

Lecture 19  
Tues. 10.31.2017

*Classical Constraints: Comparing various methods  
(Ch. 9 of Unit 3)*

*Some Ways to do constraint analysis*

*Way 1. Simple constraint insertion*

*Way 2. GCC constraint webs*

*Find covariant force equations*

*Compare covariant vs. contravariant forces*

*Other Ways to do constraint analysis*

*Way 3. OCC constraint webs*

*Preview of atomic-Stark orbits*

*Classical Hamiltonian separability*

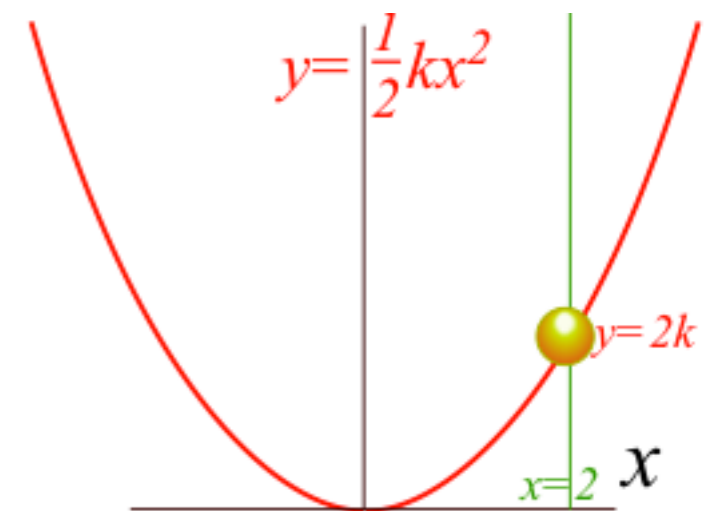
*Way 4. Lagrange multipliers*

*Lagrange multiplier as eigenvalues*

*Multiple multipliers*

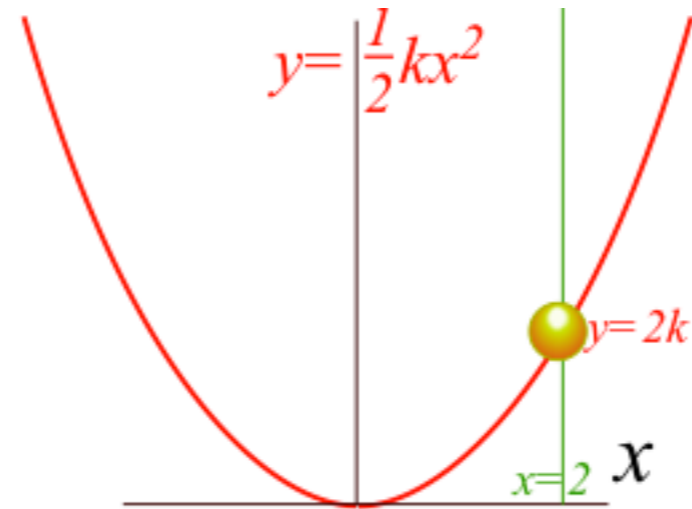
*“Non-Holonomic” multipliers*

*Simple constrained problem...*



*...and a variety of solutions*

*Simple constrained problem...*



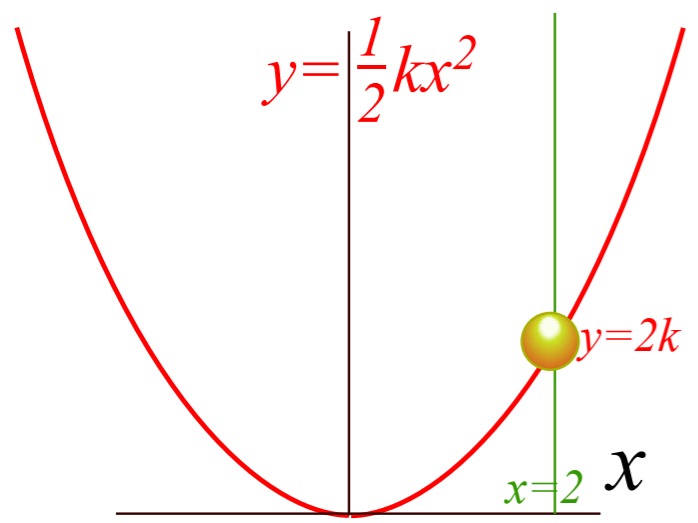
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## *Some Ways to do constraint analysis*

- *Way 1. Simple constraint insertion*
- Way 2. GCC constraint webs*
  - Find covariant force equations*
  - Compare covariant vs. contravariant forces*

Ways to analyze a particle  $m$  constrained to parabola  $y=1/2kx^2$  on  $(x,y)$ -plane with gravitational potential  $V(\mathbf{r})=mgy$ .

*(a) Constrained motion*



Way 1. Lagrangian has the constraint(s) simply inserted.

$$L = \frac{1}{2} (m\dot{x}^2 + m\dot{y}^2) - mgy$$

Let:  $y = \frac{1}{2} kx^2$       and:  $\dot{y} = kx\dot{x}$

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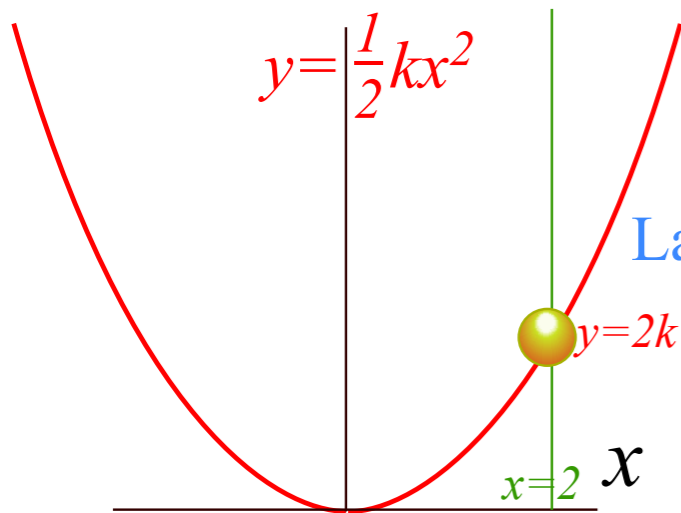
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Lagrangian then has one dimension  $x$ , one momentum  $p_x$ , and one force  $f_x$ .

