

Mathematical Physics Course Notes

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1 The action principle

1.1 Calculus of variatons

Definition 1.1.1. A **functional** is a map from a set of functions to \mathbb{R} , e.g. $f : (\mathbb{R} \rightarrow \mathbb{R}) \rightarrow \mathbb{R}$.

Definition 1.1.2. Let $y(t)$ be a function with fixed values at endpoints a and b . y is **stationary** for a functional S if

$$\left. \frac{dS(y(t) + \epsilon z(t))}{d\epsilon} \right|_{\epsilon=0} = 0$$

for every smooth (continuous derivative to every order) $z(t)$ such that $z(a) = z(b) = 0$.

Remark. Functions $y(t)$ may be referred to as **paths** and so functions that satisfy the above definition are referred to as **stationary paths**.

Definition 1.1.3. Let S be an **action functional** (or just **action**). **The action principle** states that the paths described by particles are stationary paths of S .

Mathematically, given a particle moving in one dimension with position given by $x(t)$, for arbitrary smooth small deformations $\delta x(t)$ around the true path $x(t)$ (the path the particle follows):

$$\delta S := S(x + \delta x) - S(x) = O((\delta x)^2)$$

Lemma 1.1.4. (Fundamental lemma of the calculus of variations) Let $f(x)$ be a continuous function in the interval $[a, b]$ such that

$$\int_a^b f(x)g(x)dx = 0$$

for every smooth function $g(x)$ in $[a, b]$ such that $g(a) = g(b) = 0$. Then $f(x) = 0 \forall x \in [a, b]$.

Definition 1.1.5. Let $L(r, s)$ be a function of two real variables. If a functional S can be expressed as the time integral of L , i.e. if

$$S(x) = \int_{t_0}^{t_1} L(x(t), \dot{x}(t))dt$$

then L is called a **Lagrangian**.

Definition 1.1.6. For a Lagrangian L , the **Euler-Lagrange equation** is given by

$$\frac{\partial L}{\partial x} - \frac{d}{dt} \left(\frac{\partial L}{\partial \dot{x}} \right) = 0$$

where

$$\frac{\partial L}{\partial x} = \frac{\partial L(r, s)}{\partial r} \Big|_{(r,s)=(x(t),\dot{x}(t))} \quad \text{and} \quad \frac{\partial L}{\partial \dot{x}} = \frac{\partial L(r, s)}{\partial s} \Big|_{(r,s)=(x(t),\dot{x}(t))}$$

Remark. The Lagrangian L is just an ordinary function of (here) two independent parameters (r, s) . When constructing the action, L is evaluated at $(r, s) = (x(t), \dot{x}(t))$, but r and s as parameters in the definition of the Lagrangian are independent.

So \dot{x} is treated as a variable which does not depend on x :

$$\frac{\partial x}{\partial \dot{x}} = \frac{\partial \dot{x}}{\partial x} = 0$$

Remark. The Euler-Lagrange equation only applies to one-dimensional cases.

1.2 Configuration space and generalised coordinates

Definition 1.2.1. Configuration space, denoted C , is the set of all possible (in principle) instantaneous configurations for a given a physical system.

Remark. This definition includes positions, but does not include velocities.

Remark. A configuration space must be constructed before a Lagrangian is constructed. The Lagrangian describes the dynamics of this configuration space.

Example 1.2.2. A particle moving in \mathbb{R}^d has configuration space \mathbb{R}^d .

Example 1.2.3. N distinct particles moving in \mathbb{R}^d have configuration space $(\mathbb{R}^d)^N = \mathbb{R}^{dN}$. The configuration space would still be \mathbb{R}^{dN} if the particles were electrically charged, as the charge of the particles does not affect their positions, at least initially.

Example 1.2.4. Two distinct particles joined by a rigid rod have configuration space \mathbb{R}^{2d-1} . One particle has configuration space \mathbb{R}^d and there are $d - 1$ angles that must be specified to choose the position of the second particle relative to the other.

Definition 1.2.5. Let S be a physical system with configuration space C . Then S has $\dim(C)$ **degrees of freedom**.

