

# PHY321: Variational calculus and Summary of Course

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## Aims and Overarching Motivation

### Monday April 25.

- Variational Calculus, constrained motion and Lagrange multiplier, and Lagrangians with examples
  - [Video of lecture](#)
  - [Handwritten notes](#)
- Additional HW 10 available at <https://mhjensen.github.io/Physics321/doc/Homeworks/hw10/html/hw10.html>. The deadline is set for May 2.

**Reading suggestion:** Taylor chapter 7 (except 7.8 and 7.9)

### Wednesday April 27.

- Variational Calculus, Lagrangians and examples
  - [Video of lecture](#)
  - [Handwritten notes](#)

**Reading suggestion:** Taylor chapter 7 (except 7.8 and 7.9)

### Friday April 29.

- Summary of course and discussion of exam project

The final exam will be available on Friday the 29th at 8am. The deadline is Friday May 6 at midnight (1159pm).

## Activities during Finals Week

We will keep our zoom sessions MWF 3pm-5pm open for discussions and more, feel free to swing by or just schedule a separate zoom session if these hours don't fit. We will also have zoom sessions Tuesday and Thursday 9pm-10.

## Variational Calculus

The calculus of variations involves problems where the quantity to be minimized or maximized is an integral.

The usual minimization problem one faces involves taking a function  $\mathcal{L}(\xi)$ , then finding the single value  $x$  for which  $\mathcal{L}$  is either a maximum or minimum. In multivariate calculus one also learns to solve problems where you minimize for multiple variables,  $\mathcal{L}(\xi_\infty, \xi_\infty, \dots \xi_\infty)$ , and finding the points  $(x_1 \dots y_n)$  in an  $n$ -dimensional space that maximize or minimize the function. Here, we consider what seems to be a much more ambitious problem. Imagine you have a function  $\mathcal{L}(\xi(\sqcup), \dot{\xi}(\sqcup), \sqcup)$ , and you wish to find the extrema for an infinite number of values of  $x$ , i.e.  $x$  at each point  $t$ . The function  $\mathcal{L}$  will not only depend on  $x$  at each point  $t$ , but also on the slope at each point, plus an additional dependence on  $t$ . Note we are NOT finding an optimum value of  $t$ , we are finding the set of optimum values of  $x$  at each point  $t$ , or equivalently, finding the function  $x(t)$ .

## Variational Calculus, introducing the action

One treats the function  $x(t)$  as being unknown while minimizing the action

$$S = \int_{t_1}^{t_2} dt \mathcal{L}(\xi(\sqcup), \dot{\xi}(\sqcup), \sqcup).$$

Thus, we are minimizing  $S$  with respect to an infinite number of values of  $x(t_i)$  at points  $t_i$ . As an additional criteria, we will assume that  $x(t_1)$  and  $x(t_2)$  are fixed, and that that we will only consider variations of  $x$  between the boundaries. The dependence on the derivative,  $\dot{x} = dx/dt$ , is crucial because otherwise the solution would involve simply finding the one value of  $x$  that minimized  $\mathcal{L}$ , and  $x(t)$  would equal a constant if there were no explicit  $t$  dependence. Furthermore,  $x$  wouldn't need to be continuous at the boundary.

## Variational Calculus, general Action

In the general case we have an integral of the type

$$S[q] = \int_{t_1}^{t_2} \mathcal{L}(\Pi(\sqcup), \dot{\Pi}(\sqcup), \sqcup) \sqcup,$$

where  $S$  is the quantity which is sought minimized or maximized. The problem is that although  $\mathcal{L}$  is a function of the general variables  $q(t), \dot{q}(t), t$  (note our change of variables), the exact dependence of  $q$  on  $t$  is not known. This means again that even though the integral has fixed limits  $t_1$  and  $t_2$ , the path of

integration is not known. In our case the unknown quantities are the positions and general velocities of a given number of objects and we wish to choose an integration path which makes the functional  $S[q]$  stationary. This means that we want to find minima, or maxima or saddle points. In physics we search normally for minima. Our task is therefore to find the minimum of  $S[q]$  so that its variation  $\delta S$  is zero subject to specific constraints. The constraints can be treated via the technique of Lagrangian multipliers as we will see below.

## Variational Calculus, Optimal Path

We assume the existence of an optimum path, that is a path for which  $S[q]$  is stationary. There are infinitely many such paths. The difference between two paths  $\delta q$  is called the variation of  $q$ .

We call the variation  $\eta(t)$  and it is scaled by a factor  $\alpha$ . The function  $\eta(t)$  is arbitrary except for

$$\eta(t_1) = \eta(t_2) = 0,$$

and we assume that we can model the change in  $q$  as

$$q(t, \alpha) = q(t) + \alpha \eta(t),$$

and

$$\delta q = q(t, \alpha) - q(t, 0) = \alpha \eta(t).$$

## Variational Calculus, Condition for an Extreme Value

We choose  $q(t, \alpha = 0)$  as the unknown path that will minimize  $S$ . The value  $q(t, \alpha \neq 0)$  describes a neighbouring path.

We have

$$S[q(\alpha)] = \int_{t_1}^{t_2} \mathcal{L}(\Pi(\sqcup, \alpha), \dot{\Pi}(\sqcup, \alpha), \sqcup) \sqcup.$$

The condition for an extreme of

$$S[q(\alpha)] = \int_{t_1}^{t_2} \mathcal{L}(\Pi(\sqcup, \alpha), \dot{\Pi}(\sqcup, \alpha), \sqcup) \sqcup,$$

is

$$\left[ \frac{\partial S[q(\alpha)]}{\partial t} \right]_{\alpha=0} = 0.$$

## Variational Calculus. $\alpha$ Dependence

The  $\alpha$  dependence is contained in  $q(t, \alpha)$  and  $\dot{q}(t, \alpha)$  meaning that

$$\left[ \frac{\partial E[q(\alpha)]}{\partial \alpha} \right] = \int_{t_1}^{t_2} \left( \frac{\partial \mathcal{L}}{\partial q} \frac{\partial q}{\partial \alpha} + \frac{\partial \mathcal{L}}{\partial \dot{q}} \frac{\partial \dot{q}}{\partial \alpha} \right) dt.$$

We have defined

$$\frac{\partial q(x, \alpha)}{\partial \alpha} = \eta(x)$$

and thereby

$$\frac{\partial \dot{q}(t, \alpha)}{\partial \alpha} = \frac{d(\eta(t))}{dt}.$$

## INtegrating by Parts

Using

$$\frac{\partial q(t, \alpha)}{\partial \alpha} = \eta(t),$$

and

$$\frac{\partial \dot{q}(t, \alpha)}{\partial \alpha} = \frac{d(\eta(t))}{dt},$$

in the integral gives

$$\left[ \frac{\partial S[q(\alpha)]}{\partial \alpha} \right] = \int_{t_1}^{t_2} \left( \frac{\partial \mathcal{L}}{\partial q} \eta(t) + \frac{\partial \mathcal{L}}{\partial \dot{q}} \frac{d(\eta(t))}{dt} \right) dt.$$

Integrating the second term by parts

$$\int_{t_1}^{t_2} \frac{\partial \mathcal{L}}{\partial \dot{q}} \frac{d(\eta(t))}{dt} dt = \eta(t) \frac{\partial \mathcal{L}}{\partial \dot{q}} \Big|_{t_1}^{t_2} - \int_a^b \eta(t) \frac{d}{dx} \frac{\partial \mathcal{L}}{\partial \dot{q}} dt,$$

and since the first term dissappears due to  $\eta(a) = \eta(b) = 0$ , we obtain

$$\left[ \frac{\partial S[q(\alpha)]}{\partial \alpha} \right] = \int_{t_1}^{t_2} \left( \frac{\partial \mathcal{L}}{\partial q} - \frac{d}{dx} \frac{\partial \mathcal{L}}{\partial \dot{q}} \right) \eta(t) dt = 0.$$

## Euler-Lagrange Equations

The latter can be written as

$$\left[ \frac{\partial S[q(\alpha)]}{\partial \alpha} \right]_{\alpha=0} = \int_{t_1}^{t_2} \left( \frac{\partial \mathcal{L}}{\partial q} - \frac{d}{dx} \frac{\partial \mathcal{L}}{\partial \dot{q}} \right) \delta q(t) dt = \delta S = 0.$$

The condition for a stationary value is thus a partial differential equation

$$\frac{\partial \mathcal{L}}{\partial q} - \frac{d}{dx} \frac{\partial \mathcal{L}}{\partial \dot{q}} = 0,$$

known as the **Euler-Lagrange** equation.