$$L = \frac{1}{2} (m\dot{x}^2 + m(kx\dot{x})^2) - m\frac{1}{2}gkx^2$$

$$p_x = \frac{\partial L}{\partial \dot{x}}$$

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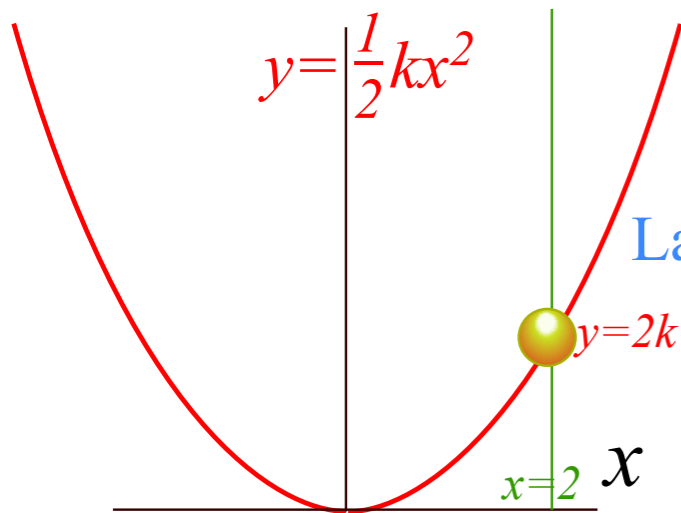
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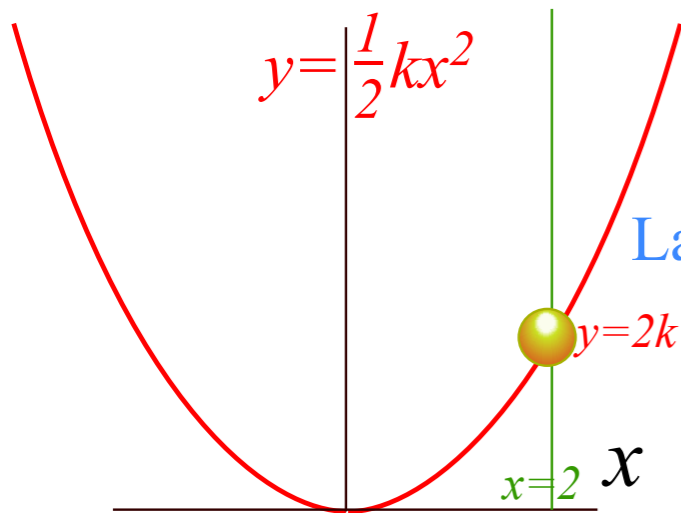
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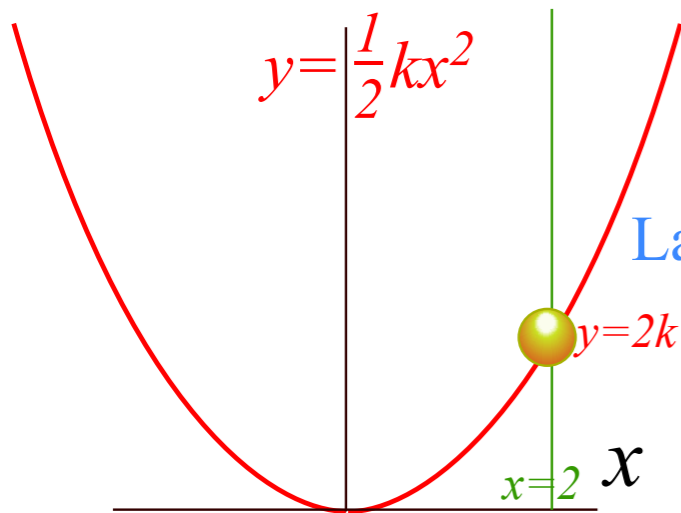
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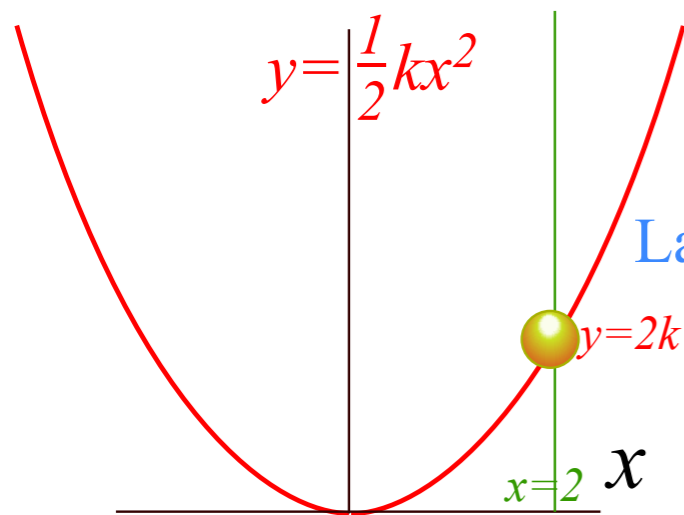
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Lagrange equation  $\dot{p}_x = f_x = \frac{\partial L}{\partial x}$

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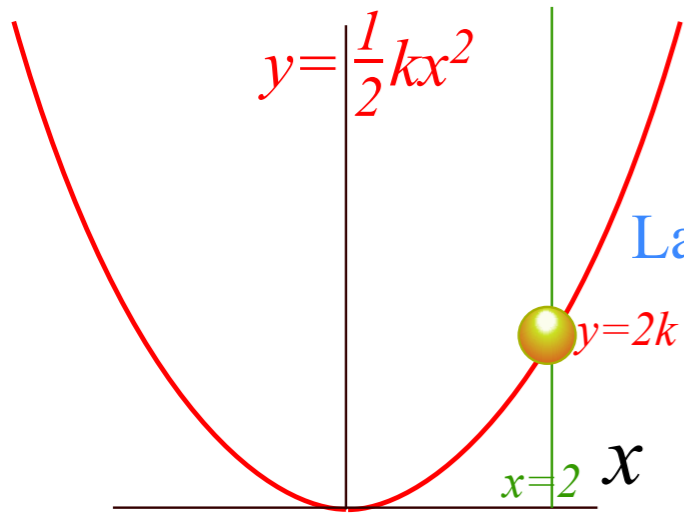
$$= \frac{m}{2} (\dot{x}^2 + k^2x^2\dot{x}^2 - gkx^2)$$

