf{p} \Rightarrow L_x = yp_z - zp_y, L_y = zp_x - xp_z, L_z = xp_y - yp_x$

$$[p_x, L_x] = \sum_{\alpha} \left( \frac{\partial p_x}{\partial q_{\alpha}} \frac{\partial L_x}{\partial p_{\alpha}} - \frac{\partial L_x}{\partial q_{\alpha}} \frac{\partial p_x}{\partial p_{\alpha}} \right) \left. \begin{array}{l} \frac{\partial p_{\beta}}{\partial q_{\alpha}} = 0, \quad \frac{\partial p_{\beta}}{\partial p_{\alpha}} = \delta_{\beta\alpha} \end{array} \right\} \Rightarrow [p_x, L_x] = -\frac{\partial L_x}{\partial x} = 0,$$

$$\text{同理可得 } [p_x, L_y] = -\frac{\partial L_y}{\partial x} = p_z, [p_x, L_z] = -\frac{\partial L_z}{\partial x} = -p_y$$

其他几个可同样计算, 总结为  $[p_i, L_j] = \epsilon_{ijk} p_k$ .

$$[L_x, L_y] = \sum_{\alpha} \left( \frac{\partial L_x}{\partial q_{\alpha}} \frac{\partial L_y}{\partial p_{\alpha}} - \frac{\partial L_y}{\partial q_{\alpha}} \frac{\partial L_x}{\partial p_{\alpha}} \right) = \frac{\partial L_x}{\partial z} \frac{\partial L_y}{\partial p_z} - \frac{\partial L_y}{\partial z} \frac{\partial L_x}{\partial p_z} = \dots = L_z$$

其他几个可同样计算, 总结为  $[L_i, L_j] = \epsilon_{ijk} L_k$ .

注: 量子力学—力学量—算符—泊松括号重新定义;

但泊松括号性质和力学量守恒判据与经典力学相同



例题 5 假定质点对  $x$  和  $y$  轴的角动量  $L_x$  和  $L_y$  均为守恒量, 求证:

(1) 质点对  $z$  轴角动量  $L_z$  也是守恒量. (2)  $[L^2, L_z]=0$ .

证明:(1) 上一例题已经证明  $[L_x, L_y]=L_z$ , 根据泊松定理知  $L_z$  是守恒量.

那么  $L^2=L_x^2+L_y^2+L_z^2=const.$  也为守恒量, 但是并不是新的守恒量, 因为它可以表示为已有的守恒量的函数.

$$\left. \begin{aligned} (2) \quad [L^2, L_z] &= [L_x^2 + L_y^2 + L_z^2, L_z] = [L_x^2, L_z] + [L_y^2, L_z] + [L_z^2, L_z] \\ [L_x^2, L_z] &= [L_x L_x, L_z] = [L_x, L_z] L_x + L_x [L_x, L_z] = 2 L_x [L_x, L_z] = -2 L_x L_y \\ [L_y^2, L_z] &= 2 L_y [L_y, L_z] = 2 L_y L_x \\ [L_z^2, L_z] &= 2 L_z [L_z, L_z] = 0 \end{aligned} \right\}$$

$\Rightarrow [L^2, L_z]=0$  泊松括号不再给出守恒量.

## §9.3 正则变换

- 相空间中的哈密顿原理

我们已经知道在给定位形  $\{q_\alpha(t_1)\}$  和  $\{q_\alpha(t_2)\}$  之间的可能运动中真实运动轨迹使得作用量  $S = \int_{t_1}^{t_2} L dt$  极小。由此可以得到

**【相空间中的哈密顿原理】** 在给定相点  $\{q_\alpha(t_1), p_\alpha(t_1)\}$  和  $\{q_\alpha(t_2), p_\alpha(t_2)\}$  之间的可能相轨迹中真实运动的相轨迹使得作用量  $S = \int_{t_1}^{t_2} (\sum_\alpha p_\alpha \dot{q}_\alpha - H) dt$  极小。

“证明”：从  $H = \sum_\alpha p_\alpha \dot{q}_\alpha - L$  得到  $L = \sum_\alpha p_\alpha \dot{q}_\alpha - H$  并代入原始的哈密顿原理即可。（证毕）。

**【推论】** 由相空间的哈密顿原理可得到正则方程.

证明: 
$$S = \int_{t_1}^{t_2} (\sum_{\alpha} p_{\alpha} \dot{q}_{\alpha} - H) dt$$

在相空间中, 广义坐标和广义动量视为独立变量. 对于任意给定时刻把它们的无限小改变分别记为  $\delta q_{\alpha}$  和  $\delta p_{\alpha}$ .

$$S' = \int_{t_1}^{t_2} [\sum_{\alpha} (p_{\alpha} + \delta p_{\alpha}) \frac{d}{dt} (q_{\alpha} + \delta q_{\alpha}) - H(p_{\alpha} + \delta p_{\alpha}, q_{\alpha} + \delta q_{\alpha}, t)] dt$$