## Constrained motion

Sometimes an auxiliary constraint is added to the problem (beyond fixing the end points  $y_1$  and  $y_2$ ). Just ahead, we will work on the example of a hanging chain. The shape of the curve minimizes the potential energy, under the constraint of a fixed length of chain. Before presenting such an example we first review the method of Lagrange multipliers as a method for finding minima or maxima under constraints.

Imagine a function  $f(x_1, x_2 \cdots x_n)$  for which you wish to find the minima. Additionally, you are given a constraint

$$C(x_1 \cdots x_n) = 0 \tag{1}$$

## Constrained motion, Condition for a Minimum

The usual condition for a minimum is

$$\frac{\partial f}{\partial x_i} = 0, \text{ or } \nabla f = 0. \tag{2}$$

which would be  $n$  equations for the  $n$  variables. The gradient of a scalar is a vector, so you should think of  $\nabla$  as  $\nabla$ . However, the solution will likely not satisfy the constraint, i.e. the point at which  $f(x_1 \cdots x_n)$  has an extrema, may not be a point where  $C(x_1 \cdots x_n) = 0$ .

## Constrained motion, Necessary Conditions

A necessary condition for the solution is that

$$\nabla f \cdot \epsilon = 0, \tag{3}$$

for any infinitesimal vector  $\epsilon$  if  $\epsilon$  satisfies the condition

$$\delta C = \nabla C \cdot \epsilon = 0. \tag{4}$$

## Constrained motion

That is to say if I take a small step in a direction that doesn't change the constraint, then  $f$  must not change if it is an extrema. Not changing the constraint implies the step is orthogonal to  $\nabla C$ . As there are  $n$  dimensions of  $x$ , the vector  $\nabla C$  defines one direction, and  $\epsilon$  can be in any of the  $n - 1$  directions

orthogonal to  $\nabla C$ . If  $\nabla f \cdot \epsilon = 0$  for ANY of the  $n - 1$  directions of  $\epsilon$  orthogonal to  $\nabla C$ , then

$$\nabla f \parallel \nabla C. \quad (5)$$

Because the two vectors are parallel you can say there must exist some constant  $\lambda$  such that

$$\nabla(f - \lambda C) = 0. \quad (6)$$

## Constrained motion, Lagrange Multiplier

Here,  $\lambda$  is known as a Lagrange multiplier. Satisfying this equation is a necessary, but not a sufficient condition. One could add a constant to the constraint and the gradient would not change. One must find the correct value of  $\lambda$  that satisfies the constraint  $C = 0$ , rather than  $C = \text{some other constant}$ . The strategy is then to solve the above equation then adjust  $\lambda$  until one finds the  $x_1 \cdots x_n$  that gives  $C(x_1 \cdots x_n) = 0$ .

The method of Lagrange multipliers is counter-intuitive to one's intuition to use the constraint to reduce the dimensionality of the problem. Normally, minimizing a function of  $n$  variables, leads to  $n$  equations and  $n$  unknowns. A constraint could be used, by substitution, to replace the  $n$  variables with  $n - 1$  variables. Instead, we add an unknown parameter,  $\lambda$ , and change the equation to  $n + 1$  equations with  $n + 1$  unknowns, with the extra unknown being the Lagrange multiplier  $\lambda$ . Often, it is rather easy to solve for  $x_1 \cdots x_n$ . Then one is left with the usually difficult problem of finding  $\lambda$ , often requiring the solution of a transcendental equation.

## Lagrange Multipliers

Let us try to formalize this. We consider a function of three independent variables  $f(x, y, z)$ . For the function  $f$  to be an extreme we have

$$df = 0.$$

A necessary and sufficient condition is

$$\frac{\partial f}{\partial x} = \frac{\partial f}{\partial y} = \frac{\partial f}{\partial z} = 0,$$

due to

$$df = \frac{\partial f}{\partial x} dx + \frac{\partial f}{\partial y} dy + \frac{\partial f}{\partial z} dz.$$

## Independent Variables

In physical problems the variables  $x, y, z$  are often subject to constraints (in our case  $q$  and the orthogonality constraint) so that they are no longer all independent. It is possible at least in principle to use each constraint to eliminate one variable and to proceed with a new and smaller set of independent variables.

The use of so-called Lagrangian multipliers is an alternative technique when the elimination of variables is inconvenient or undesirable. Assume that we have an equation of constraint on the variables  $x, y, z$

$$\phi(x, y, z) = 0,$$

resulting in

$$d\phi = \frac{\partial\phi}{\partial x}dx + \frac{\partial\phi}{\partial y}dy + \frac{\partial\phi}{\partial z}dz = 0.$$

## More on Independent Variables

Now we cannot set anymore

$$\frac{\partial f}{\partial x} = \frac{\partial f}{\partial y} = \frac{\partial f}{\partial z} = 0,$$

if  $df = 0$  is wanted because there are now only two independent variables! Assume  $x$  and  $y$  are the independent variables. Then  $dz$  is no longer arbitrary.

However, we can add to

$$df = \frac{\partial f}{\partial x}dx + \frac{\partial f}{\partial y}dy + \frac{\partial f}{\partial z}dz,$$

a multiple of  $d\phi$ , viz.  $\lambda d\phi$ , resulting in

$$df + \lambda d\phi = \left(\frac{\partial f}{\partial x} + \lambda \frac{\partial\phi}{\partial x}\right)dx + \left(\frac{\partial f}{\partial y} + \lambda \frac{\partial\phi}{\partial y}\right)dy + \left(\frac{\partial f}{\partial z} + \lambda \frac{\partial\phi}{\partial z}\right)dz = 0.$$

## Choice of Multiplier

Our multiplier is chosen so that

$$\frac{\partial f}{\partial z} + \lambda \frac{\partial\phi}{\partial z} = 0.$$

However, we took  $dx$  and  $dy$  as to be arbitrary and thus we must have

$$\frac{\partial f}{\partial x} + \lambda \frac{\partial\phi}{\partial x} = 0,$$

and

$$\frac{\partial f}{\partial y} + \lambda \frac{\partial\phi}{\partial y} = 0.$$

When all these equations are satisfied,  $df = 0$ . We have four unknowns,  $x, y, z$  and  $\lambda$ . Actually we want only  $x, y, z$ ,  $\lambda$  need not to be determined, it is therefore often called Lagrange's undetermined multiplier. If we have a set of constraints  $\phi_k$  we have the equations

$$\frac{\partial f}{\partial x_i} + \sum_k \lambda_k \frac{\partial \phi_k}{\partial x_i} = 0.$$

### Example: brachistone I

Consider a particle constrained to move along a path (like a bead moving without friction on a wire) and you need to design a path from  $x = y = 0$  to some final point  $x_f, y_f$ . Assume there is a constant force in the  $x$  direction,  $F_x = mg$ . Design the path so that the time the bead travels is a minimum.