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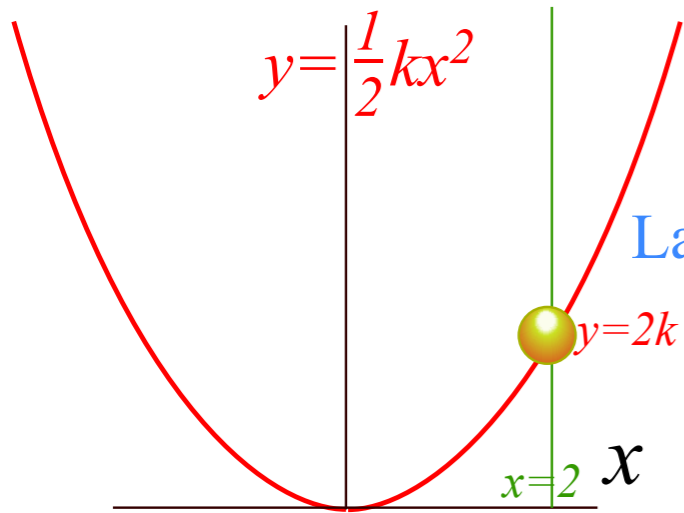
$$= \frac{m}{2} (\dot{x}^2 + k^2x^2\dot{x}^2 - gkx^2)$$

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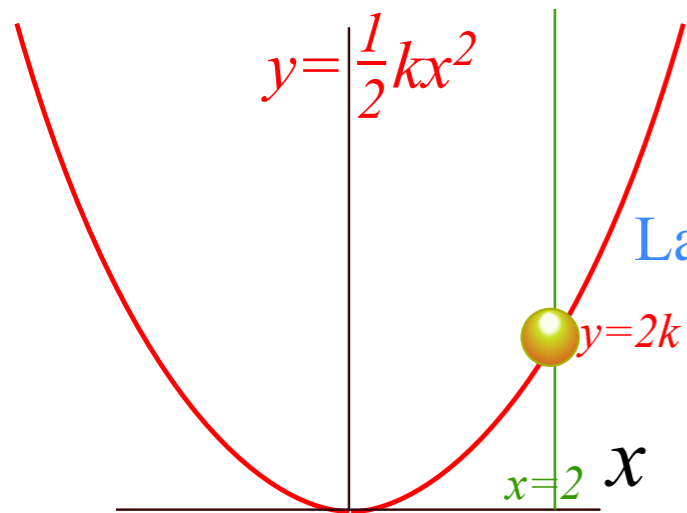
$$\dot{p}_x = m(\ddot{x} + k^2x^2\ddot{x} + 2k^2x\dot{x}^2) = \frac{\partial L}{\partial x} = m(k^2x\dot{x}^2 - gkx)$$

$$\dot{p}_x = m(1 + k^2x^2)\ddot{x} = -mk^2x\dot{x}^2 - mgkx$$

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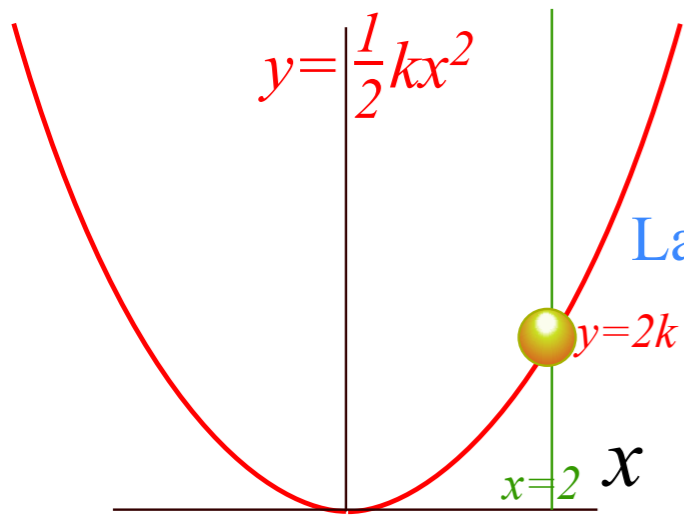
$$m(1 + k^2x^2)\ddot{x}$$

$$= -mk^2x\dot{x}^2 - mgkx = -m(k\dot{x}^2 - g)kx$$

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Lagrange equation  $\dot{p}_x = f_x = \frac{\partial L}{\partial x}$  gives oscillator  $\ddot{x} = -K(x, \dot{x})x$  with "spring factor"  $K$ :

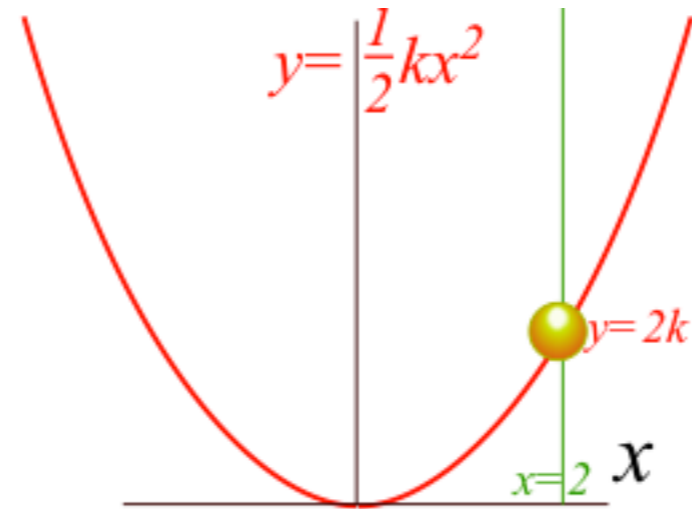
$$\dot{p}_x = m(\ddot{x} + k^2 x^2 \ddot{x} + 2k^2 x \dot{x}^2) = \frac{\partial L}{\partial x} = m(k^2 x \dot{x}^2 - gkx)$$

