Lectures by Jan-Erik Björk 1

Constructive Elements of Geometry, Calculus, Solid Mechanics, Linear Algebra and Measures for Engineers and Statisticians ²

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³http://corcon.net/about/

Dedicated to Aristotle, Archimedes, Newton, Abel, Lagrange, Euler, \ldots

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Preface

This is as set of face-to-face transmissions between Jan-Erik Björk and Raazesh Sainudiin on various topics related towards constructive elements of a machine-interval experiment involving a measurable double pendulum.

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http://www.math.canterbury.ac.nz/~r.sainudiin/index.shtml

Structure of book

Each unit will focus on a key idea.

Abel's Resolution of a Mechanical Problem

"This is a quote and I don't know who said this."

- Author's name, Source of this quote

1.1 Abel's Resolution of a Mechanical Problem

Niels Henrik Abel (1802-1829) was one of Norway's greatest mathematicians. He was born on August 5, 1802, in Frindoe, Norway, and died due to tuberculosis at the age of 26, on April 6, 1829 in Froland, Norway.¹.

Here we focus on an empirically motivated inversion problem in his work titled *Résolution du'un problème de mechanique* (see scan in 1.4) or *Resolution of a mechanical problem* that eventually leads to his elliptic integral².

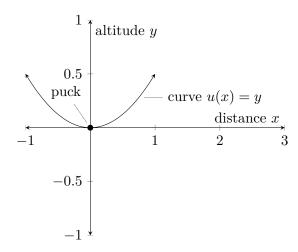


Figure 1.1: Niels Henrik Abel

1.2 Pippi's experiment in the fog

http://turnbull.mcs.st-and.ac.uk/history/Biographies/Abel.html

²http://www.maa.org/sites/default/files/images/upload_library/1/abeltranslation.pdf



1.3 Set up of Abel's original mechanical problem

Let BDMA be any curve. BC is a horizontal line and CA a vertical line. Suppose that a point stressed by gravity moves on the curve, with any point D being the point of departure. Let τ be the time elapsed when the mobile point has reached the point A and let a be the height EA. The quantity τ is some function of a, which depend on the form of the curve.

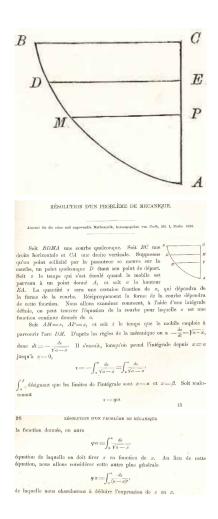


Figure 1.2: First two pages of Résolution du'un problème de mechanique

Conversely the form of the curve depends on this function. We will examine how, with a definite integral, we can find the equation of the curve in which τ is a continuous function of given a. Let AM =: s, AP =: x and t be the time that the mobile used to browse the arc DM. According to the rules of mechanics:

$$a - \frac{ds}{dt} = \sqrt{a - x}, \quad dt = -\frac{ds}{\sqrt{a - x}}$$

It follows, when we take the integral from x = a until x = 0,

$$\tau = -\int_a^0 \frac{ds}{\sqrt{a-x}} = \int_0^a \frac{ds}{\sqrt{a-x}}$$

 $\int_{\alpha}^{\beta} \cdot \text{designating the limits of the integral are } x = \alpha \text{ and } x = \beta. \text{ Now maintaining}$

$$\tau = \varphi a$$

the given function, we will

$$\varphi a = \int_0^\alpha \frac{ds}{\sqrt{a-x}},$$

equation which we must draw s as a function of x. .. Instead of this equation, we consider the other more general

$$\varphi a = \int_0^\alpha \frac{ds}{(a-x)^n},$$

which we seek to deduce the expression of s in x....

Legendre integral connection...

Next we provide a scan of the original work by Abel and make some remarks.