Remark. For every configuration space, any choice of coordinate system is valid, and the Lagrangian formalism holds regardless of this choice.

Definition 1.2.6. For a configuration space C , a set of coordinates in this space is called a set of **generalised coordinates**. Often generalized coordinates are represented with q_i , $i \in \{1, \dots, \dim(C)\}$ where \underline{q} is the coordinate vector with components q_i .

Example 1.2.7. A particle moving in \mathbb{R}^2 , with configuration space \mathbb{R}^2 . We could use Cartesian or polar coordinates to describe the position of the particle in this space (both are equally valid).

Definition 1.2.8. Let C be a configuration space and let $\underline{q}(t) \in C$ be a path. For a Lagrangian function $L(\underline{q}, \dot{\underline{q}})$, the **Euler-Lagrange equations** state that

$$\frac{\partial L}{\partial q_i} - \frac{d}{dt} \left(\frac{\partial L}{\partial \dot{q}_i} \right) = 0 \quad \forall i \in \{1, \dots, \dim(C)\}$$

Remark. The Euler-Lagrange equations are valid in any coordinate system.

Remark. Similarly to the one-dimensional case:

$$\frac{\partial q_i}{\partial \dot{q}_j} = \frac{\partial \dot{q}_i}{\partial q_j} = 0$$

and

$$\frac{\partial q_i}{\partial q_j} = \frac{\partial \dot{q}_i}{\partial \dot{q}_j} = \delta_{ij}$$

1.3 Lagrangians for classical mechanics

Definition 1.3.1. In a system with kinetic energy $T(\underline{q}, \underline{\dot{q}})$ and potential energy $V(\underline{q})$, the Lagrangian that describes the equations of motion in that system is given by

$$L(\underline{q}, \underline{\dot{q}}) = T(\underline{q}, \underline{\dot{q}}) - V(\underline{q})$$

1.4 Ignorable coordinates and conservation of generalised momenta

Definition 1.4.1. Let $\{q_1, \dots, q_N\}$ be a set of generalised coordinates. A specific coordinates q_i is **ignorable** if the Lagrangian function expressed in these generalised coordinates does not depend on q_i , i.e. if

$$\frac{\partial L}{\partial q_i} = 0$$

Definition 1.4.2. The **generalised momentum** p_i associated with a generalised coordinate q_i is given by

$$p_i := \frac{\partial L}{\partial \dot{q}_i}$$

Proposition 1.4.3. The generalised momentum associated to an ignorable coordinate is conserved.

Proof. From the Euler-Lagrange equation for q_i ,

$$0 = \frac{d}{dt} \left(\frac{\partial L}{\partial \dot{q}_i} \right) - \frac{\partial L}{\partial q_i} = \frac{dp_i}{dt} - 0 = \frac{dp_i}{dt}$$

□

Example 1.4.4. For a free particle moving in d dimensions, in Cartesian coordinates we have

$$L = T - V = \frac{1}{2}m \sum_{i=1}^d \dot{x}_i^2$$

so every coordinate is ignorable. The generalised momenta are

$$p_i = \frac{\partial L}{\partial \dot{x}_i} = m\dot{x}_i$$

So here the conservation of generalised momenta is the conservation of the linear momenta.

2 Symmetries, Noether's theorem and conservation laws

2.1 Ordinary symmetries

Definition 2.1.1. For a uniparametric family of smooth maps $\phi(\epsilon) : C \rightarrow C$ from configuration space to itself, with $\phi(0)$ the identity map, this family of maps is called a **transformation depending on ϵ** . In any coordinates system this transformation can be written as

$$q_i \rightarrow \phi_i(q_1, \dots, q_N, \epsilon)$$

where the ϕ_i 's are a set of $N := \dim(C)$ functions representing the transformation in the coordinate system. The change in velocities is defined as

$$\dot{q}_i \rightarrow \frac{d}{dt}\phi_i$$

Remark. q'_i is used to denote $\phi(q_i, \epsilon)$, so often we write $q_i \rightarrow q'_i = \dots$, where \dots is a function of q_i and ϵ .