保留到一阶项, 有

$$\begin{aligned} \delta S = S' - S &= \int_{t_1}^{t_2} [\sum_{\alpha} (\delta p_{\alpha} \dot{q}_{\alpha} + p_{\alpha} \frac{d \delta q_{\alpha}}{dt}) - \frac{\partial H}{\partial p_{\alpha}} \delta p_{\alpha} - \frac{\partial H}{\partial q_{\alpha}} \delta q_{\alpha}] dt \\ &= \int_{t_1}^{t_2} [\sum_{\alpha} (\dot{q}_{\alpha} - \frac{\partial H}{\partial p_{\alpha}}) \delta p_{\alpha} - (\dot{p}_{\alpha} + \frac{\partial H}{\partial q_{\alpha}}) \delta q_{\alpha}] dt + p_{\alpha} \delta q_{\alpha} \Big|_{t_1}^{t_2} \end{aligned}$$

由于首末端相点固定, 故  $\delta q_{\alpha}(t_1) = \delta q_{\alpha}(t_2) = 0$

考虑到  $\delta q_{\alpha}$  和  $\delta p_{\alpha}$  的独立性, 故  $\delta S = 0$  给出正则方程. (证毕)

【推论】作用量  $S = \int_{t_1}^{t_2} (\sum_{\alpha} p_{\alpha} \dot{q}_{\alpha} - H) dt$  和

$$\tilde{S} = \int_{t_1}^{t_2} \left[ \sum_{\alpha} p_{\alpha} \dot{q}_{\alpha} - H + \frac{d}{dt} \tilde{F}(q_{\alpha}, p_{\alpha}, t) \right] dt$$

给出相同的正则方程。

证明:  $\tilde{S} = \int_{t_1}^{t_2} \left[ \sum_{\alpha} p_{\alpha} \dot{q}_{\alpha} - H + \frac{d}{dt} \tilde{F}(q_{\alpha}, p_{\alpha}, t) \right] dt = S + \tilde{F}(q_{\alpha}, p_{\alpha}, t) \Big|_{t_1}^{t_2}$

$$\Rightarrow \delta \tilde{S} = \delta S + \sum_{\alpha} \left( \frac{\partial \tilde{F}}{\partial q_{\alpha}} \delta q_{\alpha} + \frac{\partial \tilde{F}}{\partial p_{\alpha}} \delta p_{\alpha} \right) \Big|_{t_1}^{t_2}$$

相空间首末端固定，即

$$\delta q_{\alpha}(t_1) = \delta q_{\alpha}(t_2) = 0, \delta p_{\alpha}(t_1) = \delta p_{\alpha}(t_2) = 0,$$

$$\Rightarrow \delta \tilde{S} = \delta S \quad (\text{证毕})$$

## • 正则变换

我们看到哈密顿函数如果不显含某个正则变量，则正则方程可以减少求解 2 个。如果我们对正则变量进行某种变换，得到新的正则变量和相应的哈密顿函数，使得新的哈密顿函数尽可能少的显含某些正则变量，则可以大大减少需要求解的正则方程的数目。

**【定义】** 正则变换:  $\{q_\alpha, p_\alpha\} \rightarrow \{Q_\alpha, P_\alpha\}$ ; 变换后新变量  $Q_\alpha, P_\alpha$  与新的哈密顿函数  $H'$  之间仍然满足正则方程，即

$$\dot{Q}_\alpha = \frac{\partial H'}{\partial P_\alpha}, \quad \dot{P}_\alpha = -\frac{\partial H'}{\partial Q_\alpha}.$$

问题：怎样找到正则变换呢？

**【定理】** 给定（母）函数  $F=F(q_\alpha, Q_\alpha, t)$ ，则

$$p_\alpha = \frac{\partial F}{\partial q_\alpha}, \quad P_\alpha = -\frac{\partial F}{\partial Q_\alpha}, \quad H' = H + \frac{\partial F}{\partial t}$$

给出正则变换  $\{q_\alpha, p_\alpha\} \rightarrow \{Q_\alpha, P_\alpha\}$ .

证明：给定母函数  $F=F(q_\alpha, Q_\alpha, t)$ ，由它生成的

$$p_\alpha = \frac{\partial F}{\partial q_\alpha}, \quad P_\alpha = -\frac{\partial F}{\partial Q_\alpha}, \quad H' = H + \frac{\partial F}{\partial t}$$

给出了变换  $\{q_\alpha, p_\alpha\} \rightarrow \{Q_\alpha, P_\alpha\}$  以及新的哈密顿函数.