$$m(1 + k^2 x^2) \ddot{x}$$

$$= -mk^2 x \dot{x}^2 - mgkx = -m(k \dot{x}^2 - g)kx$$

$$\ddot{x} = \frac{-k \dot{x}^2 - g}{1 + k^2 x^2} kx$$

*Simple constrained problem...*



*...and a variety of solutions*

## *Some Ways to do constraint analysis*

*Way 1. Simple constraint insertion*

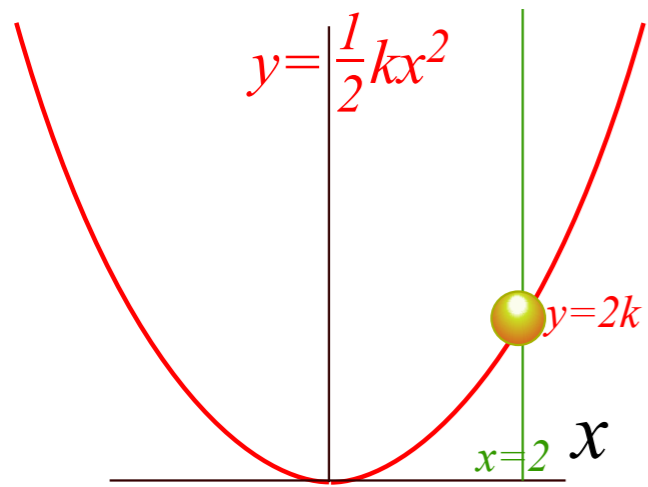
→ *Way 2. GCC constraint webs*

*Find covariant force equations*

*Compare covariant vs. contravariant forces*

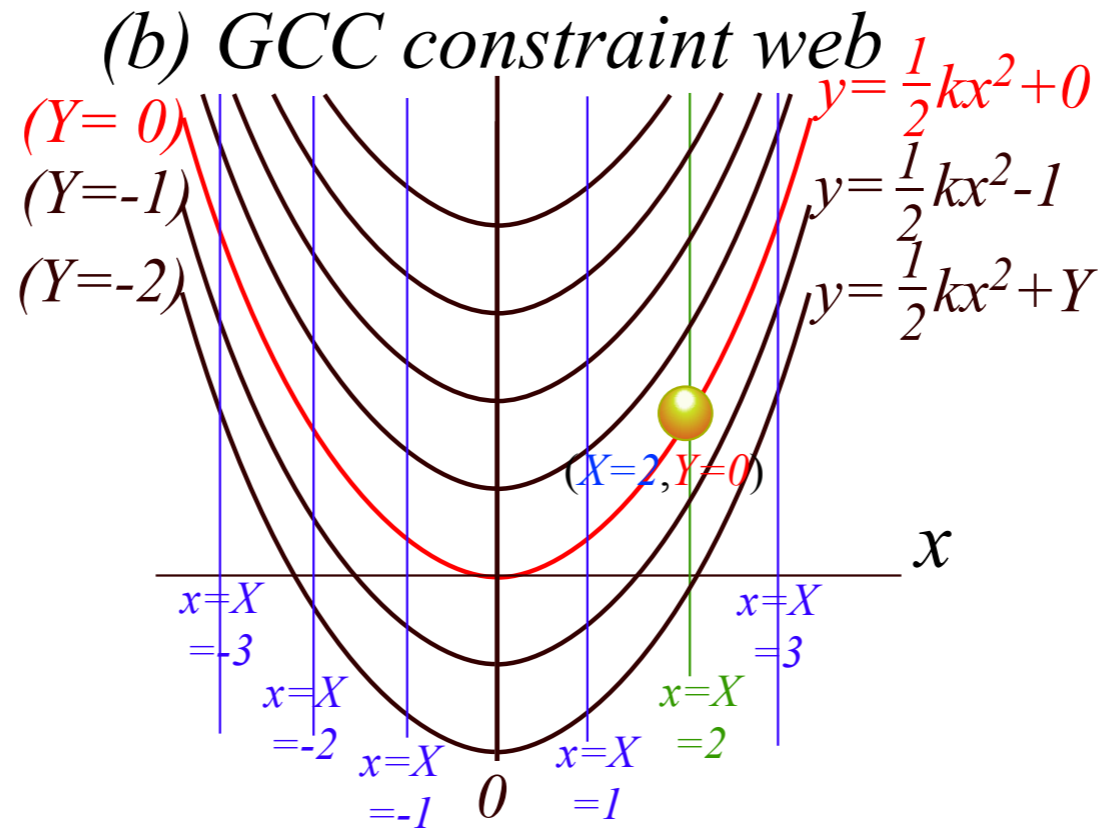
Way 2. GCC constraint webs.

(a) Constrained motion



$x = X$	Cartesian
$y = \frac{1}{2}kx^2 + Y$	$(x,y)$
	transform to
	GCC $(X,Y)$

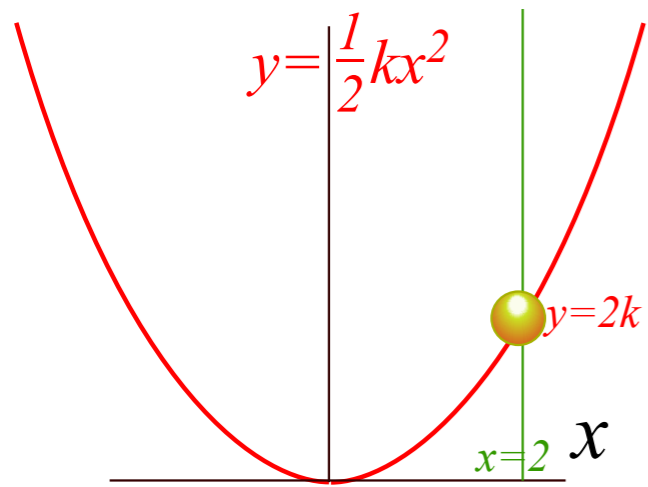
(b) GCC constraint web



Incorporate the constraint curve  $y = 1/2kx^2$  into any matching GCC web.

Way 2. GCC constraint webs.