Definition 2.1.2. The **generator** of ϕ is

$$\left. \frac{d\phi(\epsilon)}{d\epsilon} \right|_{\epsilon=0} := \lim_{\epsilon \rightarrow 0} \frac{\phi(\epsilon) - \phi(0)}{\epsilon}$$

In any coordinate system,

$$q_i \rightarrow \phi_i(\underline{q}, \epsilon) = q_i + \epsilon a_i(\underline{q}) + O(\epsilon^2)$$

where

$$a_i = \left. \frac{\partial \phi_i(\underline{q}, \epsilon)}{\partial \epsilon} \right|_{\epsilon=0}$$

is a function of the generalised coordinates. Hence the transformation generator is a_i . For the velocities the transformation is

$$\dot{q}_i \rightarrow \dot{q}_i + \epsilon a_i(q_1, \dots, q_N, \dot{q}_1, \dots, \dot{q}_N) + O(\epsilon^2)$$

where the generator is \dot{a}_i .

Example 2.1.3. For a particle moving in two dimensions, the finite transformations given by rotations around the origin, in Cartesian coordinates, are

$$\begin{aligned} x &\rightarrow x \cos(\epsilon) - y \sin(\epsilon) \\ y &\rightarrow x \sin(\epsilon) + y \cos(\epsilon) \end{aligned}$$

The associated infinitesimal transformations can be derived using the expansions $\sin(\epsilon) = \epsilon + O(\epsilon^3)$ and $\cos(\epsilon) = 1 + O(\epsilon^2)$. Then

$$\begin{aligned} x &\rightarrow x - y\epsilon + O(\epsilon^2) \\ y &\rightarrow y + x\epsilon + O(\epsilon^2) \end{aligned}$$

Then the generators of the transformation are

$$a_x = -y, \quad a_y = x, \quad \dot{a}_x = -\dot{y}, \quad \dot{a}_y = \dot{x}$$

Lemma 2.1.4. Equations of motion do not change if the Lagrangian is modified by adding the total derivative of a function of coordinates and time, i.e.

$$L \rightarrow L + \frac{dF(q_1, \dots, q_N, t)}{dt}$$

results in the same equations of motion.

Proof. The effect on the action is

$$S = \int_{t_0}^{t_1} L dt \rightarrow S' = S + F(q_1(t_1), \dots, q_N(t_1), t_1) - F(q_1(t_0), \dots, q_N(t_0), t_0)$$

From the action principle, we must have that δS vanishes to first order in $\delta q_i(t)$, with the q_i 's fixed at the path's endpoints. Therefore $F(q_1(t_1), \dots, q_N(t_1), t_1)$ and $F(q_1(t_0), \dots, q_N(t_0), t_0)$ are fixed. Hence

$$\begin{aligned} \delta S' &= S'(\underline{q} + \delta \underline{q}) - S'(\underline{q}) \\ &= (S(\underline{q} + \delta \underline{q}) + F(q_1(t_1), \dots, q_N(t_1), t_1) - F(q_1(t_0), \dots, q_N(t_0), t_0)) \\ &\quad - (S(\underline{q}) + F(q_1(t_1), \dots, q_N(t_1), t_1) - F(q_1(t_0), \dots, q_N(t_0), t_0)) \\ &= S(\underline{q} + \delta \underline{q}) - S(\underline{q}) = \delta S \end{aligned}$$

So the variation of the action is not affected, therefore the equations of motion cannot be affected. \square

Definition 2.1.5. A transformation $\phi(\epsilon)$ is a **symmetry** if, to first order in ϵ , for some function $F(\underline{q}, t)$, the change in the Lagrangian is a total time derivative of $F(\underline{q}, t)$, i.e.

$$L \rightarrow L + \epsilon \frac{dF(\underline{q}, t)}{dt} + O(\epsilon^2)$$

Remark. $F(\underline{q}, t)$ is only defined up to a constant. If some $F(\underline{q}, t)$ satisfies the above equation, then $G(\underline{q}, t) = F(\underline{q}, t) + c$ will also satisfy the equation.