The net time is

$$T = \int \frac{d\ell}{v} = \int_0^{x_f} dx \frac{\sqrt{1+y'^2}}{\sqrt{2gx}} = \text{minimum}.$$

### Example: brachistone II

Here we made use of the fact that  $d\ell = \sqrt{dx^2 + dy^2}$  and that the velocity is determined by  $KE = mv^2/2 = mgx$ . The Euler equations can be applied if you first define the function as

$$f(y, y'; x) = \frac{\sqrt{1+y'^2}}{\sqrt{x}}.$$

The equations are then

$$\frac{d}{dx} \frac{\partial f}{\partial y'} = 0.$$

### Example: brachistone III

The simplification ensued from  $f$  not having any dependence on  $y$ . This yields the differential equation

$$\frac{y'}{x^{1/2}(1+y'^2)^{1/2}} = (2a)^{-1/2}, \quad (7)$$

because  $\partial f / \partial y'$  must be a constant, which with some foresight we label  $(2a)^{-1/2}$ . One can now solve for  $y'$ ,



$$\begin{aligned}
(y')^2 &= 2ax(1 + y'^2) \\
y' &= \sqrt{\frac{x}{2a - x}}, \\
y(t) &= \int_0^x dx' \frac{\sqrt{x'} dx'}{\sqrt{2a - x'}} = \int_0^x dx' \frac{x' dx'}{\sqrt{2ax' - x'^2}} \\
&= \frac{1}{2} \int_0^x \frac{(2x' - 2a) dx'}{(2ax' - x'^2)^{1/2}} + a \int_0^x \frac{dx'}{\sqrt{2ax' - x'^2}} \\
&= \frac{-1}{2} \int_0^{2ax - x^2} \frac{du}{\sqrt{u}} + a \int_0^x \frac{dx'}{\sqrt{a^2 - (x' - a)^2}} \\
&= -\sqrt{2ax - x^2} + a \cos^{-1}(1 - x/a).
\end{aligned}$$

This turns out to be the equation for a *cycloid* or a *brachistone*. If you rolled a wheel of radius  $a$  down the  $y$  axis and followed a point on the rim, it would trace out a cycloid. Here, the constant  $a$  must be chosen to match the boundary condition,  $y_2 = y(x_2)$ . You can see the textbook for more details, plus you get a chance to work with cycloids in the exercises at the end of this chapter.

## Maximizing a Function

As an example of using Lagrange multipliers for a standard optimization formula we attempt to maximize the following function,

$$F(x_1 \cdots x_n) = - \sum_{i=1}^n x_i \ln(x_i),$$

with respect to the  $n$  variables  $x_i$ . With no constraints, each  $x_i$  would maximize the function for

$$\begin{aligned}
\frac{d}{dx_j} \left[ - \sum_i x_i \ln(x_i) \right] &= 0 \\
-\ln(x_j) - 1 &= 0, \quad x_j = e^{-1}.
\end{aligned}$$

## Two Constraints

Now, we repeat the problem but with two constraints,

$$\sum_i x_i = 1, \quad \sum_i x_i \epsilon_i = E.$$

Here,  $\epsilon_i$  and  $E$  are fixed constants. We go forward by finding the extrema for

$$G(x_1 \cdots x_n) = F - \alpha \sum_i x_i - \beta \sum_i \epsilon_i x_i = \sum_i \{-x_i \ln(x_i) - \alpha x_i - \beta \epsilon_i x_i\}.$$

## Two Multipliers

There are two Lagrange multipliers,  $\alpha$  and  $\beta$ , corresponding to the two constraints. One then solves for the extrema

$$\begin{aligned}\frac{d}{dx_j}G &= 0 \\ &= -\ln(x_j) - 1 - \alpha - \beta\epsilon_j, \\ x_j &= \exp\{-1 - \alpha - \beta\epsilon_j\}.\end{aligned}$$

## Lagrange multipliers

For any given  $\alpha$  and  $\beta$  this provides a solution for constraining  $\sum_i x_i$  and  $\sum_i \epsilon_i x_i$  to some values, just not the values of unity and  $E$  that you wish. One would then have to search for the correct values by adjusting  $\alpha$  and  $\beta$  until the constraint are actually matched by solving a transcendental equation. Although this can be complicated, it is certainly less expensive than searching over all  $N$  values of  $x_i$ . This particular example corresponds to maximizing the entropy for a system,  $S = -\sum_i x_i \ln(x_i)$ , where  $x_i$  is the probability of the system being in a particular discrete level  $i$  that has energy  $\epsilon_i$ . One wishes to maximize the entropy subject to the constraints that the probabilities sum to unity and the average energy has some given value. The result that  $x_i \sim e^{-\beta\epsilon_i}$  demonstrates the origin of the Boltzmann factor, with the inverse temperature  $\beta = 1/T$ .

## Lagrange multipliers

Lagrange multipliers also assist with the Euler-Lagrange equation. If one breaks an interval  $x_1 < x < x_2$  into a large number  $n \rightarrow \infty$  points separated by  $dx$ , the Euler-Lagrange equation involves finding the  $n$  values  $y_i$  at each point so that  $\sum_i dx f\{y_i, y'_i = (y_{i+1} - y_{i-1})/(2dx)\}$  is maximized for some given function  $f$ . If an additional auxiliary constraint is added, also some function of the  $n$  values  $y_i$ , one can use the method of Lagrange multipliers. In the constraint can also be written as some function of  $C(y_i, y'_i)$ , then one simply adds a term  $\lambda C(y, y')$  to the function  $f$  and uses the Euler-Lagrange equation to find the extrema of.

$$J = \int_{x_1}^{x_2} dx f\{y(t), y'(t), x\} - \lambda C\{y(t), y'(t), x\}, \quad (8)$$

the one difference being that

$$f\{y(t), y'(t), x\} \rightarrow f\{y(t), y'(t), x\} - \lambda C\{y(t), y'(t), x\} \quad (9)$$

## Example

Consider a chain of length  $L$  and mass per unit length  $\kappa$  that hangs from point  $x = 0, y = 0$  to point  $x_f, y_f$ . The shape must minimize the potential energy.

Find general expressions for the shape in terms of three constants which must be chosen to match  $y(0) = 0, y(x_f) = y_f$  and the fixed length. Equivalently, one finds the function  $y(t)$  that provides an extrema for the integral,

One must minimize

$$\int d\ell \kappa g y - \lambda \int d\ell = \int_0^{x_f} dx \sqrt{1 + y'^2} \kappa g y - \lambda \int_0^{x_f} dx \sqrt{1 + y'^2}.$$

Here  $\lambda$  is the Lagrange multiplier associated with constraining the length of the chain. The constrained length  $L$  appears nowhere in the expression. Instead, one solves for form of the answer, then adjusts  $\lambda$  to give the correct length. For the purposes of the Euler-Lagrange minimization one considers the function

$$f(y, y'; x) = \kappa g y \sqrt{1 + y'^2} - \lambda \sqrt{1 + y'^2}. \quad (10)$$

Because  $\lambda$  is an unknown constant and because minimizing a function multiplied by a constant is the same as minimizing the function, we can equivalently minimize the integral using the function

$$\begin{aligned} \tilde{f}(y, y'; x) &= y \sqrt{1 + y'^2} - \tilde{\lambda} \sqrt{1 + y'^2}, \\ \tilde{\lambda} &\equiv \frac{\lambda}{\kappa g}. \end{aligned} \quad (11)$$

The Euler-Lagrange equations then become

$$\frac{d}{dx} \left\{ \frac{y'}{\sqrt{1 + y'^2}} y - \tilde{\lambda} \frac{y'}{\sqrt{1 + y'^2}} \right\} = \sqrt{1 + y'^2}.$$

### Example, guessing

Here, we will guess at the form of the solution,

$$y' = \sinh[(x - x_0)/a], \quad y = a \cosh[(x - x_0)/a] + y_0.$$

Plugging into the Euler-Lagrange equations,

$$\begin{aligned} \frac{d}{dx} \left\{ (a \cosh[(x - x_0)/a] + y_0) \frac{\sinh[(x - x_0)/a]}{\cosh[(x - x_0)/a]} - \tilde{\lambda} \frac{\sinh[(x - x_0)/a]}{\cosh[(x - x_0)/a]} \right\} &= \cosh[(x - x_0)/a], \\ \frac{d}{dx} \{ (y_0 - \tilde{\lambda}) \tanh[(x - x_0)/a] \} &= 0. \end{aligned}$$

This solution works if  $y_0 = \tilde{\lambda}$ . So the general form of the solution is

$$y = \tilde{\lambda} + a \cosh[(x - x_0)/a].$$

## Example, getting there

One must find  $\tilde{\lambda}$ ,  $x_0$  and  $a$  to satisfy three conditions,  $y(x = 0) = 0$ ,  $y(x = x_f) = y_f$  and that the length is  $L$ . For a hanging chain  $a$  is positive. A solution with negative  $a$  would represent a maximum of the potential energy. A remarkable property of the solution is that once you define the length and the end-point positions  $y_1$  and  $y_2$ , the solution does not depend on  $\kappa$  or  $g$ . Thus, the shape of the chain would be the same if you took it to the moon. These solutions are known as catenaries.