ŒUVRES

COMPLÈTES

DE NIELS HENRIK ABEL

NOUVELLE ÉDITION

PUBLIÉE AUX FRAIS DE L'ÉTAT NORVÉGIEN

PAR MM. L. SYLOW ET S. LIE

TOME PREMIER

CONTENANT LES MÉMOIRES PUBLIÉS PAR ABEL



CHRISTIANIA

IMPRIMERIE DE GRØNDAHL & SØN

M DCCC LXXXI

REMARQUE SUR UN MÉMOIRE DU JOURNAL DE CRELLE.

quantités Q, Q', Q'' prend la forme $\frac{0}{0}$, ce qui a lieu, comme on le voit aisément pour

 $a = \beta = 180^{\circ}$,

Dans ce cas il faut recourir aux équations fondamentales (1), qui donnent

$$\begin{split} P &= Q + Q' + Q'', \\ Q'b \sin 180^{\circ} &= Q''c \sin 180^{\circ}, \end{split}$$
 $Qa \sin 180^{\circ} = -Q''c \sin 360^{\circ}.$

Or les deux dernières équations sont identiques puisque

 $\sin 180^{\circ} = \sin 360^{\circ} = 0.$

Done dans le cas où

 $a = \beta = 180^{\circ}$,

il n'existe qu'une seule équation, savoir

P = Q + Q' + Q'',

et, par suite, les valeurs de $Q,\ Q',\ Q''$ ne peuvent alors se tirer des équations établies par l'auteur.

IX.

RÉSOLUTION D'UN PROBLÈME DE MECANIQUE.

Journal für die reine und augewandte Mathematik, herausgegeben von Crelle, Bd. I, Berlin 1826.

Soit BDMA une courbe quelconque. Soit BC une t droite horizontale et CA une droite verticale. Supposons qu'un point sollicité par la pesanteur se meuve sur la courbe, un point quelconque D étant son point de départ. Soit τ le temps qui s'est écoulé quand le mobile est parvenu à un point donné A, et soit a la hauteur EA. La quantité τ sera une certaine fonction de a, qui dépendra de la forme de la courbe. Réciproquement la forme de la courbe dépendra de cette fonction. Nous allons examiner comment, à l'aide d'une intégrale définie, on peut trouver l'équation de la courbe pour laquelle τ est une fonction continue donnée de a. Soit $\Delta M = s$, $\Delta P = x$, et soit t le temps que le mobile emploie à parcourir l'arc DM. D'après les règles de la mécanique on a $-\frac{ds}{z} = \sqrt{a-x}$,



parcourir l'arc DM. D'après les règles de la mécanique on a $-\frac{ds}{dt} = \sqrt{a-x}$, donc $dt\!=\!-\frac{ds}{\sqrt{a-s}}\cdot$ Il s'ensuit, lorsqu'on prend l'intégrale depuis $x\!=\!a$ jusqu'à x = 0,

$$\tau = -\int_a^0 \frac{ds}{\sqrt{a-x}} = \int_0^a \frac{ds}{\sqrt{a-x}},$$

 \int_{α}^{β} désignant que les limites de l'intégrale sont x = a et $x = \beta$. Soit main-

la fonction donnée, on aura

$$\varphi a = \int_{0}^{a} \frac{ds}{\sqrt{a - x}},$$

équation de laquelle on doit tirer s en fonction de x. Au lieu de cette équation, nous allons considérer cette autre plus générale

$$\varphi a = \int_0^a \frac{ds}{(a-x)^a},$$

de laquelle nous chercherons à déduire l'expression de s en x.

Désignons par $I'\alpha$ la fonction

$$\Gamma \alpha = \int_{0}^{1} dx \left(\log \frac{1}{x} \right)^{\alpha-1}$$

$$\int_{0}^{1} y^{\alpha-1} (1-y)^{\beta-1} dy = \frac{\Gamma \alpha \cdot \Gamma \beta}{\Gamma(\alpha+\beta)},$$

οù α et β doivent être supérieurs à zéro. Soit $\beta = 1 - n$, on trouvera

$$\int_{0}^{1} \frac{y^{\alpha-1} dy}{(1-y)^{n}} = \frac{\Gamma \alpha \cdot \Gamma(1-n)}{\Gamma(\alpha+1-n)},$$

d'où l'on tire, en faisant z = ay,

$$\int_{0}^{a} \frac{z^{a-1} dz}{(a-z)^{n}} = \frac{Ta \cdot \Gamma(1-n)}{\Gamma(a+1-n)} a^{a-n}.$$