Example 2.1.6. If q_i is an ignorable coordinate, the transformation $q_i \rightarrow q_i + c_i$, where c_i is a constant, is a symmetry, because q_i does not appear in the Lagrangian by definition so here $F(\underline{q}, t) = 0$.

Theorem 2.1.7. (Noether's theorem) In a given set of generalised coordinates, let $a_i(\underline{q})$ be the generator of a transformation such that

$$L \rightarrow L + \epsilon \frac{dF(\underline{q}, t)}{dt} + O(\epsilon^2)$$

so that it is a symmetry. Let

$$Q := \left(\sum_{i=1}^N a_i \frac{\partial L}{\partial \dot{q}_i} \right) - F$$

Then $\frac{dQ}{dt} = 0$, so Q is conserved. Q is called the **Noether charge**.

Proof. Consider the variation of the action under the transformation $q_i \rightarrow q_i + \epsilon a_i$. Using the chain rule and then the Euler-Lagrange equations,

$$\begin{aligned}
\delta S &= \int_{t_0}^{t_1} \sum_{i=1}^N \left(\epsilon a_i \frac{\partial L}{\partial q_i} + \epsilon \dot{a}_i \frac{\partial L}{\partial \dot{q}_i} \right) dt + O(\epsilon^2) \\
&= \int_{t_0}^{t_1} \sum_{i=1}^N \left(\epsilon a_i \frac{d}{dt} \left(\frac{\partial L}{\partial \dot{q}_i} \right) + \epsilon \dot{a}_i \frac{\partial L}{\partial \dot{q}_i} \right) dt + O(\epsilon^2) \\
&= \int_{t_0}^{t_1} \epsilon \frac{d}{dt} \left(\sum_{i=1}^N a_i \frac{\partial L}{\partial \dot{q}_i} \right) dt + O(\epsilon^2) \\
&= \epsilon \left[\sum_{i=1}^N a_i \frac{\partial L}{\partial \dot{q}_i} \right]_{t_0}^{t_1} + O(\epsilon^2)
\end{aligned}$$

Note that having used the Euler-Lagrange equations in the second line, the result is only valid along the path satisfying the equations of motion.

Now since the transformation is a symmetry,

$$\begin{aligned}
\delta S &= S(\underline{q} + \delta \underline{q}) - S(\underline{q}) \\
&= \int_{t_0}^{t_1} \left(\left(L + \epsilon \frac{dF}{dt} + O(\epsilon^2) \right) - L \right) dt \\
&= \epsilon [F]_{t_0}^{t_1} + O(\epsilon^2)
\end{aligned}$$

Equating these two expressions for δS , we see that $Q(t_1) = Q(t_0)$. We didn't specify what t_0 and t_1 were so this equality holds for every t_0 and t_1 . So let $t_1 = t_0 + \epsilon$, then

$$Q(t_1) - Q(t_0) = Q(t_0 + \epsilon) - Q(t_0) = \epsilon \frac{dQ}{dt} + O(\epsilon^2) = 0$$

hence $\frac{dQ}{dt} = 0$. □

Example 2.1.8. If a coordinate q_i is ignorable, there is a symmetry generated by $q_i \rightarrow q_i + \epsilon$ and leaving the other coordinates constant. So

$$a_k = \delta_{ik} := \begin{cases} 1 & \text{if } i = k \\ 0 & \text{otherwise} \end{cases}$$

The Noether charge is

$$Q = \sum_{k=1}^N a_k \frac{\partial L}{\partial \dot{q}_k} = \sum_{k=1}^N \delta_{ik} \frac{\partial L}{\partial \dot{q}_k} = \frac{\partial L}{\partial \dot{q}_i}$$

which agrees with Proposition 1.4.3.