## Lagrangians

Lagrangians represent a powerful method for solving problems that would be nearly impossible by direct application of Newton's third law,  $\mathbf{F} = m\mathbf{a}$ . The method works well for problems where a system is well described by a few *generalized coordinates*. A generalized coordinate might be the angle describing the position of a pendulum. This one angle takes the place of using  $x$  and  $y$  to describe the position of the pendulum, then applying a clumsy constraint.

## Equations of Motions

The Lagrangian equations of motion can be derived from a principle of least action, where the action  $S$  is defined as

$$S = \int dt L(q, \dot{q}, t), \quad (12)$$

where  $q$  is some coordinate that describes the orientation of a system and the Lagrangian  $L$  is defined as

$$L = T - U, \quad (13)$$

the difference of the kinetic and potential energies. Minimizing the action through the Euler-Lagrange equations gives the Lagrangian equations of motion,

$$\frac{d}{dt} \frac{\partial L}{\partial \dot{q}} = \frac{\partial L}{\partial q}. \quad (14)$$

## Two simple Examples

We begin with two simple examples, neither of which gains from the Lagrangian approach.

Consider a particle of mass  $m$  connected to a spring with stiffness  $k$ . Derive the Lagrangian equations of motion.

$$\begin{aligned}
L &= \frac{1}{2}m\dot{x}^2 - \frac{1}{2}kx^2, \\
\frac{d}{dt} \frac{\partial L}{\partial \dot{x}} &= \frac{\partial L}{\partial x}, \\
m\ddot{x} &= -kx.
\end{aligned}$$

Derive the Lagrangian equations of motion for a pendulum of mass  $m$  and length  $\ell$ .

$$\begin{aligned}
L &= \frac{m}{2}\ell^2\dot{\theta}^2 - mg\ell(1 - \cos\theta), \\
\frac{d}{dt} \frac{\partial L}{\partial \dot{\theta}} &= \frac{\partial L}{\partial \theta}, \\
m\ell^2\ddot{\theta} &= -mg\ell \sin\theta, \\
\ddot{\theta} &= -\frac{g}{\ell} \sin\theta, \\
\ddot{\theta} &\approx -\frac{g}{\ell} \theta.
\end{aligned}$$

### Proving Lagrange's Equations of Motion from Newton's Laws

Lagrange's equations of motion can only be applied for the following conditions:

- The potential energy is a function of the generalized coordinates  $q_i$ , but not of  $\dot{q}_i$ .
- The relation between the original coordinates  $x, y, z \dots$  and the generalized coordinates does not depend on  $\dot{q}_i$ , e.g.  $x(q, t)$  not  $x(q, \dot{q}, t)$ .
- Any constraints used to reduce the number of degrees of freedom are functions of  $\mathbf{q}$ , but not of  $\dot{\mathbf{q}}$ .
- The motion is not dissipative (no damping or friction).

### Proving Lagrange's Equations of Motion from Newton's Laws

Going forward with the proof, consider  $x_i(q_1, q_2 \dots, t)$  and look at the l.h.s. of Lagrange's equations of motion.

$$\begin{aligned}
\frac{\partial T}{\partial \dot{q}_j} &= \sum_i \frac{\partial T}{\partial \dot{x}_i} \frac{\partial \dot{x}_i}{\partial \dot{q}_j} + \sum_i \frac{\partial T}{\partial x_i} \frac{\partial x_i}{\partial \dot{q}_j} \\
&= \sum_i m \dot{x}_i \frac{\partial \dot{x}_i}{\partial \dot{q}_j} \\
&= \sum_i m \dot{x}_i \frac{(\delta x_i / \delta t)|_{\text{fixed } q_{j' \neq j}}}{\delta q_j / \delta t} \\
&= \sum_i m \dot{x}_i \frac{\delta x_i|_{\text{fixed } q_{j' \neq j}}}{\delta q_j} \\
&= \sum_i m \dot{x}_i \frac{\partial x_i}{\partial q_j}.
\end{aligned} \tag{15}$$

In the first line we used the fact that  $T$  does not depend on  $x$ . Continuing with taking the derivative of  $U$ ,

$$-\frac{\partial U}{\partial \dot{q}_j} = -\sum_i \frac{\partial U}{\partial x_i} \frac{\partial x_i}{\partial \dot{q}_j} = 0. \tag{16}$$

### Proving Lagrange's Equations of Motion from Newton's Laws, continued

In the first line above we used the fact that  $U$  does not depend on  $\dot{x}$  then we used the second condition that  $x$  does not depend on  $\dot{q}$ . Adding the two pieces together, then taking the derivative w.r.t. time,

$$\frac{d}{dt} \frac{\partial}{\partial \dot{q}} (T - U) = \sum_i m \ddot{x}_i \frac{\partial x_i}{\partial q_j} + \sum_i m \dot{x}_i \frac{\partial \dot{x}_i}{\partial q_j}.$$

Now, we consider the r.h.s. of Lagrange's equations. Because the kinetic energy depends only on  $\dot{x}$  and not  $x$ , and because the potential depends on  $x$  but not  $\dot{x}$ ,

$$\begin{aligned}
\frac{\partial}{\partial q_j} (T - U) &= \sum_i \frac{\partial T}{\partial \dot{x}_i} \frac{\partial \dot{x}_i}{\partial q_j} - \sum_i \frac{\partial U}{\partial x_i} \frac{\partial x_i}{\partial q_j} \\
&= \sum_i m \dot{x}_i \frac{\partial \dot{x}_i}{\partial q_j} - \sum_i \frac{\partial U}{\partial x_i} \frac{\partial x_i}{\partial q_j}
\end{aligned} \tag{17}$$

Using the fact that  $m \ddot{x}_i = -(\partial / \partial x_i) U$ , one can see that the bottom expressions above are identical,

$$\frac{d}{dt} \frac{\partial}{\partial \dot{q}_i} (T - U) = \frac{\partial}{\partial q_i} (T - U). \tag{18}$$

## Lagrangian Examples

Two examples are presented here. In the first, there are two generalized coordinates, but the two equations of motion can be reduced to one through conservation laws (angular momentum in this case). In the second, there is a time-dependent constraint.

Consider a cone of half angle  $\alpha$  standing on its tip at the origin. The surface of the cone is defined as

$$r = \sqrt{x^2 + y^2} = z \tan \alpha.$$

Find the equations of motion for a particle of mass  $m$  moving along the surface under the influence of a constant gravitational force,  $-mg\hat{z}$ . For generalized coordinates use the azimuthal angle  $\phi$  and  $r$ .