(a) Constrained motion

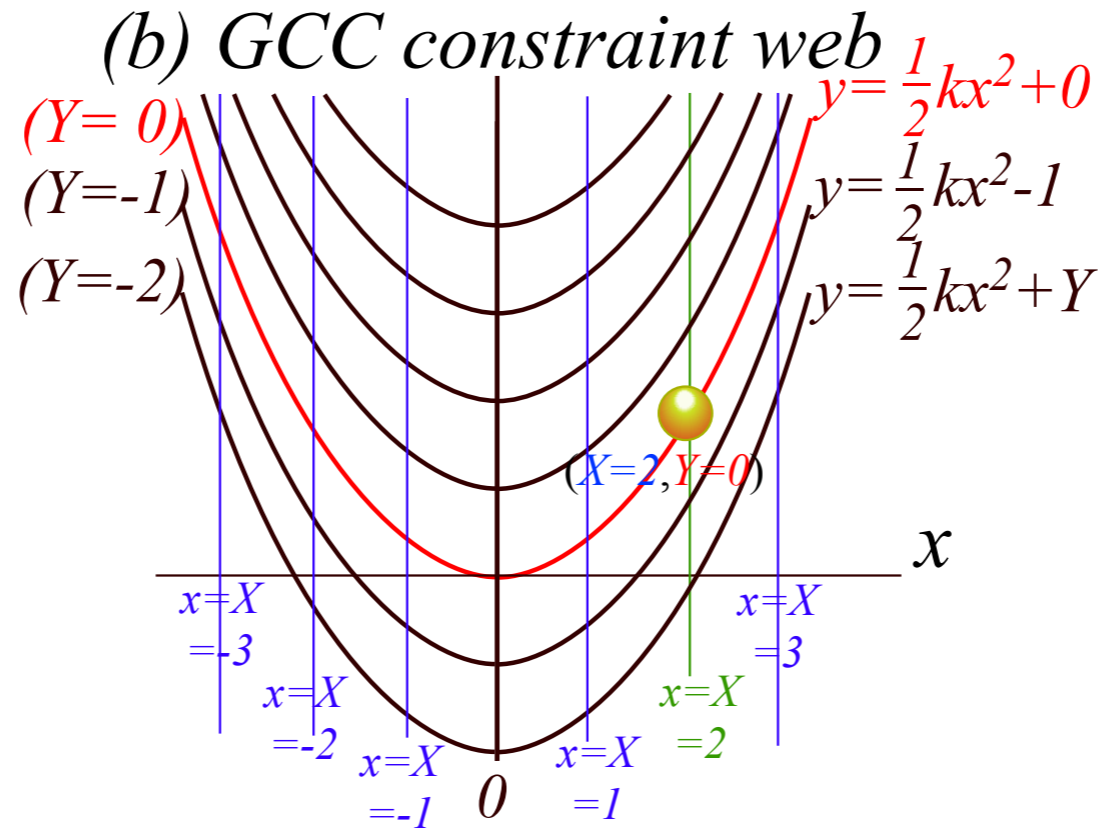


Cartesian  $(x,y)$  transform to GCC  $(X,Y)$

$$x = X$$

$$y = \frac{1}{2}kx^2 + Y$$

(b) GCC constraint web



Incorporate the constraint curve  $y = 1/2 kx^2$  into any matching GCC web.

$$x = q^1 = X$$

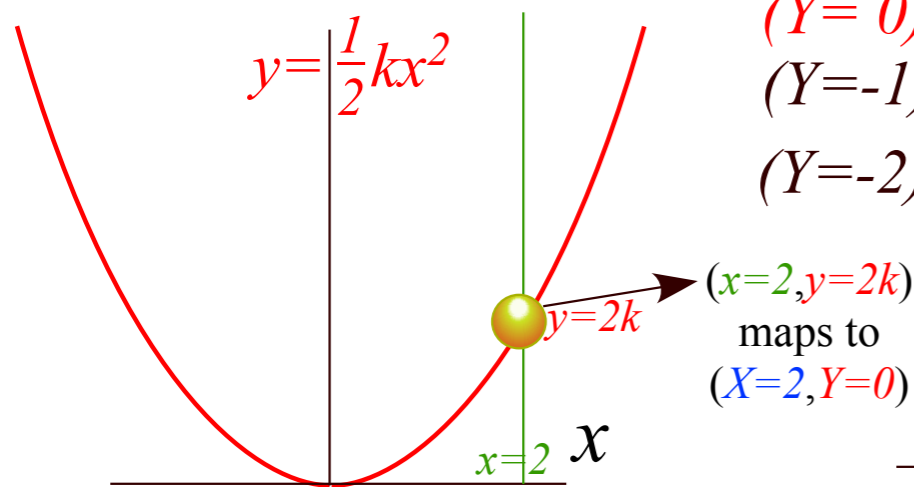
$$y = 1/2 kx^2 + q^2 = kX^2/2 + Y$$

we define shorthand:

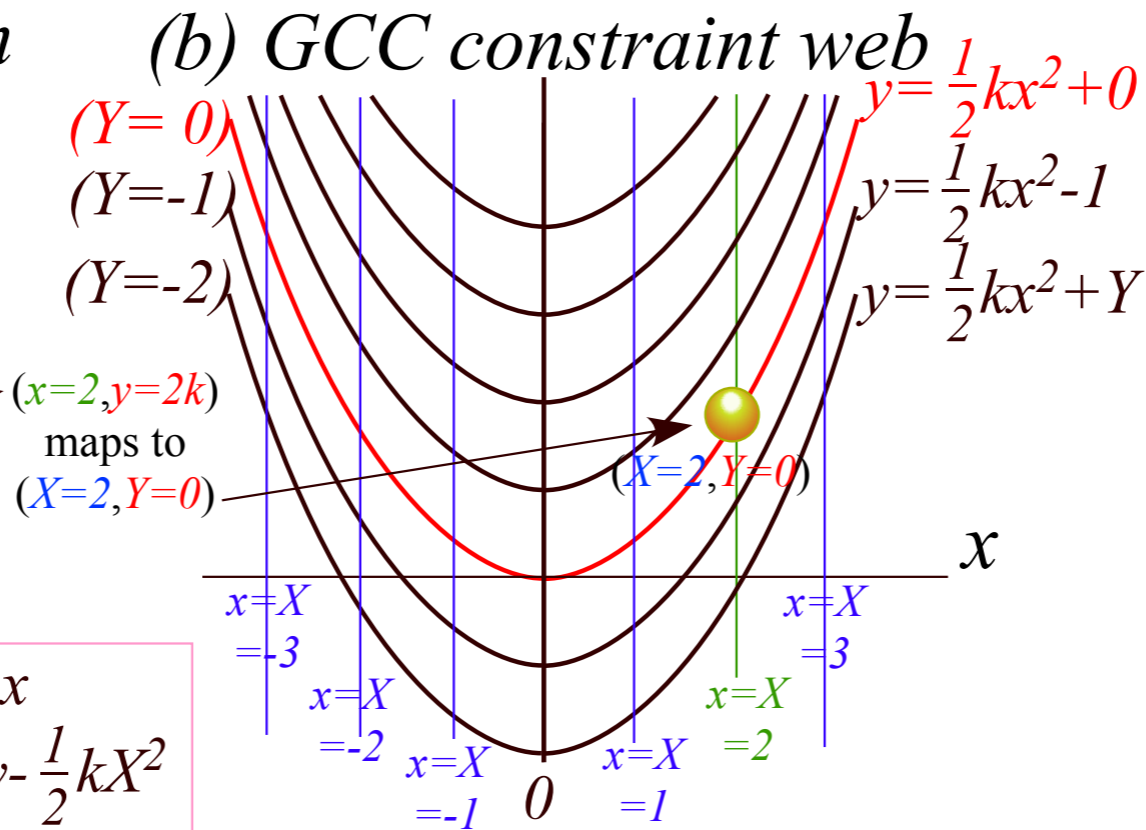
$X \equiv q^1$  and  $Y \equiv q^2$  to avoid writing  $q_{\text{ueer}}^{\text{Indices}}$