$$dF = \sum_\alpha \left( \frac{\partial F}{\partial q_\alpha} dq_\alpha + \frac{\partial F}{\partial Q_\alpha} dQ_\alpha \right) + \frac{\partial F}{\partial t} dt = \sum_\alpha p_\alpha dq_\alpha - \sum_\alpha P_\alpha dQ_\alpha + (H' - H) dt$$

$$\sum_\alpha p_\alpha \dot{q}_\alpha - H = \sum_\alpha P_\alpha \dot{Q}_\alpha - H' + \frac{dF}{dt}$$

$$\left. \begin{aligned} &\text{满足正则方程的 } \{q_\alpha, p_\alpha\} \text{ 使得 } \delta S = \delta \int_{t_1}^{t_2} (\sum_\alpha p_\alpha \dot{q}_\alpha - H) dt = 0 \\ &\text{令} \end{aligned} \right\}$$

$$S' = \int_{t_1}^{t_2} (\sum_\alpha P_\alpha \dot{Q}_\alpha - H') dt$$

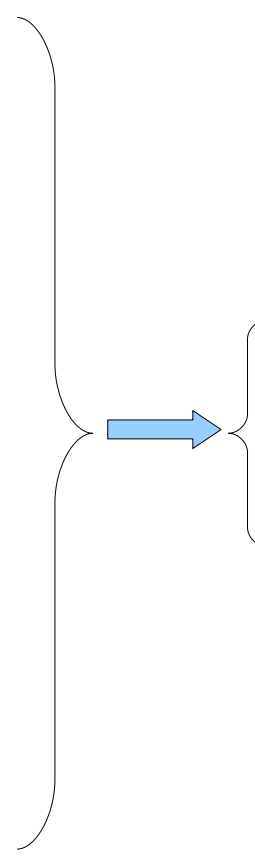
$$\Rightarrow \delta S' = \delta S - \delta F(q_\alpha, Q_\alpha, t) \Big|_{t_1}^{t_2}$$

$$\delta F(q_\alpha, Q_\alpha, t) \Big|_{t_1}^{t_2} = \sum_\alpha \frac{\partial F}{\partial q_\alpha} \delta q_\alpha \Big|_{t_1}^{t_2} + \sum_\alpha \frac{\partial F}{\partial Q_\alpha} \sum_\beta \left( \frac{\partial Q_\alpha}{\partial q_\beta} \delta q_\beta + \frac{\partial Q_\alpha}{\partial p_\beta} \delta p_\beta \right) \Big|_{t_1}^{t_2} = 0$$

$$\Rightarrow \delta S' = \delta S = 0 \Rightarrow \{Q_\alpha, P_\alpha\} \text{ 满足正则方程. (证毕)}$$

例题 6 试求母函数  $F = \sum_{\alpha} q_{\alpha} Q_{\alpha}$  对应的变换

解:

$$\begin{aligned}
 p_{\alpha} &= \frac{\partial F}{\partial q_{\alpha}} = Q_{\alpha} \Rightarrow Q_{\alpha} = p_{\alpha} \Rightarrow \dot{Q}_{\alpha} = \dot{p}_{\alpha} = -\frac{\partial H}{\partial q_{\alpha}} \\
 P_{\alpha} &= -\frac{\partial F}{\partial Q_{\alpha}} = -q_{\alpha} \Rightarrow \dot{P}_{\alpha} = -\dot{q}_{\alpha} = -\frac{\partial H}{\partial p_{\alpha}} \\
 H' &= H + \frac{\partial F}{\partial t} = H \\
 \frac{\partial H'}{\partial Q_{\alpha}} &= \sum_{\beta} \left( \frac{\partial H}{\partial q_{\beta}} \frac{\partial q_{\beta}}{\partial Q_{\alpha}} + \frac{\partial H}{\partial p_{\beta}} \frac{\partial p_{\beta}}{\partial Q_{\alpha}} \right) = \frac{\partial H}{\partial p_{\alpha}} \\
 \frac{\partial H'}{\partial P_{\alpha}} &= \sum_{\beta} \left( \frac{\partial H}{\partial q_{\beta}} \frac{\partial q_{\beta}}{\partial P_{\alpha}} + \frac{\partial H}{\partial p_{\beta}} \frac{\partial p_{\beta}}{\partial P_{\alpha}} \right) = -\frac{\partial H}{\partial q_{\alpha}}
 \end{aligned}$$


$$\begin{aligned}
 \dot{Q}_{\alpha} &= \frac{\partial H'}{\partial P_{\alpha}} \\
 \dot{P}_{\alpha} &= -\frac{\partial H'}{\partial Q_{\alpha}}
 \end{aligned}$$

注：此例中的变换将广义动量和广义坐标互换了。可见一般正则变换后的  $Q_{\alpha}$  不再是纯粹空间坐标的含义。

注：也可以用  $q_\alpha$  和  $P_\alpha$  来表示母函数。我们从  $P_\alpha = -\frac{\partial F}{\partial Q_\alpha}$  反解出  $Q_\alpha$

代入  $\Phi = F + P_\alpha Q_\alpha$  (勒让德变换)