### Cone Example

The kinetic energy is

$$\begin{aligned} T &= \frac{1}{2}mr^2\dot{\theta}^2 + \frac{1}{2}m(\dot{r}^2 + \dot{z}^2) \\ &= \frac{1}{2}mr^2\dot{\theta}^2 + \frac{1}{2}m\dot{r}^2(1 + \cot^2 \alpha) \\ &= \frac{1}{2}mr^2\dot{\theta}^2 + \frac{1}{2}m\dot{r}^2 \csc^2 \alpha. \end{aligned}$$

The potential energy is

$$U = mgr \cot \alpha,$$

so Lagrange's equations give

$$\begin{aligned} \frac{d}{dt}(mr^2\dot{\theta}) &= 0, \\ \frac{d}{dt}(m \csc^2 \alpha \dot{r}) &= mr\dot{\theta}^2 - mg \cot \alpha, \\ \ddot{r} &= r\dot{\theta}^2 \sin^2 \alpha - g \cos \alpha \sin \alpha \end{aligned}$$

### More on the Cone Example

The first equation is a statement of the conservation of angular momentum with  $L = mr^2\dot{\theta}$ , so the second equation can also be expressed as

$$\ddot{r} = \frac{L^2 \sin^2 \alpha}{m^2 r^3} - g \sin \alpha \cos \alpha.$$

## Sliding Bead

A bead slides along a wire bent in the shape of a parabola,

$$z = \frac{1}{2}kr^2, \quad r^2 = x^2 + y^2.$$

Also, the parabolic wire is rotating about the  $z$  axis with angular velocity  $\omega$ . Derive the equations of motion. Are there any stable configurations?

Using the fact that

$$\dot{z} = \dot{r} \frac{\partial z}{\partial r} = kr\dot{r},$$

the kinetic and potential energies are

$$\begin{aligned} T &= \frac{1}{2}m(\dot{r}^2 + \dot{z}^2 + r^2\omega^2) \\ &= \frac{1}{2}m(\dot{r}^2 + (kr\dot{r})^2 + r^2\omega^2), \\ U &= mgkr^2/2. \end{aligned}$$

## And then the Equations of Motion

The equations of motion are then

$$\begin{aligned} \frac{d}{dt} \{m\dot{r}(1 + k^2r^2)\} &= -mgkr + mk^2\dot{r}^2r + m\omega^2r, \\ \ddot{r} &= \frac{-gkr + \omega^2r - k^2\dot{r}^2r}{1 + k^2r^2} \end{aligned}$$

For a stable configuration, there needs to be a solution with  $\dot{r} = 0$  and  $\ddot{r} = 0$ . This can only happen at  $r = 0$ , and then for the acceleration to be inward for small deviations of  $r$  one needs to have  $gk > \omega^2$ . If  $\omega^2 > gk$  the bead will move outward indefinitely.

## Small Vibrations and Normal Modes

Two examples are provided for solving for normal modes. These are solutions with multiple generalized coordinates, where the motion is that of simple harmonic motion. However, the motion is only simple for a particular set of coordinates  $q_1$  and  $q_2$ ,

$$\begin{aligned} q_1 &= A \cos(\omega_1 t), \\ q_2 &= B \cos(\omega_2 t), \end{aligned} \tag{19}$$

while it is not necessarily simple in other coordinates. For example if  $x = q_1 + q_2$ , and  $y = q_1 - q_2$ , the  $x$  and  $y$  motions will contain mixtures of multiple



frequencies. For many problems, or in the limit of small vibrations about a minimum, there is some coordinate system where the motion is simple. These are normal modes. Characterizing the normal modes involves finding the frequencies,  $\omega_i$ , and the coordinate system where the motion is simple for each coordinate. This involves finding the direction, or the linear combination of  $x_i$  that form the coordinates  $q_i$  in which the motion is that of a single oscillator in each coordinate.

## Coupled Springs

For a first example, we consider a system of springs, where we write the Lagrangian, then find the normal modes. For the second example, a double pendulum is considered. In this case, one must first make a small angle expansion before finding the modes. In principle, problems could have the same number of normal modes a degrees of freedom. For example, a system of 7 particles moving in three dimensions has 21 degrees of freedom. However, some of the degrees of freedom do not have oscillatory behavior. For example, for a rigid body in free space, the angles describing the orientation evolve, but do not oscillate. Also, the center-of-mass coordinates of a system of particles isolated from outside particles moves at constant velocity. One can also describe these as normal modes, but acknowledge that their characteristic frequency is zero, as there are no restoring forces.

### Coupled Springs, Part 1

Consider two springs, whose relaxed lengths are  $\ell$ , connected to three masses as depicted in the figure here. Describe the two normal modes of the motion. We can write the Lagrangian as

$$\mathcal{L} = \frac{m}{2}\dot{x}_1^2 + m\dot{x}_2^2 + \frac{m}{2}\dot{x}_3^2 - \frac{k}{2}(x_2 - x_1 - \ell)^2 - \frac{k}{2}(x_3 - x_2 - \ell)^2.$$

There are three coordinates, thus there are three equations of motion,

$$\begin{aligned} m\ddot{x}_1 &= -k(x_1 - x_2 + \ell) \\ 2m\ddot{x}_2 &= -k(x_2 - x_1 - \ell) - k(x_2 - x_3 + \ell) \\ &= -k(2x_2 - x_1 - x_3) \\ m\ddot{x}_3 &= -k(x_3 - x_2 + \ell). \end{aligned}$$

### Coupled Springs, Part 2

This is a bit complicated because the center-of-mass motion does not easily separate from the three equations. Instead, choose the following coordinates,

$$\begin{aligned}
X &= \frac{x_1 + 2x_2 + x_3}{4}, \\
q_1 &= x_1 - x_2 + \ell, \\
q_3 &= x_3 - x_2 - \ell.
\end{aligned}$$

### Coupled Springs, Part 3

In these coordinates the potential energy only involves two coordinates,

$$U = \frac{k}{2}(q_1^2 + q_3^2).$$

To express the kinetic energy express  $x_1, x_2$  and  $x_3$  in terms of  $X, q_1$  and  $q_3$ ,

$$\begin{aligned}
x_1 &= (3q_1 - q_3 - 4\ell + 4X)/4, \\
x_2 &= (4X - q_1 - q_3)/4, \\
x_3 &= (3q_3 - q_1 + 4\ell + 4X)/4.
\end{aligned}$$

### Coupled Springs, Part 4

The kinetic energy and Lagrangian are then

$$\begin{aligned}
T &= \frac{m}{2} \frac{1}{16} (3\dot{q}_1 - \dot{q}_3 + 4\dot{X})^2 + m \frac{1}{16} (4\dot{X} - \dot{q}_1 - \dot{q}_3)^2 + \frac{m}{2} \frac{1}{16} (3\dot{q}_3 - \dot{q}_1 + 4\dot{X})^2 \\
&= \frac{3m}{8} (\dot{q}_1^2 + \dot{q}_3^2) - \frac{m}{4} \dot{q}_1 \dot{q}_3 + 2m\dot{X}^2, \\
\mathcal{L} &= \frac{3m}{8} (\dot{q}_1^2 + \dot{q}_3^2) - \frac{m}{4} \dot{q}_1 \dot{q}_3 + 2m\dot{X}^2 - \frac{k}{2} q_1^2 - \frac{k}{2} q_3^2.
\end{aligned}$$

The three equations of motion are then,

$$\begin{aligned}
\frac{3}{4}m\ddot{q}_1 - \frac{1}{4}m\ddot{q}_3 &= -kq_1, \\
\frac{3}{4}m\ddot{q}_3 - \frac{1}{4}m\ddot{q}_1 &= -kq_3, \\
4M\ddot{X} &= 0.
\end{aligned}$$

### Coupled Springs, Part 5

The last equation simply states that the center-of-mass velocity is fixed. One could obtain the same result by summing the equations of motion for  $x_1, 2x_2$  and  $x_3$  above. The second two equations are more complicated. To solve them, we assume a form

$$\begin{aligned} q_1 &= Ae^{i\omega t}, \\ q_3 &= Be^{i\omega t}, \end{aligned}$$

Because this is a linear equation, we can multiply the solution by a constant and it will still be a solution. Thus, we can set  $B = 1$ , then solve for  $A$ , effectively solving for  $A/B$ . Putting this guess into the equations of motion,

$$\begin{aligned} -\frac{3}{4}\frac{A}{B}\omega^2 + \frac{1}{4}\omega^2 &= -\omega_0^2\frac{A}{B}, \\ -\frac{3}{4}\omega^2 + \frac{1}{4}\frac{A}{B}\omega^2 &= -\omega_0^2. \end{aligned}$$