2.2 Energy conservation

Definition 2.2.1. Given a Lagrangian that explicitly depends on time, $L(\underline{q}, \underline{\dot{q}}, t)$, the **energy**, E , is defined as

$$E := \left(\sum_{i=1}^N \dot{q}_i \frac{\partial L}{\partial \dot{q}_i} \right) - L$$

Theorem 2.2.2. Along a path $\underline{q}(t)$ which satisfies the equations of motion,

$$\frac{dE}{dt} = -\frac{\partial L}{\partial t}$$

Proof.

$$\begin{aligned}\frac{dE}{dt} &= \frac{d}{dt} \left(\left(\sum_{i=1}^N \dot{q}_i \frac{\partial L}{\partial \dot{q}_i} \right) - L \right) \\ &= \sum_{i=1}^N \left(\ddot{q}_i \frac{\partial L}{\partial \dot{q}_i} + \dot{q}_i \frac{d}{dt} \left(\frac{\partial L}{\partial \dot{q}_i} \right) \right) - \frac{dL}{dt} \\ &= \sum_{i=1}^N \left(\frac{\partial L}{\partial \dot{q}_i} \ddot{q}_i + \dot{q}_i \frac{\partial L}{\partial q_i} \right) - \frac{dL}{dt}\end{aligned}$$

using the Euler-Lagrange equations. By the chain rule,

$$\frac{dL}{dt} = \sum_{i=1}^N \left(\frac{\partial L}{\partial \dot{q}_i} + \frac{\partial L}{\partial q_i} \dot{q}_i \right) + \frac{\partial L}{\partial t}$$

and so substituting this into the expression for $\frac{dE}{dt}$, we get

$$\frac{dE}{dt} = -\frac{\partial L}{\partial t}$$

□

Remark. Note that $\frac{\partial L}{\partial t}$ means the partial derivative of L with respect to t , **keeping \underline{q} and $\dot{\underline{q}}$ fixed**. This is because the Lagrangian is (here) just an ordinary function of three parameters which are unrelated, so t is independent of \underline{q} and $\dot{\underline{q}}$. The parameters only become related when the Lagrangian is used to build the action. (See this remark).

Corollary 2.2.3. Energy is conserved iff the Lagrangian does not depend explicitly on time.

Proof. Energy is conserved iff $\frac{dE}{dt} = 0$, and $\frac{\partial L}{\partial t} = 0$ iff the Lagrangian does not depend explicitly on time. □

3 Normal modes

3.1 Canonical kinetic terms

Definition 3.1.1. Given a Lagrangian $L = T - V$, T is a **canonical** kinetic term if it is of the form

$$T = \frac{1}{2} \sum_{i=1}^n \dot{q}_i^2$$

Given a Lagrangian with a canonical kinetic term, assume $\underline{q} = \underline{0}$ is a stationary point of $V(\underline{q})$, so

$$\left. \frac{\partial V}{\partial q_i} \right|_{\underline{q}=\underline{0}} = 0 \quad \forall i \in \{1, \dots, n\}$$

If $\underline{q} = \underline{0}$ is not a stationary point but $\underline{q} = \underline{a}$ for some \underline{a} is, then the new variables defined as $q'_i = q_i - a_i$ are such that the stationary point is at $\underline{q}' = \underline{0}$. This preserves the form of the Lagrangian, so we can assume $\underline{q} = \underline{0}$ is a stationary point.

To determine the motion around this extremum, expand $V(\underline{q})$ to second order in \underline{q} to define an approximate Lagrangian:

$$L_{\text{approx}} = \frac{1}{2} \sum_{i=1}^n \dot{q}_i^2 - \frac{1}{2} \sum_{i,j} A_{i,j} q_i q_j$$

where

$$A_{i,j} = \left. \frac{\partial^2 V}{\partial q_i \partial q_j} \right|_{\underline{q}=\underline{0}}$$

The Euler-Lagrange equations for L_{approx} are given in matrix notation by

$$\ddot{\underline{q}} + A\underline{q} = D_A \underline{q} = \left(\frac{d^2}{dt^2} + A \right) \underline{q} = 0$$

where D_A is defined as $D_A := \frac{d^2}{dt^2} + A$, which is a linear operator ($D_A(\underline{a} + \underline{b}) = D_A \underline{a} + D_A \underline{b}$ and $D_A(c\underline{a}) = cD_A \underline{a}$ for any vectors \underline{a} and \underline{b} and any $c \in \mathbb{R}$).