可得  $\Phi = \Phi(q_\alpha, P_\alpha, t)$

由于  $dF = \sum_\alpha p_\alpha dq_\alpha - \sum_\alpha P_\alpha dQ_\alpha + (H' - H) dt$

$$\Rightarrow d\Phi = \sum_\alpha p_\alpha dq_\alpha + \sum_\alpha Q_\alpha dP_\alpha + (H' - H) dt$$

类似上一定理的证明，可以得到

$$p_\alpha = \frac{\partial \Phi}{\partial q_\alpha}, \quad Q_\alpha = \frac{\partial \Phi}{\partial P_\alpha}, \quad H' = H + \frac{\partial \Phi}{\partial t}$$

给出正则变换  $\{q_\alpha, p_\alpha\} \rightarrow \{Q_\alpha, P_\alpha\}$ .

注：类似地也可以用  $p_\alpha$  和  $Q_\alpha$  来表示母函数。或者用  $p_\alpha$  和  $P_\alpha$  来表示母函数。



问题：泊松括号在正则变换下怎么改变呢？

$$\text{记 } [u, v]_{q, p} \equiv \sum_{\alpha} \left( \frac{\partial u}{\partial q_{\alpha}} \frac{\partial v}{\partial p_{\alpha}} - \frac{\partial v}{\partial q_{\alpha}} \frac{\partial u}{\partial p_{\alpha}} \right), \quad [u, v]_{Q, P} \equiv \sum_{\alpha} \left( \frac{\partial u}{\partial Q_{\alpha}} \frac{\partial v}{\partial P_{\alpha}} - \frac{\partial v}{\partial Q_{\alpha}} \frac{\partial u}{\partial P_{\alpha}} \right)$$

【定理】：在正则变换下

$$[Q_{\beta}, P_{\gamma}]_{q, p} = \delta_{\beta\gamma}, \quad [Q_{\beta}, Q_{\gamma}]_{q, p} = 0, \quad [P_{\beta}, P_{\gamma}]_{q, p} = 0$$

$$\text{证明: } [Q_{\beta}, P_{\gamma}]_{q, p} = \frac{\partial Q_{\beta}}{\partial q_{\alpha}} \frac{\partial P_{\gamma}}{\partial p_{\alpha}} - \frac{\partial P_{\gamma}}{\partial q_{\alpha}} \frac{\partial Q_{\beta}}{\partial p_{\alpha}} \quad (\text{重复指标表示求和})$$

$$d\Phi = p_{\alpha} dq_{\alpha} + Q_{\beta} dP_{\beta} + (H' - H) dt \quad \text{是全微分} \Rightarrow \frac{\partial Q_{\beta}}{\partial q_{\alpha}} = \frac{\partial p_{\alpha}}{\partial P_{\beta}}$$

$$d(\Phi - p_{\alpha} q_{\alpha}) = -q_{\alpha} dp_{\alpha} + Q_{\beta} dP_{\beta} + (H' - H) dt \Rightarrow \frac{\partial Q_{\beta}}{\partial p_{\alpha}} = -\frac{\partial q_{\alpha}}{\partial P_{\beta}}$$

$$[Q_{\beta}, P_{\gamma}]_{q, p} = \frac{\partial p_{\alpha}}{\partial P_{\beta}} \frac{\partial P_{\gamma}}{\partial p_{\alpha}} + \frac{\partial P_{\gamma}}{\partial q_{\alpha}} \frac{\partial q_{\alpha}}{\partial P_{\beta}} \left. \vphantom{\frac{\partial p_{\alpha}}{\partial P_{\beta}}} \right\} \Rightarrow [Q_{\beta}, P_{\gamma}]_{q, p} = \frac{\partial P_{\gamma}}{\partial P_{\beta}}$$

$$\text{一方面 } P_{\gamma} = P_{\gamma}(q_{\alpha}(Q_{\beta}, P_{\beta}, t), p_{\alpha}(Q_{\beta}, P_{\beta}, t), t)$$

第一个关系得证

$$\text{另一方面, 同一组正则变量相互独立} \Rightarrow \frac{\partial P_{\gamma}}{\partial P_{\beta}} = \delta_{\beta\gamma} \quad \text{其他同理. (证毕)}$$