### Coupled Springs, Part 6

This is two equations and two unknowns,  $\omega^2$  and  $A/B$ . Substituting for  $A/B$  gives a quadratic equation,

$$\begin{aligned} \omega^4 - 3\omega_0^2\omega^2 + 2\omega_0^4 &= 0, \\ \omega_0^2 &\equiv k/m. \end{aligned}$$

The two solutions are

$$\begin{aligned} (1) \quad \omega &= \omega_0, \quad A = -B, \\ (2) \quad \omega &= \omega_0\sqrt{2}, \quad A = B. \end{aligned}$$

### Coupled Springs, Part 7

The first solution corresponds to the two outer masses moving in opposite directions, in sync, with the middle mass fixed. The second solution has both outer masses moving in the same direction, but with the center mass moving opposite. These two solutions are referred to as normal modes, and are characterized by their frequency and by the linear combinations of coordinates that oscillate together. In general, the solution is a linear combination of normal modes, which usually results in a chaotic looking motion. However, once the solution is expressed in terms of the normal modes, each of which oscillates independently in a simple manner, one can better understand the motion. Further, the frequencies of these modes represent the natural resonant frequencies of the system. This is important in the construction of many structures, such as bridges or vehicles.

### Double Pendulum, Part 1

Consider a double pendulum confined to the  $x - y$  plane, where  $y$  is vertical. A mass  $m$  is connected to the ceiling with a massless string of length  $\ell$ . A second

mass  $m$  hangs from the first mass with an identical massless string of the same length. Using  $\theta_1$  and  $\theta_2$  to describe the orientations of the strings relative to the vertical axis, find the Lagrangian and derive the equations of motion, both for arbitrary angles and in the small-angle approximation. Finally, express the equations of motion in the limit of small oscillations.

### Double Pendulum, Part 2

The kinetic and potential energies are:

$$\begin{aligned} T &= \frac{1}{2}m\ell^2\dot{\theta}_1^2 + \frac{1}{2}m\{(\ell\dot{\theta}_1\cos\theta_1 + \ell\dot{\theta}_2\cos\theta_2)^2 + (\ell\dot{\theta}_1\sin\theta_1 + \ell\dot{\theta}_2\sin\theta_2)^2\} \\ &= \frac{1}{2}m\ell^2\{2\dot{\theta}_1^2 + \dot{\theta}_2^2 + 2\dot{\theta}_1\dot{\theta}_2\cos(\theta_1 - \theta_2)\}, \\ U &= mg\ell(1 - \cos\theta_1) + mg[\ell(1 - \cos\theta_1) + \ell(1 - \cos\theta_2)] \\ &= mg\ell(3 - 2\cos\theta_1 - \cos\theta_2) \end{aligned}$$

### Double Pendulum, Part 3

Lagrange's equations for  $\theta_1$  lead to

$$\begin{aligned} m\ell^2\frac{d}{dt}\{2\dot{\theta}_1 + \dot{\theta}_2\cos(\theta_1 - \theta_2)\} &= -m\ell^2\dot{\theta}_1\dot{\theta}_2\sin(\theta_1 - \theta_2) - 2mg\ell\sin\theta_1, \\ 2\ddot{\theta}_1 + \ddot{\theta}_2\cos(\theta_1 - \theta_2) + \dot{\theta}_2^2\sin(\theta_1 - \theta_2) &= -2\omega_0^2\sin\theta_1, \\ \omega_0^2 &\equiv g/\ell, \end{aligned}$$

and the equations for  $\theta_2$  are

$$\begin{aligned} m\ell^2\frac{d}{dt}\{\dot{\theta}_2 + \dot{\theta}_1\cos(\theta_1 - \theta_2)\} &= m\ell^2\dot{\theta}_1\dot{\theta}_2\sin(\theta_1 - \theta_2) - mg\ell\sin\theta_2, \\ \ddot{\theta}_2 + \ddot{\theta}_1\cos(\theta_1 - \theta_2) &= -\omega_0^2\sin\theta_2. \end{aligned}$$

### Double Pendulum, Part 4

For small oscillations, one can only consider terms linear in  $\theta_1$  and  $\theta_2$  or their derivatives,

$$\begin{aligned} 2\ddot{\theta}_1 + \ddot{\theta}_2 &= -2\omega_0^2\theta_1, \\ \ddot{\theta}_1 + \ddot{\theta}_2 &= -\omega_0^2\theta_2. \end{aligned} \tag{20}$$

To find the solutions, assume they are of the form  $\theta_1 = Ae^{i\omega t}$ ,  $\theta_2 = Be^{i\omega t}$ . Solve for  $\omega$  and  $A/B$ , noting that  $B$  is arbitrary.

## Double Pendulum, Part 5

Plug in the desired form and find

$$\begin{aligned} e^{i\omega t}(-2\omega^2 A - \omega^2 B) &= e^{i\omega t}(-2\omega_0^2 A), \\ e^{i\omega t}(-\omega^2 A - \omega^2 B) &= e^{i\omega t}(-\omega_0^2 B). \end{aligned}$$

We can treat  $B$  as arbitrary and set it to unity. When we find  $A$ , it is the same as  $A/B$  for arbitrary  $B$ . This gives the equations

$$\begin{aligned} 2\omega^2 A + \omega^2 &= 2\omega_0^2 A, \\ \omega^2 A + \omega^2 &= \omega_0^2. \end{aligned}$$

## Double Pendulum, Part 6

This is two equations and two unknowns. Solving them leads to a quadratic equation with solutions

$$\begin{aligned} A/B &= \pm \frac{1}{\sqrt{2}}, \\ \omega^2 &= \frac{\omega_0^2}{1 \pm 1/\sqrt{2}}. \end{aligned}$$

Again, these two solutions are the normal modes, and the general solution is a sum of the two solutions, with two arbitrary constants. For the angles  $\theta_1$  and  $\theta_2$  are:

$$\begin{aligned} \theta_1 &= \frac{A_+}{\sqrt{2}} e^{i\omega_+ t}, \quad \theta_2 = A_+ e^{i\omega_+ t}, \\ \theta_1 &= \frac{-A_-}{\sqrt{2}} e^{i\omega_- t}, \quad \theta_2 = A_- e^{i\omega_- t}, \\ \omega_{\pm} &= \omega_0 \sqrt{\frac{1}{1 \pm 1/\sqrt{2}}}. \end{aligned}$$

## Double Pendulum, Part 7

One can also express the solution in vector notation, with the vectors having arbitrary amplitudes  $A_+$  and  $A_-$ ,

$$\begin{aligned} \theta_+ &= \begin{pmatrix} \frac{1}{\sqrt{2}} \\ 1 \end{pmatrix} A_+ e^{i\omega_+ t}, \\ \theta_- &= \begin{pmatrix} \frac{-1}{\sqrt{2}} \\ 1 \end{pmatrix} A_- e^{i\omega_- t}. \end{aligned}$$

Here, the upper/lower components of the vector describe  $\theta_1/\theta_2$  respectively.