Way 2. GCC constraint webs.

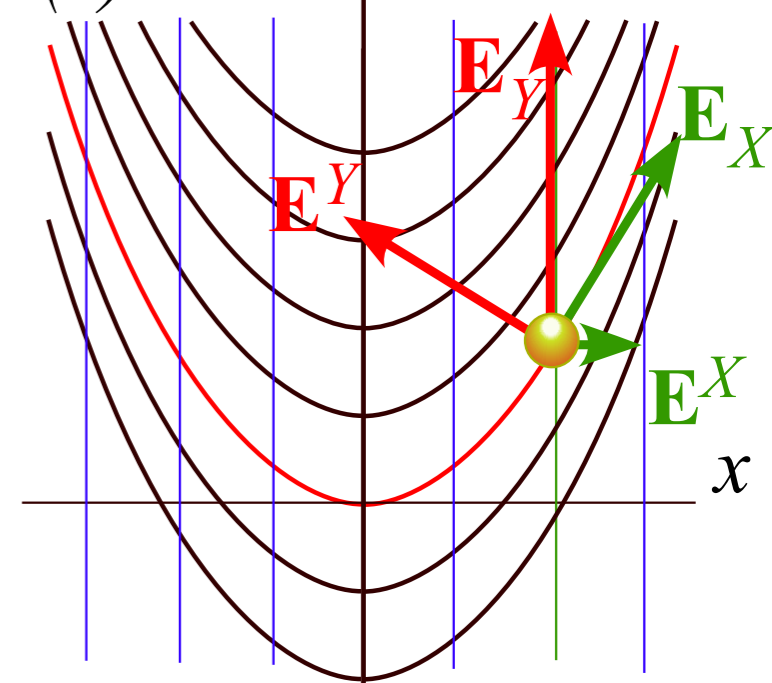
(a) Constrained motion



(b) GCC constraint web



(c) GCC E-vectors



we define shorthand:

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Cartesian  $(x,y)$  transform to GCC  $(X,Y)$

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$$x = q^1 = X$$

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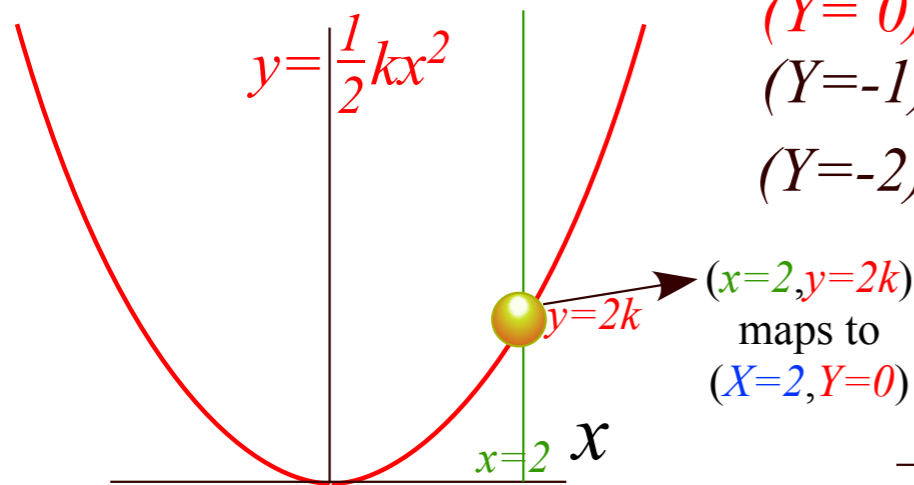
Find: Covariant  $\mathbf{E}_k$  in columns of Jacobian  $J$  matrix

$$J = \begin{pmatrix} \frac{\partial x}{\partial X} = 1 & \frac{\partial x}{\partial Y} = 0 \\ \frac{\partial y}{\partial X} = +kx & \frac{\partial y}{\partial Y} = 1 \end{pmatrix} \quad \mathbf{E}_X = \begin{pmatrix} 1 \\ kx \end{pmatrix}, \quad \mathbf{E}_Y = \begin{pmatrix} 0 \\ 1 \end{pmatrix}$$