注：上述定理也可以作为正则变换的判据。

**【推论】：** 在正则变换下  $[u, v]_{q, p} = [u, v]_{Q, P}$

证明思路：根据泊松括号的定义，计算可得

$$\begin{aligned} [u, v]_{q, p} &= \frac{\partial u}{\partial q_\alpha} \frac{\partial v}{\partial p_\alpha} - \frac{\partial v}{\partial q_\alpha} \frac{\partial u}{\partial p_\alpha} && \text{(重复指标表示求和)} \\ &= \cdots = \frac{\partial u}{\partial Q_\beta} \frac{\partial v}{\partial Q_\gamma} [Q_\gamma, Q_\beta]_{q, p} + \frac{\partial u}{\partial P_\beta} \frac{\partial v}{\partial P_\gamma} [P_\gamma, P_\beta]_{q, p} \\ &\quad + \left( \frac{\partial u}{\partial Q_\gamma} \frac{\partial v}{\partial P_\beta} - \frac{\partial v}{\partial Q_\gamma} \frac{\partial u}{\partial P_\beta} \right) [Q_\gamma, P_\beta]_{q, p} \\ &= \left( \frac{\partial u}{\partial Q_\gamma} \frac{\partial v}{\partial P_\beta} - \frac{\partial v}{\partial Q_\gamma} \frac{\partial u}{\partial P_\beta} \right) \delta_{\gamma\beta} \\ &= \left( \frac{\partial u}{\partial Q_\beta} \frac{\partial v}{\partial P_\beta} - \frac{\partial v}{\partial Q_\beta} \frac{\partial u}{\partial P_\beta} \right) = [u, v]_{Q, P} && \text{(证毕)} \end{aligned}$$

# • 刘维尔定理

【定义】相空间的体积元： $d\Gamma = dq_1 \cdots dq_s dp_1 \cdots dp_s$

问题：在正则变换下相空间的体积元如何变换呢？

【定理】相空间的体积元在正则变换下保持不变。

证明：将正则变换后的体积元记为

$$dQ_1 \cdots dQ_s dP_1 \cdots dP_s = J dq_1 \cdots dq_s dp_1 \cdots dp_s$$

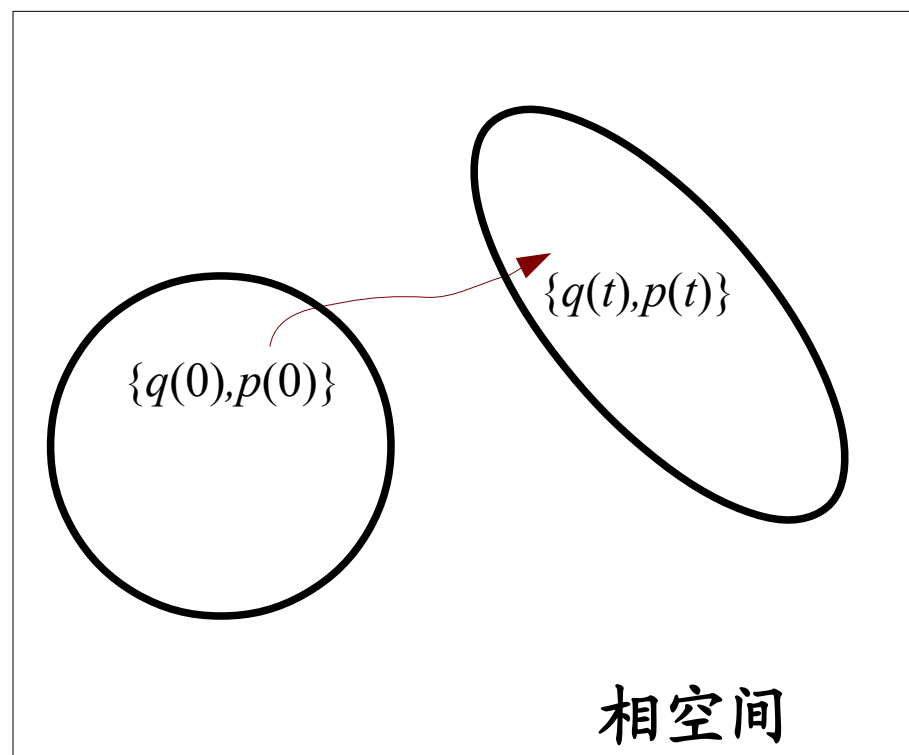
$$J = \frac{\partial(Q_1, \cdots, Q_s, P_1, \cdots, P_s)}{\partial(q_1, \cdots, q_s, p_1, \cdots, p_s)} = \frac{\partial(Q_1, \cdots, Q_s, P_1, \cdots, P_s)}{\partial(q_1, \cdots, q_s, P_1, \cdots, P_s)} / \frac{\partial(q_1, \cdots, q_s, p_1, \cdots, p_s)}{\partial(q_1, \cdots, q_s, P_1, \cdots, P_s)}$$

$$= \frac{\partial(Q_1, \cdots, Q_s)}{\partial(q_1, \cdots, q_s)} / \frac{\partial(p_1, \cdots, p_s)}{\partial(P_1, \cdots, P_s)} \quad \begin{array}{l} \text{雅可比行列式分子分母同时除以相同的} \partial(**) \text{ 保持不变} \\ \text{雅可比行列式分子分母(**) 中同时含有的量可划掉} \end{array}$$

$$d\Phi = p_\alpha dq_\alpha + Q_\beta dP_\beta + (H' - H) dt \Rightarrow \frac{\partial Q_\beta}{\partial q_\alpha} = \frac{\partial p_\alpha}{\partial P_\beta}$$