En multipliant par $\frac{da}{(x-a)^{1-n}}$ et prenant l'intégrale depuis a=0 jusqu'à

$$\int_0^x \frac{da}{(x-a)^{1-n}} \int_0^a \frac{z^{a-1}\,dz}{(a-z)^n} = \frac{\Gamma a \cdot \Gamma(1-n)}{\Gamma(a+1-n)} \int_0^x \frac{a^{a-n}\,da}{(x-a)^{1-n}}.$$

$$\int_0^x \frac{a^{a-n} da}{(x-a)^{1-n}} = x^a \int_0^1 \frac{y^{a-n} dy}{(1-y)^{1-n}} = x^a \frac{\Gamma(a-n+1) \Gamma n}{\Gamma(a+1)},$$

$$\int_{0}^{x}\frac{da}{(x-a)^{1-n}}\int_{0}^{a}\frac{z^{a-1}}{(a-z)^{a}}= \Gamma n\cdot \Gamma(1-n)\frac{\Gamma a}{\Gamma(a+1)}x^{a}.$$

Or d'après une propriété connue de la fonction I, on a

$$\Gamma(\alpha+1) = \alpha \Gamma \alpha;$$

on aura donc en substituant:

$$\int_{0}^{x} \frac{da}{(x-a)^{1-a}} \int_{0}^{a} \frac{z^{a-1} dz}{(a-z)^{a}} = \frac{x^{a}}{a} \Gamma n \cdot \Gamma(1-n).$$

En multipliant par α φα.da, et intégrant par rapport à α, on trouve

$$\int_0^a \frac{da}{(x-a)^{1-a}} \int_0^a \frac{(\int g\alpha \cdot az^{a-1} da)dz}{(a-z)^a} = \Gamma n \cdot \Gamma(1-n) \int \varphi\alpha \cdot x^a d\alpha.$$

$$\int \varphi a \cdot x^a da = fx,$$

on en tire en différentiant,

$$\int \varphi a \cdot ax^{a-1} da == f'x,$$

$$\int \varphi \alpha \cdot \alpha z^{a-1} d\alpha = f'z;$$

par conséquent

$$\int_{0}^{x} \frac{da}{(x-a)^{1-u}} \int_{0}^{a} \frac{f'z \cdot dz}{(a-z)^{u}} = \Gamma n \cdot \Gamma(1-n) fx,$$

ou, puisque $\Gamma n \cdot \Gamma(1-n) = \frac{\pi}{\sin n\pi}$

(1)
$$fx = \frac{\sin n\pi}{\pi} \int_{a}^{x} \frac{da}{(x-a)^{1-a}} \int_{a}^{a} \frac{f'z \cdot dz}{(a-z)^{a}}$$

A l'aide de cette équation, il sera facile de tirer la valeur de s de

$$qa = \int_0^a \frac{ds}{(a-x)^n} \cdot$$

Qu'on multiplie cette équation par $\frac{\sin n\pi}{\pi} \frac{da}{(x-a)^{1-a}}$, et qu'on prenne l'intégrale depuis a=0 jusqu'à a=x, on aura

$$\frac{\sin n\pi}{\pi} \int_0^x \frac{qa \cdot da}{(x-a)^{1-a}} = \frac{\sin n\pi}{\pi} \int_0^x \frac{da}{(x-a)^{1-a}} \int_0^a \frac{ds}{(a-a)^a},$$
 donc en vertu de l'équation (1)

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RÉSOLUTION D'UN PROBLÈME DE MÉCANIQUE.

$$s = \frac{\sin n\pi}{\pi} \int_{a}^{x} \frac{qa \cdot da}{(x-a)^{1-n}}.$$

Soit maintenant $n = \frac{1}{2}$, on obtient

$$\varphi a = \int_{0}^{a} \frac{ds}{\sqrt{a - x}}$$

$$s = \frac{1}{\pi} \int_{0}^{x} \frac{ga \cdot da}{\sqrt{x - a}}.$$

Cette équation donne l'arc s par l'abscisse x, et par suite la courbe est

Nous allons appliquer l'expression trouvée à quelques exemples.