A is an $n \times n$ matrix which is real and symmetric, due to symmetry of second partial derivatives (we assume V has continuous second partial derivatives). So A has n real eigenvalues and eigenvectors. Let the eigenvalues be $\lambda^{(i)}$ and the corresponding eigenvectors be $\underline{v}^{(i)}$, then

$$A\underline{v}^{(i)} = \lambda^{(i)} \underline{v}^{(i)}$$

Define the ansatz (an assumed solution)

$$\underline{q}^{(i)}(t) = f^{(i)}(t) \underline{v}^{(i)}$$

for some function $f^{(i)}(t)$ to be determined. Then

$$\left(\frac{d^2}{dt^2} + A \right) \underline{q}^{(i)}(t) = \left(\frac{d^2}{dt^2} + A \right) f^{(i)}(t) \underline{v}^{(i)} = \underline{v}^{(i)} \left(\frac{d^2}{dt^2} + \lambda^{(i)} \right) f^{(i)}(t) = 0$$

and so since $\underline{v}^{(i)} \neq 0$,

$$\left(\frac{d^2}{dt^2} + \lambda^{(i)} \right) f^{(i)}(t) = 0$$

The solution to this equation is

$$f^{(i)}(t) = \begin{cases} \alpha^{(i)} \cos(\sqrt{\lambda^{(i)}}t) + \beta^{(i)} \sin(\sqrt{\lambda^{(i)}}t) & \text{if } \lambda^{(i)} > 0 \\ C^{(i)}t + D^{(i)} & \text{if } \lambda^{(i)} = 0 \\ \alpha^{(i)} \cosh(\sqrt{-\lambda^{(i)}}t) + \beta^{(i)} \sinh(\sqrt{-\lambda^{(i)}}t) & \text{if } \lambda^{(i)} < 0 \end{cases}$$

where $\alpha^{(i)}, \beta^{(i)}, C^{(i)}, D^{(i)}$ are constants determined by initial conditions.

The behaviour this solution describes depends on the sign of the $\lambda^{(i)}$. If every $\lambda^{(i)}$ is positive, there is a local minimum and there are oscillations around this minimum. If there is a negative eigenvalue, there is exponential behaviour away from the stationary point, which matches with the intuition that small perturbations at a maximum will quickly grow. Zero eigenvalues correspond with motion with constant velocity, with no oscillations.

The general solution is

$$\underline{q}(t) = \sum_{i=1}^N \underline{v}^{(i)} f^{(i)}(t)$$

Definition 3.1.2. Given an eigenvalue $\lambda^{(i)} > 0$, a **normal mode** is a solution to

$$\underline{q}(t) = \underline{v}^{(i)} \left(\alpha^{(i)} \cos(\sqrt{\lambda^{(i)}}t) + \beta^{(i)} \sin(\sqrt{\lambda^{(i)}}t) \right)$$

Definition 3.1.3. Given an eigenvalue $\lambda^{(i)} = 0$, a **zero mode** is a solution to

$$\underline{q}(t) = \underline{v}^{(i)} (C^{(i)}t + D^{(i)})$$

Definition 3.1.4. Given an eigenvalue $\lambda^{(i)} < 0$, an **instability** is a solution to

$$\underline{q}(t) = \underline{v}^{(i)} \left(\alpha^{(i)} \cosh(\sqrt{-\lambda^{(i)}}t) + \beta^{(i)} \sinh(\sqrt{-\lambda^{(i)}}t) \right)$$

Definition 3.1.5. When there are no instabilities, the general solution is the superposition of normal modes for non-zero eigenvalues and zero modes:

$$\underline{q}(t) = \sum_{i=1, \lambda^{(i)} \neq 0}^n \underline{v}^{(i)} \left(\alpha^{(i)} \cos(\sqrt{\lambda^{(i)}}t) + \beta^{(i)} \sin(\sqrt{\lambda^{(i)}}t) \right) + \sum_{i=1, \lambda^{(i)} = 0}^n \underline{v}^{(i)} (C^{(i)}t + D^{(i)})$$

4 Hamiltonian Formalism

Definition 4.0.1. The classical **state** of a system at a given instant in time is a **complete** set of data that fully specifies the future evolution of the system.