故行列式  $\frac{\partial(Q_1, \cdots, Q_s)}{\partial(q_1, \cdots, q_s)}$  和  $\frac{\partial(p_1, \cdots, p_s)}{\partial(P_1, \cdots, P_s)}$  中行列元素互换  $\Rightarrow J=1$  (证毕)

想象在相空间内取一小区域，其中每个点随着时间根据系统的运动方程而移动，因此可以想象这个小区域也在移动。  
该区域的体积怎样变化呢？



**【刘维尔定理】** 相空间任意区域的体积不随时间改变。

证明：如能证明  $\{q(0), p(0)\} \rightarrow \{q(t), p(t)\}$  相当于经历一系列正则变换，则由上一定理即可推出刘维尔定理。

假定  $t$  时刻的广义坐标和广义动量分别为  $q_\beta^t$  和  $p_\beta^t$

经历无限小的时间间隔  $\tau$  后, 广义坐标和广义动量演化为  $q_\beta^{t+\tau}$  和  $p_\beta^{t+\tau}$

这个过程可看作变换  $\{q_\beta^t, p_\beta^t\} \rightarrow \{q_\alpha^{t+\tau}, p_\alpha^{t+\tau}\}$  (#)

而从正则方程可知  $q_\beta^{t+\tau} = q_\beta^t + \tau \left. \frac{\partial H}{\partial p_\beta} \right|_{q_\alpha^t, p_\alpha^t, t}$   $p_\beta^{t+\tau} = p_\beta^t - \tau \left. \frac{\partial H}{\partial q_\beta} \right|_{q_\alpha^t, p_\alpha^t, t}$

$$\begin{aligned} [q_\beta^{t+\tau}, p_\gamma^{t+\tau}]_{q^t, p^t} &= \frac{\partial q_\beta^{t+\tau}}{\partial q_\alpha^t} \frac{\partial p_\gamma^{t+\tau}}{\partial p_\alpha^t} - \frac{\partial p_\gamma^{t+\tau}}{\partial q_\alpha^t} \frac{\partial q_\beta^{t+\tau}}{\partial p_\alpha^t} \quad (\text{重复指标求和}) \\ &= \left( \delta_{\beta\alpha} + \tau \frac{\partial^2 H}{\partial p_\beta^t \partial q_\alpha^t} \right) \left( \delta_{\gamma\alpha} - \tau \frac{\partial^2 H}{\partial q_\gamma^t \partial p_\alpha^t} \right) + \tau^2 \frac{\partial^2 H}{\partial q_\gamma^t \partial q_\alpha^t} \frac{\partial^2 H}{\partial p_\beta^t \partial p_\alpha^t} \\ &= \delta_{\beta\gamma} + O(\tau^2) \quad \tau \text{ 无限小} \Rightarrow [q_\beta^{t+\tau}, p_\gamma^{t+\tau}]_{q^t, p^t} = \delta_{\beta\gamma} \end{aligned}$$

同理可得  $[q_\beta^{t+\tau}, q_\gamma^{t+\tau}]_{q^t, p^t} = 0$ ,  $[p_\beta^{t+\tau}, p_\gamma^{t+\tau}]_{q^t, p^t} = 0$  故变换 (#) 是正则变换

于是  $\{q(0), p(0)\} \rightarrow \{q(t), p(t)\}$  相当于经历了一系列正则变换。(证毕)

注：也可以直接采用下述证明

$$dq_1^{t+\tau} \cdots dq_s^{t+\tau} dp_1^{t+\tau} \cdots dp_s^{t+\tau} = J dq_1^t \cdots dq_s^t dp_1^t \cdots dp_s^t$$

$$J = \frac{\partial(q_1^{t+\tau}, \cdots, q_s^{t+\tau}, p_1^{t+\tau}, \cdots, p_s^{t+\tau})}{\partial(q_1^t, \cdots, q_s^t, p_1^t, \cdots, p_s^t)}$$

$$q_\beta^{t+\tau} = q_\beta^t + \tau \left. \frac{\partial H}{\partial p_\beta} \right|_{q_\alpha^t, p_\alpha^t, t} \Rightarrow \frac{\partial q_\beta^{t+\tau}}{\partial q_\alpha^t} = \delta_{\beta\alpha} + \tau \frac{\partial^2 H}{\partial p_\beta^t \partial q_\alpha^t}, \quad \frac{\partial q_\beta^{t+\tau}}{\partial p_\alpha^t} = \tau \frac{\partial^2 H}{\partial p_\beta^t \partial p_\alpha^t}$$

$$p_\beta^{t+\tau} = p_\beta^t - \tau \left. \frac{\partial H}{\partial q_\beta} \right|_{q_\alpha^t, p_\alpha^t, t} \Rightarrow \frac{\partial p_\beta^{t+\tau}}{\partial q_\alpha^t} = -\tau \frac{\partial^2 H}{\partial q_\beta^t \partial q_\alpha^t}, \quad \frac{\partial p_\beta^{t+\tau}}{\partial p_\alpha^t} = \delta_{\beta\alpha} - \tau \frac{\partial^2 H}{\partial q_\beta^t \partial p_\alpha^t}$$