I. Soit

$$\varphi a = \alpha_0 a^{\mu_0} + \alpha_1 a^{\mu_1} + \cdots + \alpha_m a^{\mu_m} = \Sigma \alpha a^{\mu},$$

la valeur de s sera

$$s = \frac{1}{\pi} \int_0^{\pi} \frac{da}{\sqrt{x - a}} \sum aa^{\mu} = \frac{1}{\pi} \sum \left(a \int_0^{\pi} \frac{a^{\mu} da}{\sqrt{x - a}} \right).$$

Si l'on fait a = xy, on aura

$$\int_0^x \frac{a^{\mu}da}{\sqrt{x-a}} = x^{\mu+\frac{1}{2}} \int_0^1 \frac{y^{\mu}dy}{\sqrt{1-y}} = x^{\mu+\frac{1}{2}} \frac{\Gamma(\mu+1)\,\Gamma(\frac{1}{2})}{\Gamma(\mu+\frac{3}{2})},$$

$$s = \frac{\Gamma(\frac{1}{2})}{\pi} \sum \frac{\alpha \Gamma(\mu + 1)}{\Gamma(\mu + \frac{3}{2})} x^{\mu + \frac{1}{2}},$$

ou, puisque $\Gamma(\frac{1}{2}) = \sqrt{\pi}$,

$$s = \sqrt{\frac{x}{\pi}} \left[a_0 \frac{T(\mu_0 + 1)}{T(\mu_0 + \frac{x}{2})} x^{\mu_0} + a_1 \frac{T(\mu_1 + 1)}{T(\mu_1 + \frac{x}{2})} x^{\mu_1} + \dots + a_n \frac{T(\mu_n + 1)}{T(\mu_n + \frac{x}{2})} x^{\mu_n} \right].$$

Si l'on suppose p. ex. que $m\!=\!0,~\mu_0\!=\!0,~$ c'est-à-dire que la courbe cherchée soit isochrone, on trouve

$$s\!=\!\sqrt{\frac{x}{\pi}}\,\alpha_{\scriptscriptstyle 0}\frac{\Gamma(1)}{\Gamma(\frac{3}{2})}\!=\!\frac{\alpha_{\scriptscriptstyle 0}}{\frac{1}{2}\,\Gamma(\frac{1}{2})}\!\sqrt{\frac{x}{\pi}}\!=\!\frac{2\alpha_{\scriptscriptstyle 0}}{\pi}\!\sqrt{x},$$

or $s = \frac{2\alpha_0}{\pi} \sqrt{x}$ est l'équation connue de la cycloide.

RÉSOLUTION D'UN PROBLÈME DE MÉCANIQUE.

 φa depuis a=0jusqu'à $a=a_{\scriptscriptstyle 0},$ égal à $\varphi_{\scriptscriptstyle 0}a$

 φa depuis $a=a_0$ jusqu'à $a=a_1$, égal à $\varphi_1 a$ φa depuis $a=a_1$ jusqu'à $a=a_2$, égal à $\varphi_2 a$

$$\varphi a$$
 depuis $a = a_{w-1}$ jusqu'à $a = a_w$, égal à $\varphi_w a$,

II. Soit

$$\pi s = \int_{0}^{x} \frac{q_0 a. da}{\sqrt{a-x}}$$
, depuis $x = 0$ jusqu'à $x = a_0$,

$$\pi s = \int_{a}^{a_0} \frac{q_0 a \cdot da}{\sqrt{a - x}} + \int_{a}^{x} \frac{q_1 a \cdot da}{\sqrt{a - x}}, \text{ depuis } x = a_0 \text{ jusqu'à } x = a_1,$$

$$\int_0^a V d - x \int_{a_0}^a V d - a \int_a^x V d - a \int_a^x V d da$$

$$\pi s = \int_{a_1}^{a_2} \frac{q_2 a.da}{\sqrt{a-x}} + \int_{a_1}^{a_1} \frac{q_1 a.da}{\sqrt{a-x}} + \int_{a_1}^{x} \frac{q_2 a.da}{\sqrt{a-x}}, \text{ depuis } x = a_1 \text{ jusqu'à } x = a_2,$$

$$\pi s = \int_0^{a_1} \frac{q_2 a_1 da}{\sqrt{a - x}} + \int_{a_1}^{a_1} \frac{q_1 a_1 da}{\sqrt{a - x}} + \dots + \int_{a_{m-1}}^{a_{m-1}} \frac{q_{m-1} a_1 da}{\sqrt{a - x}} + \int_{a_{m-1}}^{x} \frac{q_m a_1 da}{\sqrt{a - x}},$$

$$\text{depuis } x = a_{m-1} \text{ jusqu'à } x = a_m,$$

où il faut remarquer que les fonctions $\varphi_{\diamond}a, \; \varphi_{\scriptscriptstyle 1}a, \; \varphi_{\scriptscriptstyle 2}a \; \ldots \; \varphi_{\scriptscriptstyle n}a$ doivent être telles que

$$\varphi_0 a_0 = \varphi_1 a_0$$
, $\varphi_1 a_1 = \varphi_2 a_1$, $\varphi_2 a_2 = \varphi_3 a_2$, etc.,

car la fonction qa doit nécessairement être continue.