Remark. Any set of data that fully fixes future evolution is valid.

Definition 4.0.2. The **phase (or state) space** is the set of all possible states for a system at a given time.

Example 4.0.3. A free particle moving in \mathbb{R} . The phase space is \mathbb{R}^2 (\mathbb{R} for position, \mathbb{R} for velocity).

Definition 4.0.4. The **Hamiltonian formalism** studies dynamics in a phase space, parameterised by $\underline{q}(t)$ and $\underline{p}(t)$, where $p_i = \frac{\partial L}{\partial \dot{q}_i}$, the momentum.

Example 4.0.5. A particle moving in \mathbb{R} , with $L(x, \dot{x}) = \frac{1}{2}m\dot{x}^2$.

Then $p_x = \frac{\partial L}{\partial \dot{x}} = m\dot{x}$ so $\dot{x}(x, p_x) = \frac{p_x}{m}$.

In the Hamiltonian formalism, $L(x, p_x) = \frac{p_x^2}{2m}$.

Example 4.0.6. A particle moving in \mathbb{R}^2 (in polar coordinates).

$L(r, \theta, \dot{r}, \dot{\theta}) = \frac{1}{2}m(\dot{r}^2 + r^2\dot{\theta}^2)$. So $p_r = m\dot{r}$ and $p_\theta = mr^2\dot{\theta}$.

So $\dot{r}(r, \theta, p_r, p_\theta) = \frac{p_r}{m}$, $\dot{\theta}(r, \theta, p_r, p_\theta) = \frac{p_\theta}{mr^2}$.

$L(r, \theta, \dot{r}, \dot{\theta}) = L(r, \theta, p_r, p_\theta) = \frac{1}{2}\left(\frac{p_r^2}{m} + \frac{p_\theta^2}{mr^2}\right)$.

Definition 4.0.7. Given two functions $f(\underline{q}, \underline{p}, t)$ and $g(\underline{q}, \underline{p}, t)$ in phase space their **Poisson bracket** is:

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

where n is the dimension of the configuration space.

Remark. In the Hamiltonian formalism, $\frac{\partial q_i}{\partial p_j} = \frac{\partial p_j}{\partial q_i} = 0$.

Similarly, $\frac{\partial q_i}{\partial q_j} = \frac{\partial p_i}{\partial p_j} = \delta_{i,j}$

Example 4.0.8. Let $f = q_i$, $g = q_j$. $\{q_i, q_j\} = 0$, and $\{p_i, p_j\} = 0$. $\{q_i, p_j\} = \sum_{k=1}^n \delta_{i,j} \delta_{j,k} = \delta_{i,j}$.

Definition 4.0.9. Let \mathbb{F} be the set functions from a phase space P to \mathbb{R}

Definition 4.0.10. The Hamiltonian flow $\Phi_f^{(s)}$, with $(s) \in \mathbb{R}$, $f \in F$ operator maps \mathbb{F} to \mathbb{F} and is defined as

$$\Phi_f^{(s)}(g) := e^{s\{ \cdot, f \}} g := g + s\{g, f\} + \frac{s^2}{2}\{\{g, f\}, f\} + \cdots$$

Remark. The transformation generated by f has generator $a_i = \{q_i, f\}$ where $q_i \rightarrow q_i + \epsilon a_i$.

Infinitesimally, $\Phi_f^{(s)}(g) := g + \epsilon\{g, f\} + O(\epsilon^2)$

TODO: properties on poisson bracket

Example 4.0.11. (Rotation in \mathbb{R}^2 in Cartesian coordinates) As a guess, choose $f = q_1 \dot{q}_2 - \dot{q}_1 q_2$, the angular momentum.