故  $J$  可写为如下形式  $J = \det[I + \tau A]$

将行列式按定义直接展开，可得  $J = 1 + \tau \operatorname{tr}[A] + O(\tau^2)$

$$\operatorname{tr}[A] = \sum_\alpha \frac{\partial^2 H}{\partial p_\alpha^t \partial q_\alpha^t} - \sum_\alpha \frac{\partial^2 H}{\partial p_\alpha^t \partial q_\alpha^t} = 0 \Rightarrow J = 1 + O(\tau^2)$$

故体积元的时间变率  $\lim_{\tau \rightarrow 0} \frac{\Delta(d\Gamma)}{\tau} = \lim_{\tau \rightarrow 0} \frac{(J-1)d\Gamma}{\tau} = 0$  (证毕)

- 哈密顿 - 雅可比 (H-J) 方程

若能找到一个母函数  $S(q_\alpha, P_\alpha, t)$ ，由它生成的新哈密顿函数  $H'=0$ ，  
由正则方程可知，新的正则变量都为常数。即

$$\dot{Q}_\alpha=0, \dot{P}_\alpha=0 \Rightarrow Q_\alpha=\mu_\alpha, P_\alpha=\nu_\alpha, (\alpha=1, \cdots, s)$$

其中常数  $\mu_\alpha$  和  $\nu_\alpha$  由初始条件确定。

当给定母函数  $S(q_\alpha, P_\alpha, t)$  后，新旧正则变量的关系为

$$p_\alpha = \frac{\partial S}{\partial q_\alpha}, \quad Q_\alpha = \frac{\partial S}{\partial P_\alpha} \quad (@)$$

可以从 (@) 后一式及  $Q_\alpha=\mu_\alpha, P_\alpha=\nu_\alpha$  反解出  $q_\alpha = q_\alpha(\mu_\beta, \nu_\beta, t)$

然后将其同  $P_\alpha=\nu_\alpha$  代入 (@) 前一式可解出  $p_\alpha = p_\alpha(\mu_\beta, \nu_\beta, t)$

所以问题的关键是怎样寻找这样的母函数  $S(q_\alpha, P_\alpha, t)$ !

【定理】母函数  $S$  满足  $H$ - $J$  方程  $\frac{\partial S}{\partial t} + H\left(q_\alpha, \frac{\partial S}{\partial q_\alpha}, t\right) = 0$ .

证明：母函数  $S$  使得  $H' = H + \frac{\partial S}{\partial t} = 0$

这里  $H = H(q_\beta, p_\beta, t)$

$p_\alpha = \frac{\partial S}{\partial q_\alpha}$  且  $S$  中的  $P_\alpha = v_\alpha$

$\Rightarrow H$ - $J$  方程. (证毕)

注：这是一阶偏微分方程，它含有  $s+1$  个独立变量（广义坐标和时间），根据偏微分方程理论，它的完全解应包含  $s+1$  个积分常数。且完全解可表示为

$$S = S(q_1, \dots, q_s, v_1, \dots, v_s, t) + C.$$

$\downarrow$   
 新动量  $P_1, \dots, P_s$

$\downarrow$   
 常数



## 【定理】母函数 $S$ 是沿真实运动轨迹的作用量

证明:  $\frac{dS}{dt} = \frac{\partial S}{\partial t} + \sum_{\alpha} \frac{\partial S}{\partial q_{\alpha}} \dot{q}_{\alpha}$

$H$ - $J$  方程  $\frac{\partial S}{\partial t} = -H$

另外正则变换关系  $p_{\alpha} = \frac{\partial S}{\partial q_{\alpha}}$

$$\left. \begin{array}{l} \frac{dS}{dt} = \frac{\partial S}{\partial t} + \sum_{\alpha} \frac{\partial S}{\partial q_{\alpha}} \dot{q}_{\alpha} \\ H\text{-}J \text{ 方程 } \frac{\partial S}{\partial t} = -H \\ \text{另外正则变换关系 } p_{\alpha} = \frac{\partial S}{\partial q_{\alpha}} \end{array} \right\} \Rightarrow \frac{dS}{dt} = \sum_{\alpha} p_{\alpha} \dot{q}_{\alpha} - H = L$$
$$\Rightarrow S = \int_{t_0}^t L dt + S(t_0)$$

故  $S$  表达式与作用量相同（仅差常数）。需要注意到是推导  $H$ - $J$  方程时已经用到了正则方程，即只对真实运动成立，所以作用量的被积函数  $L(q_{\alpha}, \dot{q}_{\alpha}, t)$  中的广义坐标和广义动量均沿真实轨迹变化。即母函数  $S$  是沿真实运动轨迹的作用量。（证毕）