### Double Pendulum, Part 8

These problems can be treated as linear algebra exercises. Linear algebra is not used in this course, but nonetheless we describe how this works for the curious student. In the limit of small vibrations, the equations of motion can be expressed in the form,

$$M\ddot{q} = -Kq,$$

a form that looks like the spring equation. However,  $q$  is an  $n$ -dimensional vector and  $M$  and  $k$  are  $n \times n$  matrices. In the double pendulum example, the dimensionality is 2 and the  $q$  refers to the  $\theta_1$  and  $\theta_2$ , and the matrices for  $M$  and  $K$  can be read off as

$$M = \begin{bmatrix} 2 & 1 \\ 1 & 1 \end{bmatrix},$$

and

$$K = \begin{bmatrix} 2\omega_0^2 & 0 \\ 0 & \omega_0^2 \end{bmatrix}.$$

### Double Pendulum, Part 9

Multiplying both sides of the equation by the inverse matrix  $M^{-1}$ ,

$$\ddot{q} = -(M^{-1}K)q.$$

Here,

$$\begin{aligned} M^{-1} &= \begin{pmatrix} 1 & -1 \\ -1 & 2 \end{pmatrix}, \\ M^{-1}K &= \begin{pmatrix} 2 & -1 \\ -2 & 2 \end{pmatrix} \omega_0^2. \end{aligned}$$

### Double Pendulum, Part 10

One can find a transformation, basically a rotation, that transforms to a frame where  $M^{-1}K$  is diagonal. In this coordinate system the diagonal components of  $M^{-1}K$  represent the squared frequencies of the normal modes,

$$M^{-1}K \rightarrow - \begin{pmatrix} \omega_+^2 & 0 \\ 0 & \omega_-^2 \end{pmatrix},$$

and are known as “eigen” frequencies. The corresponding unit vectors,

$$\begin{pmatrix} 1 \\ 0 \end{pmatrix} \text{ and } \begin{pmatrix} 0 \\ 1 \end{pmatrix} \text{ in the new coordinate system,}$$

can be rotated back into the original frame, and become the solutions for the normal modes. These are then called “eigenvectors”, which are the same as the normal modes. Finding the eigenfrequencies is performed by realizing that the determinant of a matrix is unchanged by the rotation between coordinate systems. Writing the equations of motion as an eigenvalue problem,

$$[A - \lambda_i \mathbb{K}] u_i = 0, \quad A \equiv M^{-1}K, \quad \lambda_i \equiv \omega_i^2. \quad (21)$$

## Double Pendulum, Part 11

In the coordinate system where  $M^{-1}K$  is diagonal, and the forms for  $u_i$  are simple this requires that in that system, the diagonal elements of  $M^{-1}K$  are the eigenvalues,  $\omega_i^2$ . For each  $\omega_i^2$ , the determinant  $|A - \lambda_i \mathbb{K}|$  must vanish. This is then true in any coordinate system,

$$\det [A - \lambda \mathbb{K}] = 0, \quad (22)$$

which for a  $2 \times 2$  matrix becomes

$$\begin{vmatrix} A_{11} - \lambda & A_{12} \\ A_{21} & A_{22} - \lambda \end{vmatrix} = 0, \quad (23)$$

$$A_{11}A_{22} - \lambda A_{11} - \lambda A_{22} + \lambda^2 - A_{21}A_{12} = 0. \quad (24)$$

## Double Pendulum, Part 12

One can solve a quadratic equation for  $\lambda$ , which gives two eigenvalues corresponding to  $\omega_+^2$  and  $\omega_-^2$  found above. Choosing one of the eigenvalues, one can insert one of the eigenvalues  $\lambda_i$  into the eigenvalue problem and solve for  $u_i$ , then choose the other eigenvalue and solve for the other corresponding vector.

If this were a 3-dimensional set of equations, the determinant would include terms like  $\lambda^3$  and would become a cubic equation with three eigenvalues. One would then solve for three eigenvectors. If one has a system with dimensionality  $n > 2$ , one usually resorts to solving the problem numerically due to the messiness of the algebra. The main programming languages all have packages which readily diagonalize matrices and find eigenvectors and eigenvalues.

## Conservation Laws

Energy is conserved only when the Lagrangian has no explicit dependence on time, i.e.  $L(q, \dot{q})$ , not  $L(q, \dot{q}, t)$ . To show this, we first define the Hamiltonian,

$$H = \sum_i \left( \dot{q}_i \frac{\partial L}{\partial \dot{q}_i} \right) - L. \quad (25)$$

After showing that  $H$  is conserved, i.e.  $(d/dt)H = 0$ , we then show that  $H$  can be identified with the total energy,  $H = T + V$ .

One can see that  $H$  is conserved by applying first using the chain rule for  $(d/dt)H$ , then applying Lagrange's equations,

$$\begin{aligned} \frac{d}{dt}H &= \sum_i \left\{ \ddot{q}_i \frac{\partial L}{\partial \dot{q}_i} + \dot{q}_i \frac{d}{dt} \left( \frac{\partial L}{\partial \dot{q}_i} \right) - \frac{\partial L}{\partial \dot{q}_i} \ddot{q}_i - \frac{\partial L}{\partial q_i} \dot{q}_i \right\} \\ &= \sum_i \left\{ \ddot{q}_i \frac{\partial L}{\partial \dot{q}_i} + \dot{q}_i \frac{\partial L}{\partial q_i} - \frac{\partial L}{\partial \dot{q}_i} \ddot{q}_i - \frac{\partial L}{\partial q_i} \dot{q}_i \right\} \\ &= 0. \end{aligned} \quad (26)$$

## Convervation Laws, part 2

These steps assumed that  $L$  had no explicit time dependence, i.e.  $L$  is a function of  $q$  and  $\dot{q}$ , but not of  $t$ .

Next, we show that  $L$  can be identified with the energy. Because  $V$  does not depend on  $\dot{q}$ ,

$$H = \sum_i \frac{\partial T}{\partial \dot{q}_i} \dot{q}_i - T + V. \quad (27)$$

If the kinetic energy has a purely quadratic form in terms of  $\dot{q}$ ,

$$T = \sum_{ij} A_{ij}(q) \dot{q}_i \dot{q}_j, \quad (28)$$

the expression for the energy becomes

$$\begin{aligned} H &= \sum_{ij} 2A_{ij}(q) \dot{q}_i \dot{q}_j - \sum_{ij} A_{ij}(q) \dot{q}_i \dot{q}_j + V \\ &= T + V. \end{aligned} \quad (29)$$

## Convervation Laws, part 3

The proof that  $H$  equals the energy hinged on the fact that the kinetic energy was quadratic in  $\dot{q}$ . This can be attributed to time-reversal symmetry. Because the Cartesian coordinates  $x_i$  do not depend on  $\dot{q}_i$  or on time,  $\dot{x}_i = (\partial x_i / \partial q_j) \dot{q}_j$ . Thus, the kinetic energy,  $T = m\dot{x}_i^2/2$ , should be proportional to two powers of  $\dot{q}$ , which validates the assumption above.



## Convervation Laws, part 4

Here, energy conservation is predicated on the Lagrangian not having an explicit time dependence. Without an explicit time dependence the equations of motion are unchanged if one translates a fixed amount in time because the physics does not depend on when the clock starts. In contrast, the absolute time becomes relevant if there is an explicit time dependence. In fact, conservation laws can usually be associated with symmetries. In this case the translation symmetry in time leads to energy conservation.

For another example of how symmetry leads to conservation laws, consider a Lagrangian for a particle of mass  $m$  moving in a two-dimensional plane where the generalized coordinates are the radius  $r$  and the angle  $\theta$ . The kinetic energy would be

$$T = \frac{1}{2}m \{ \dot{r}^2 + r^2 \dot{\theta}^2 \}, \quad (30)$$

and if the potential energy  $V(r)$  depends only on the radius  $r$  and not on the angle, Lagrange's equations become

$$\begin{aligned} \frac{d}{dt}(m\dot{r}) &= -\frac{\partial V}{\partial r} + m\dot{\theta}^2 r, \\ \frac{d}{dt}(mr^2\dot{\theta}) &= 0. \end{aligned} \quad (31)$$

## Convervation Laws, part 4

The second equation implies that  $mr^2\dot{\theta}$  is a constant. Indeed, it is the angular momentum which is conserved for a radial force. Here, the conservation of angular momentum is associated with the independence of the physics to changes in  $\theta$ , or in other words, rotational invariance. Once one knows the fact that  $L = mr^2\dot{\theta}$  is conserved, it can be inserted into the equations of motion for  $\dot{r}$ ,

$$m\ddot{r} = -\frac{\partial V}{\partial r} + \frac{L^2}{mr^3}. \quad (32)$$

This is related to [Emmy Noether's theorem](#)

Simply stated, if the Lagrangian  $L$  is independent of  $q_i$ , one can see that the quantity  $\partial L / \partial \dot{q}_i$  is conserved,

$$\frac{d}{dt} \frac{\partial L}{\partial \dot{q}_i} = 0. \quad (33)$$

## Convervation Laws, Another Example

Another easy example is in Cartesian coordinates where the potential depends only on  $x$  and  $y$  but not on  $z$ . In that case, there is a translational symmetry. From the last equation, this translates into conservation of the momentum in the  $z$  direction.