Lagrange's Equations of Motion

We give a brief exposition of Lagrange's equation of motion (1788) that builds on Newton's insights.

Recommended Recollections: Mechanical work¹ is the dot-product² of force³ and displacement⁴. Other basic ideas we will use include: (i) the chain rule of claculus⁵, (ii) pythogorean theorem⁶, (iii) trigonometric functions⁷, (iv) arc-geometry⁸, (v) arc-length⁹, ...

2.1 The role of kinetic energy

2.1.1 Phase and position of a particle

Given k degrees of freedom for a moving or dynamic particle (idealized mass-point) let its state in this phases space \mathbb{R}^k be

$$\theta := (\theta_1, \theta_2, \dots, \theta_k), \quad k \in \mathbb{N} := \{1, 2, 3, \dots\}, k < \infty.$$

Let p be a vector-valued twice-continuously differentiable function of θ that maps a phase $\theta \in \mathbb{R}^k$ into a position $p(\theta) \in \mathbb{R}^3$:

$$C^2 \ni p := p(\theta) := p(\theta_1, \theta_2, \dots, \theta_k), \quad \mathbb{R}^k \ni p(\theta) \mapsto (x, y, z) \in \mathbb{R}^3.$$

¹https://en.wikipedia.org/wiki/Work_(physics)

²https://en.wikipedia.org/wiki/Dot_product

³https://en.wikipedia.org/wiki/Force

⁴https://en.wikipedia.org/wiki/Displacement_(vector)

⁵https://en.wikipedia.org/wiki/Chain_rule

⁶https://en.wikipedia.org/wiki/Pythagorean_theorem

⁷https://en.wikipedia.org/wiki/Trigonometric_functions

⁸https://en.wikipedia.org/wiki/Arc_(geometry)

⁹https://en.wikipedia.org/wiki/Arc_length

Recall that $C^2 \ni p(\theta)$ means that the following derivatives are well-defined:

$$\frac{\partial p}{\partial \theta_i} = \frac{\partial p(\theta_1, \theta_2, \dots, \theta_k)}{\partial \theta_i} \quad \forall i \in [k] := \{1, 2, \dots, k\},\,$$

and the following mixed derivatives are well-defined:

$$\frac{\partial p}{\partial \theta_i \partial \theta_j} = \frac{\partial p(\theta_1, \theta_2, \dots, \theta_k)}{\partial \theta_i \partial \theta_j} \quad \forall (i, j) \in [k]^2 := [k] \times [k].$$

2.1.2 Time and dynamics

Now let $t \in [0, \infty) \subset \mathbb{R}$ denote the time since the beginning of observation at t = 0. If we are given k time-dependent functions in the phase space:

$$t \mapsto \theta(t) = (\theta_1(t), \theta_2(t), \dots, \theta_k(t)),$$

then the map $t \mapsto p(\theta(t))$ moves the position of the particle in \mathbb{R}^3 through time t:

$$[0,\infty)\ni t\mapsto p(\theta(t))=p\left(\theta_1(t),\theta_2(t),\ldots,\theta_k(t)\right)=(x(t),y(t),z(t))\in\mathbb{R}^3.$$

2.1.3 Chain rule gives the velocity and acceleration vectors

Velocity is the rate of change of the particle's position with respect to time. By the chain rule of calculus, the velocity of the particle is:

$$\dot{p} := \frac{\partial p}{\partial t} := \frac{\partial p(\theta(t))}{\partial t} := \frac{\partial p(\theta_1(t), \theta_2(t), \dots, \theta_k(t))}{\partial t}$$

$$= \sum_{i=1}^k \frac{\partial p(\theta_1(t), \theta_2(t), \dots, \theta_i(t), \dots, \theta_k(t))}{\partial \theta_i(t)} \times \frac{\partial \theta_i(t)}{\partial t}$$

$$= : \sum_{i=1}^k \frac{\partial p}{\partial \theta_i} \dot{\theta}_i.$$

2.1. THE ROLE OF KINETIC ENERGY

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Acceleration is the rate of change of the particle's velocity with respect to time. By the chain rule of calculus, the acceleration of the particle is:

$$\begin{split} \ddot{p} &:= \frac{\partial}{\partial t} \left(\frac{\partial p}{\partial t} \right) \\ &= \dots \\ &= : \sum_{i=1}^k \sum_{j=1}^k \frac{\partial^2 p}{\partial \theta_i \partial \theta_j} \dot{\theta}_i \dot{\theta}_j + \sum_{i=1}^k \frac{\partial p}{\partial \theta_i} \ddot{\theta}_i. \end{split}$$