【定义】哈密顿主函数：沿真实运动轨迹的作用量

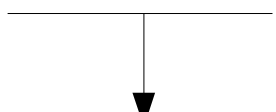
## 关于哈密顿主函数的注

(1) 哈密顿主函数  $S$  是广义坐标和时间的函数，因此可视为场函数。

$S(q_\alpha, v_\alpha, t) = \text{const.}$  是  $S$  的等值面方程，随着时间的变化，这个等值面在空间传播。

(2) 广义动量和广义能量是由  $S$  派生

$$p_\alpha = \frac{\partial S}{\partial q_\alpha} \qquad \frac{\partial S}{\partial t} = -H$$


$$(p_1, p_2, \dots, p_s) \equiv \mathbf{p} = \nabla S \equiv \left( \frac{\partial S}{\partial q_1}, \frac{\partial S}{\partial q_2}, \dots, \frac{\partial S}{\partial q_s} \right)$$

系统在位形空间（位形点类比于“粒子”）的运动方向与  $S$  的等值面垂直。

因此， $S$  的等值面可以类比于光的波前面，系统的运动可以类比为光的传播。（请回忆光的波动理论）

## 用 $H$ - $J$ 方程求解动力学问题的步骤——

(1) 写出哈密顿函数  $H = H(q_\beta, p_\beta, t) = H\left(q_\alpha, \frac{\partial S}{\partial q_\alpha}, t\right)$

(2) 按  $\frac{\partial S}{\partial t} + H\left(q_\alpha, \frac{\partial S}{\partial q_\alpha}, t\right) = 0$  建立  $H$ - $J$  方程

(3) 求出哈密顿主函数  $S$ ，并将其中  $s$  个非可加的积分常数  $v_1, \dots, v_s$  视为新的广义动量。

(4) 利用正则变换关系  $p_\alpha = \frac{\partial S}{\partial q_\alpha}$ ,  $Q_\alpha = \frac{\partial S}{\partial P_\alpha}$

以及  $Q_\alpha = \mu_\alpha$  (*const.*),  $P_\alpha = v_\alpha$  (*const.*)

解出  $q_\alpha = q_\alpha(\mu_\beta, v_\beta, t)$ ,  $p_\alpha = p_\alpha(\mu_\beta, v_\beta, t)$

例题 7 试用  $H$ - $J$  方程求解一维谐振子问题.

解: 以谐振子偏离平衡位置的量  $q$  作为广义坐标哈密顿量, 相应广义动量记为  $p$ 。容易写出哈密顿量

$$H = \frac{p^2}{2m} + \frac{kq^2}{2} = \frac{1}{2m} \left( \frac{\partial S}{\partial q} \right)^2 + \frac{m\omega^2 q^2}{2}$$

故  $H$ - $J$  方程可以表示为

$$-\frac{\partial S}{\partial t} = \frac{1}{2m} \left( \frac{\partial S}{\partial q} \right)^2 + \frac{m\omega^2 q^2}{2}$$

注意到  $H$  不显含时间, 因此广义能量守恒, 所以  $H=E$ , 那么

$$\left. -\frac{\partial S}{\partial t} = \frac{1}{2m} \left( \frac{\partial S}{\partial q} \right)^2 + \frac{m\omega^2 q^2}{2} = E \right\} \xrightarrow{\text{blue arrow}} \begin{cases} f(t) = -Et + C_1 \\ g(q) = \int_0^q \sqrt{m(2E - m\omega^2 x^2)} dx + C_2 \end{cases}$$

令  $S=f(t)+g(q)$

于是求得哈密顿主函数为  $S = \int_0^q \sqrt{m(2E - m\omega^2 x^2)} dx - Et + C$

其中非可加的常数为  $E$ , 即新系统的广义动量  $P=E$ .

对应的广义坐标为

$$Q = \frac{\partial S}{\partial P} = \frac{\partial S}{\partial E} = -t + \int_0^q \frac{dx}{\omega \sqrt{\frac{2E}{m\omega^2} - x^2}} = -t + \frac{1}{\omega} \arcsin \sqrt{\frac{m\omega^2}{2E}} q$$

这里  $Q$  有时间的量纲，可见新系统中能量和时间是一对正则变量。

由于新系统  $Q$  为常量，可记  $Q = -t_0$ ，则上式给出

$$q = \sqrt{\frac{2E}{m\omega^2}} \sin \omega(t - t_0)$$

$$p = \frac{\partial S}{\partial q} = \sqrt{m(2E - m\omega^2 q^2)} = \sqrt{2mE} \cos \omega(t - t_0)$$

注：与我们熟悉的公式  $q = A \sin(\omega t + \varphi)$  对比知道

$$E = \frac{m\omega^2 A^2}{2} = \frac{k A^2}{2}, \quad \varphi = -\omega t_0 \quad \Rightarrow \quad p = m\omega A \cos(\omega t + \varphi)$$