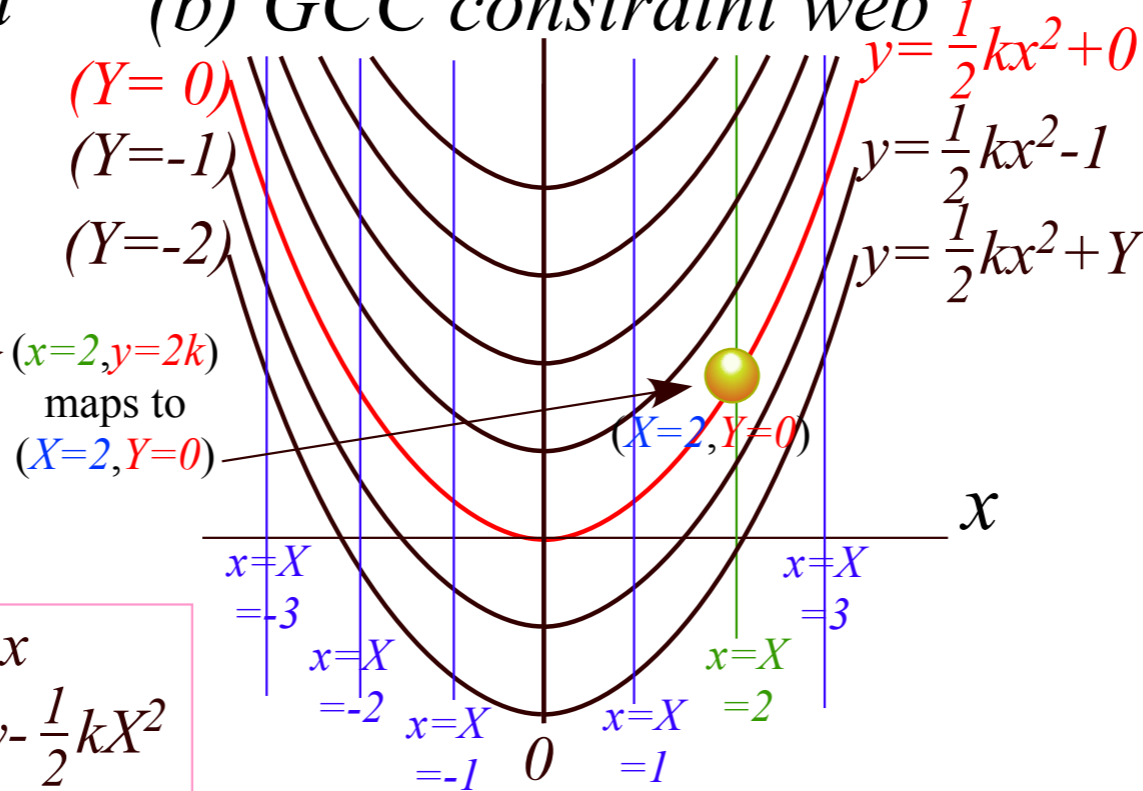


Way 2. GCC constraint webs.

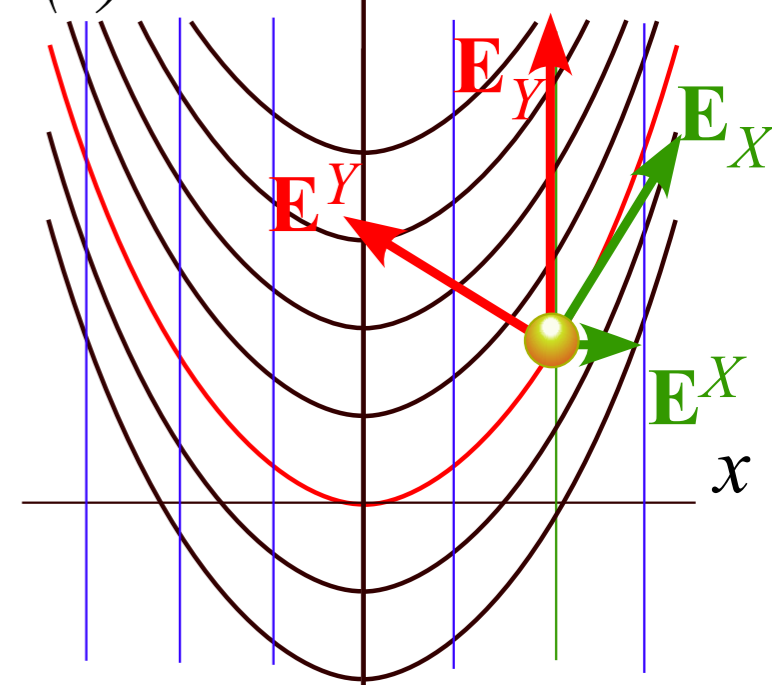
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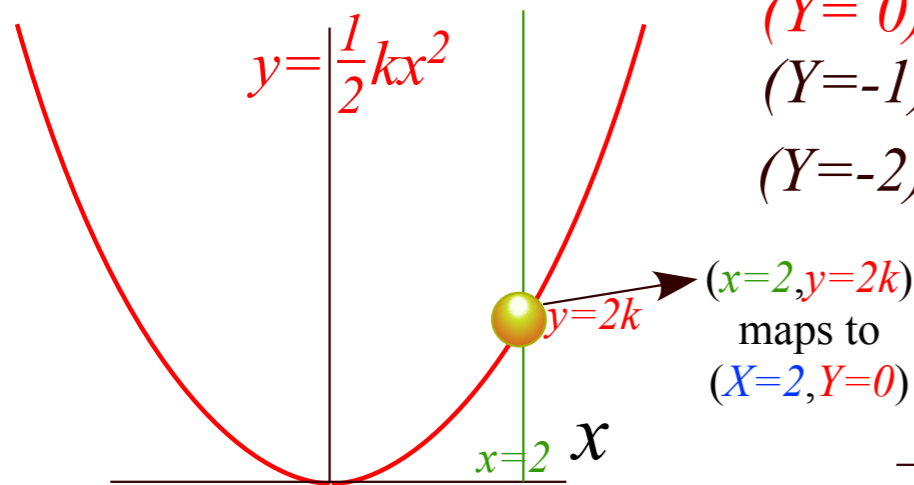
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Contravariant  $\mathbf{E}^k$  in rows of Kjobian  $K$