Consider a pair of particles of mass  $m_1$  and  $m_2$  where the potential is of the form

$$U(\mathbf{r}_1, \mathbf{r}_2) = V_a(|m_1\mathbf{r}_1 + m_2\mathbf{r}_2|/(m_1 + m_2)) + V_b(|\mathbf{r}_1 - \mathbf{r}_2|).$$

Using symmetry arguments alone, are there any conserved components of the momentum? or the angular momentum??

There is no translational invariance, hence there are no conserved components of the momentum. However, there is rotational invariance about any axis that goes through the origin. Hence, there is angular momentum conservation in all three directions. Symmetry arguments are great ways to recognize the existence of conserved quantities, but actually expressing them in terms of coordinates can be tricky. For instance, you may need to write the Lagrangian in terms of angles.

**What? Me worry? No final traditional exam in this course!**



**What did I learn in school this year?**

Does this figure that match the experiences you have made this semester?



## Topics we have covered this year

- How to derive equations of motion based on forces
- Forces, work, energy, angular momentum, linear momentum and conservation laws
- Various types of motions, falling objects, objects moving in various fields
- Analysing energy diagrams and defining effective potential
- Small oscillations, Harmonic oscillator potential and equations of motion
- Transformation of variables that allow for analytical solutions, example two-body problems
- Central forces and two-body problems, center-of-mass and relative coordinates as reference frame
- Two-body scattering problems, classical scattering cross section
- Variational calculus and Lagrangian formalism
- Deriving equations of motion from Lagrangian formalism only
- Lagrangian formalism with constraints

## And how to solve these problems

We have studied many systems numerically, from falling objects with and without friction/air resistance, small oscillations (harmonic oscillator), gravitational problems and other central force problems, rotations and the classical pendulum.

- Euler-Cromer and Velocity-Verlet as energy conserving algorithms (time-independent forces)
- Runge-Kutta family of algorithms for time-dependent forces
- Numerical integration using the Trapezoidal, midpoint and Simpson's rule.

## One program to rule them all?

```
DeltaT = 0.001
#set up arrays
tfinal = 10 # in years
n = ceil(tfinal/DeltaT)
# set up arrays for t, a, v, and x
t = np.zeros(n)
v = np.zeros((n,3))
r = np.zeros((n,3))
# Initial conditions as compact 3-dimensional arrays
r0 = np.array([1.0,0.0,0.0])
v0 = np.array([0.0,2*pi,0.0])
r[0] = r0
v[0] = v0
# Start integrating using Euler's method
for i in range(n-1):
    # Set up the acceleration for force that depends only on position
    a = Force(r)/mass
    # update velocity, time and position using the Euler-Cromer forward
    v[i+1] = v[i] + DeltaT*a
    r[i+1] = r[i] + DeltaT*v[i]
    t[i+1] = t[i] + DeltaT
```

The overarching idea is that as soon as we have analyzed the forces at play, we can reuse our programs (algorithms) with new forces, without having to recur to the few analytical cases we can solve.

## Learning outcomes

After the course you should:

1. be able to analyze forces that act on objects, apply Newton's laws to determine the equations of motion, and solve these analytically and numerically,
2. Know about inertial frames and their relation to accelerating and rotating frames (non-inertial frames)
3. Know about forces, work, energy, angular momentum, linear momentum and conservation laws
4. Know about various types of motions, falling objects, objects moving in various fields
5. Know how to analyze energy diagrams and defining effective potential
6. Have knowledge about small oscillations, Harmonic oscillator potential and equations of motion
7. Have knowledge about transformation of variables that allow for analytical solutions, example two-body problems
8. Have knowledge about central forces and two-body problems, center-of-mass and relative coordinates as reference frame

9. Have knowledge about two-body scattering problems, classical scattering cross section
10. Have knowledge about Variational calculus and Lagrangian formalism
11. Know how to derive the equations of motion from the Lagrangian formalism with and without constraints (Lagrangian multipliers)

## Competences and Skills

To solve many of these problems, we have through different midterms and weekly exercises studied many systems numerically, from falling objects with and without friction/air resistance, small oscillations (harmonic oscillator), gravitational problems and other central force problems, rotations and the classical pendulum. To solve these systems, we have applied different algorithms for solving differential equations. These are

1. Euler-Cromer and Velocity-Verlet as energy conserving algorithms (time-independent forces)
2. Runge-Kutta family of algorithms for time-dependent forces

We have also, in connection with for example the work-energy theorem studied methods for evaluating integrals. These are (although we never wrote codes in exercises/midterms)

1. Numerical integration using the Trapezoidal, midpoint and Simpson's rule.

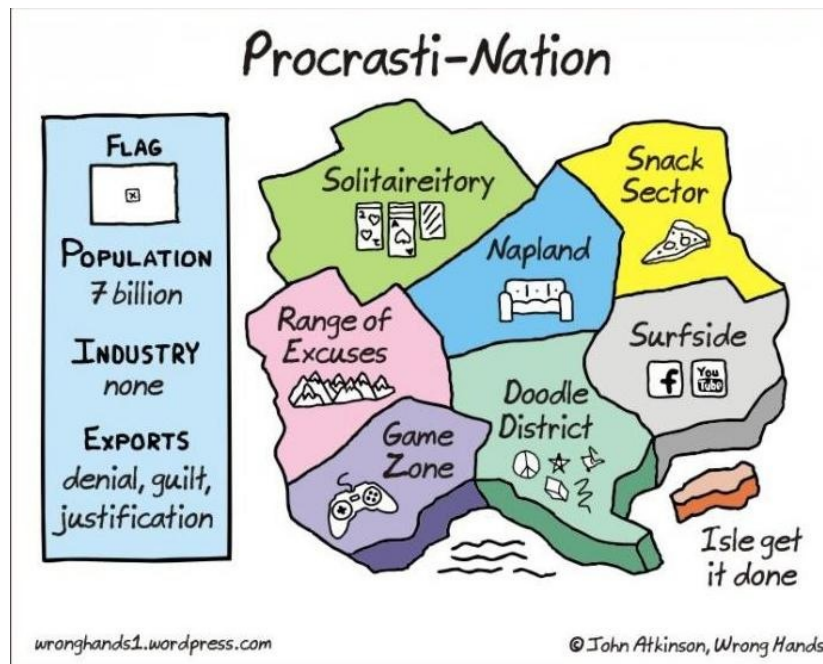
## Computations? Why?

You should also have acquired skills in structuring a numerical project, as well as having developed a critical understanding of the pros and cons of the methods and an understanding of their limits and what can go wrong. Computing means solving scientific problems using computers. It covers numerical as well as symbolic computing. Computing is also about developing an understanding of the scientific process by enhancing algorithmic thinking when solving problems. Computing competence has always been a central part of the science and engineering education. In particular, some of the competences that are important in the development of your own understanding of computations, we would like to emphasize

1. derivation, verification, and implementation of algorithms
2. understanding what can go wrong with algorithms
3. overview of important, known algorithms for solving mechanics problems (To a extent large differential equations and integration)

4. understanding how algorithms are used to solve mathematical problems
5. Making science (your results) reproducible
6. algorithmic thinking for gaining deeper insights about scientific problems

## Procrastination... the curse of all?



Enjoy this video

And research shows that procrastinating enhances creativity!!

## However ...

Since grades are due on May 5, we need to have a hard deadline for the final exam, April 30 at midnight.

Best wishes to you all and thanks so much for your heroic efforts this semester