2.1.4 The kinetic energy

Say, t is fixed and the particle has 1 unit of mass m. Then the kinetic energy is given by:

$$\mathcal{T} := \frac{1}{2} \|\dot{p}\|^2 = \frac{1}{2} \sqrt{\sum_{i=1}^k \left(\frac{\partial p}{\partial t}\right)^2}$$

$$= \dots$$

$$= \dots$$

$$= \dots$$

$$= \dots$$

$$= \frac{1}{2} \sum_{i=1}^k \sum_{j=1}^k \left\langle \frac{\partial p}{\partial \theta_i}(t), \frac{\partial p}{\partial \theta_j(t)} \right\rangle \dot{\theta}_i(t) \dot{\theta}_j(t)$$

$$= : \frac{1}{2} \sum_{i=1}^k \sum_{j=1}^k \left\langle \frac{\partial p}{\partial \theta_i}, \frac{\partial p}{\partial \theta_j} \right\rangle \dot{\theta}_i \dot{\theta}_j$$

Now regard \mathcal{T} as a function of t-specific k-tuples $\theta(t)$ and $\dot{\theta}(t)$:

$$(\theta(t), \dot{\theta}(t)) \mapsto \mathcal{T}(\theta(t), \dot{\theta}(t))$$

Then for each fixed $i \in [k]$, by calculus:

$$\frac{\partial \mathcal{T}}{\partial \dot{\theta}_i} = \sum_{j=1}^k \left\langle \frac{\partial p}{\partial \theta_i}, \frac{\partial p}{\partial \theta_j} \right\rangle \dot{\theta}_j$$

and

$$\frac{\partial \mathcal{T}}{\partial \theta_i} = \sum_{\ell=1}^k \sum_{j=1}^k \left\langle \frac{\partial^2 p}{\partial \theta_\ell \partial \theta_j}, \frac{\partial p}{\partial \theta_j} \right\rangle \dot{\theta}_\ell \theta_j.$$

Notice the factor of 1/2 disappears from the fact that $\langle \cdot \rangle$ is summetric.

2.1.5 The Lagrangian

For each fixed $i \in [k]$:

$$\mathcal{L}_i := \frac{\partial}{\partial t} \left(\frac{\partial \mathcal{T}}{\partial \dot{\theta}_i} \right) - \frac{\partial \mathcal{T}}{\partial \theta_i}$$

The theorem fround by calculus is:

$$\mathcal{L}_i = \left\langle \frac{\partial p}{\partial \theta_i}, \ddot{p} \right\rangle$$

This is fundamental via Newton! whereby for small displacement $\delta\theta_i$ at any time t we have the corresponding change in position given by:

$$\delta p \approx \frac{\partial p}{\partial \theta_i} \cdot \delta \theta_i.$$

2.1.6 Following Newton's infinitesimal work

The basic idea is to follow newton's infinitesimal work! By Newton the work to displace the particla from point p to the point $p + \delta p$ is

$$\pm m \langle dp, \ddot{p} \rangle = \underbrace{\left\langle \frac{\partial p}{\partial \theta_i} \ddot{p} \right\rangle}_{\text{scale-factor for work}} \cdot \delta \theta_i, \quad \text{when } \theta_i \mapsto \theta_i + \delta \theta_i$$

In the special case where the external force is a potential

$$\mathcal{U} := \mathcal{U}(\theta) := \mathcal{U}((\theta_1, \theta_2, \dots, \theta_k))$$

then this infinitesimal work is

$$\pm \frac{\partial \mathcal{U}}{\partial \theta_i} \implies \mathcal{L}_i = \pm \frac{\partial \mathcal{U}}{\partial \theta_i}$$

The sign is understood for the specific problem at hand via by examples.

2.2 Example: a simple pendulum

Linear Algebra

Stokes theorem

Measures