$$L = \frac{1}{2}(\dot{q}_1^2 + \dot{q}_2^2) - V(q_1, q_2) \text{ so } p_1 = \frac{\partial L}{\partial \dot{q}_1} = \dot{q}_1 \text{ and } p_2 = \frac{\partial L}{\partial \dot{q}_2} = \dot{q}_2 \Rightarrow f = q_1 p_2 - q_2 p_1.$$

$$\text{Then } q_1 \rightarrow q_1 + \epsilon\{q_1, f\} + O(\epsilon^2) = q_1 + \epsilon\{q_1, q_1 p_2 - q_2 p_1\} = q_1 + \epsilon\{q_1, q_1 p_2\} - \epsilon\{q_1, q_2 p_1\} = q_1 + \epsilon\{q_1, q_1\} p_2 + \epsilon\{q_1, p_2\} q_1 - \epsilon\{q_1, q_2\} p_1 - \epsilon\{q_1, p_1\} q_2 = q_1 - \epsilon q_2$$

Similarly, $q_2 \rightarrow q_2 + \epsilon q_1$ so $(q_1, q_2) \rightarrow (q_1, q_2) + \epsilon((0, -1), (1, 0))(q_1, q_2)$ TODO make into matrices and column vectors.

Definition 4.0.12. The **Hamiltonian** is the energy expressed in Hamiltonian coordinates:

$$H = \sum_{i=1}^n q_i(\underline{q}, \underline{p}) p_i - L(\underline{q}, \underline{\dot{q}}(\underline{q}, \underline{p}))$$

Example 4.0.13. (Harmonic oscillator in one dimension) Let $\frac{1}{2}m\dot{x}^2 - \frac{1}{2}kx^2 \Rightarrow p = m\dot{x} \Rightarrow \dot{x} = \frac{p}{m}$.

$$H = \dot{x}p - L = \frac{p^2}{m} - \left(\frac{1}{2}\frac{p^2}{m} - \frac{1}{2}kx^2\right) = \frac{1}{2}\frac{p^2}{m} + \frac{1}{2}kx^2$$

Theorem 4.0.14. The time evolution of the phase space coordinates $\underline{q}, \underline{p}$ is generated by Hamiltonian flow Φ_H :

$$q_i(t+a) = \Phi_H^{(a)} q_i(t), p_i(t+a) = \Phi_H^{(a)} p_i(t)$$

Infinitesimally, $q_i(t) + \epsilon \dot{q}_i(t) + O(\epsilon^2) = q_i(t+\epsilon) = q_i(t) + \epsilon\{q_i, H\} + O(\epsilon^2) \Leftrightarrow \dot{q}_i = \{q_i, H\} = \frac{\partial H}{\partial p_i}$ and similarly, $\dot{p}_i = \{p_i, H\} = -\frac{\partial H}{\partial q_i}$.

These equations are called **Hamilton's equations**.

Proof. $\frac{\partial H}{\partial q_i}$. TODO: complete this proof, finish rest of notes from lecture. □

Corollary 4.0.15. The time evolution of any function $f(\underline{q}, \underline{p})$ in phase space is generated by Φ_H :

$$\frac{df}{dt} = \{f, H\}$$

If $f(\underline{q}, \underline{p}, t)$ depends explicitly on time then

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

Proof. $\frac{df}{dt} = \sum_{i=1}^n \left(\frac{\partial f}{\partial q_i} \dot{q}_i + \frac{\partial f}{\partial p_i} \dot{p}_i \right) + \frac{\partial f}{\partial t} = \sum_{i=1}^n \left(\frac{\partial f}{\partial q_i} \frac{\partial H}{\partial p_i} - \frac{\partial f}{\partial p_i} \frac{\partial H}{\partial q_i} \right) + \frac{\partial f}{\partial t} = \{f, H\} + \frac{\partial f}{\partial t}$. □

5 Quantum mechanics introduction

Definition 5.0.1. The **photo-electric effect** is the phenomena where, when a light source is shone on a metal, electrons are released from the surface of the metal.

Definition 5.0.2. The **classical** description of light would lead to these results:

- The energy of the released electrons depends on the intensity of light I but is independent of the angular frequency of the light, ω .
- Electrons are released for any value of I

Definition 5.0.3. The quantum mechanics prediction of the photoelectric effect is that the energy of the electrons E is independent of I , and not released at all below some value of angular frequency.

This led to the discovery that light consists of packets (photons).