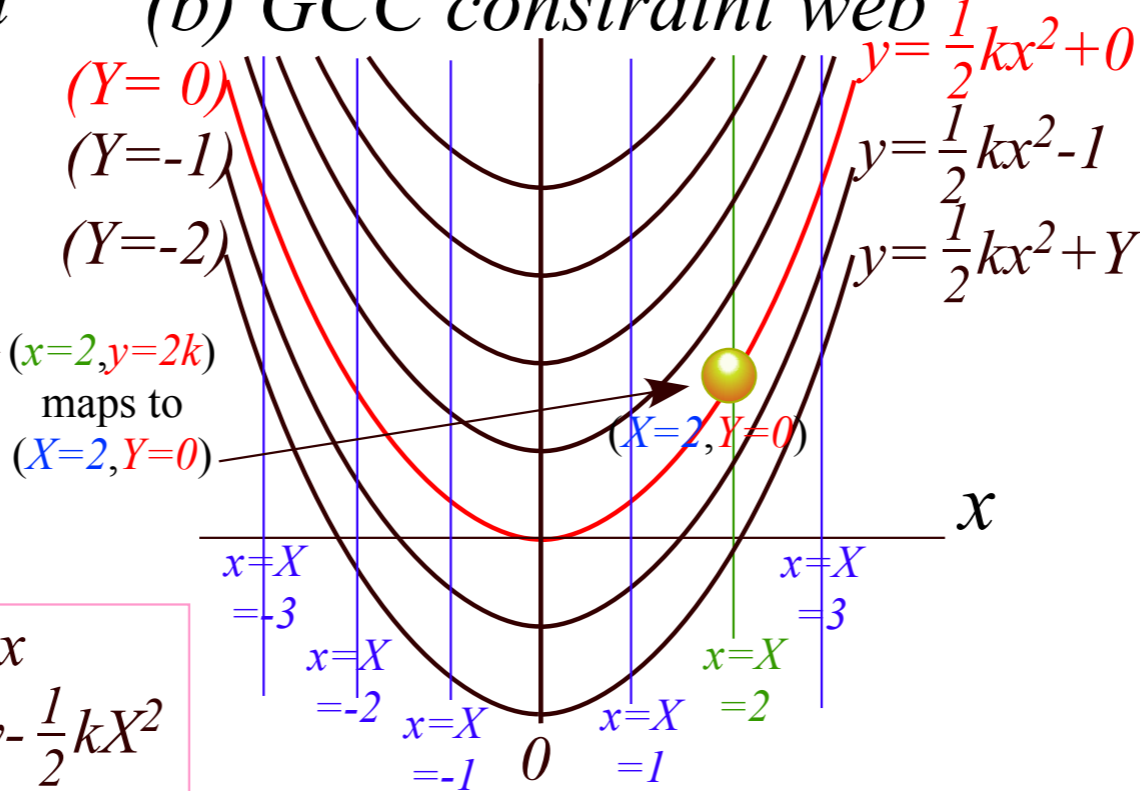
$$\begin{pmatrix} \frac{\partial X}{\partial x} = 1 & \frac{\partial X}{\partial y} = 0 \\ \frac{\partial Y}{\partial x} = -kx & \frac{\partial Y}{\partial y} = 1 \end{pmatrix} = K \quad \begin{matrix} \mathbf{E}^X = \begin{pmatrix} 1 & 0 \end{pmatrix} \\ \mathbf{E}^Y = \begin{pmatrix} -kx & 1 \end{pmatrix} \end{matrix}$$

Way 2. GCC constraint webs.

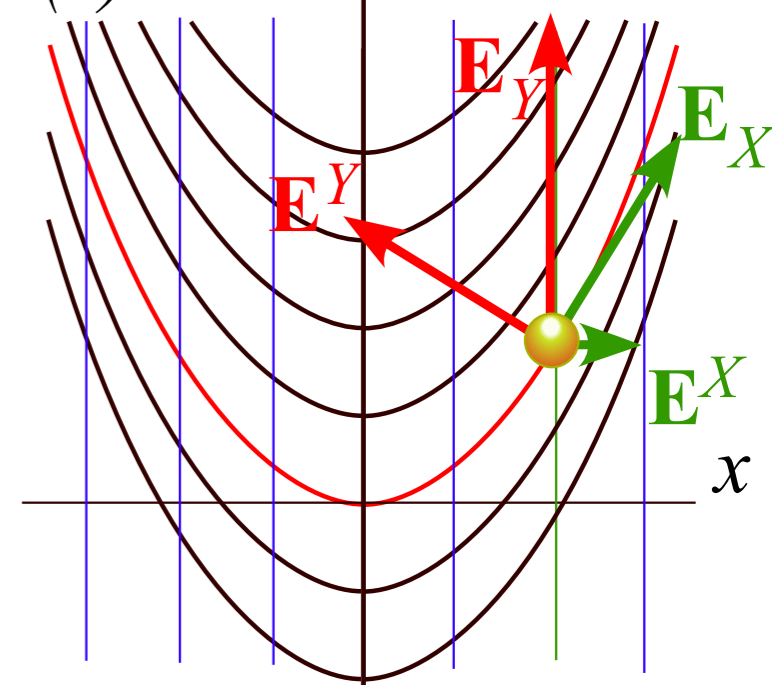
(a) Constrained motion



(b) GCC constraint web



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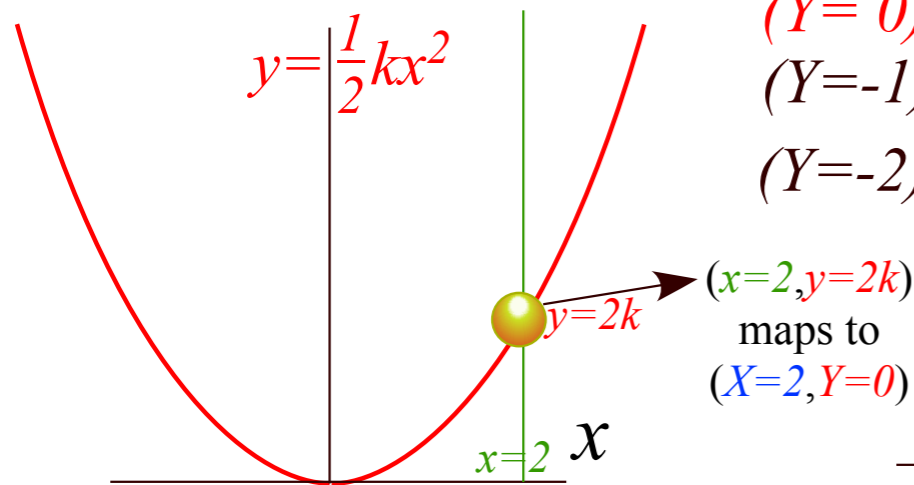
$$K = \begin{pmatrix} \frac{\partial X}{\partial x} = 1 & \frac{\partial X}{\partial y} = 0 \\ \frac{\partial Y}{\partial x} = -kx & \frac{\partial Y}{\partial y} = 1 \end{pmatrix} \quad \begin{matrix} \mathbf{E}^X = \begin{pmatrix} 1 & 0 \end{pmatrix} \\ \mathbf{E}^Y = \begin{pmatrix} -kx & 1 \end{pmatrix} \end{matrix}$$

Find: 1<sup>st</sup> coordinate differentials and velocity relations:

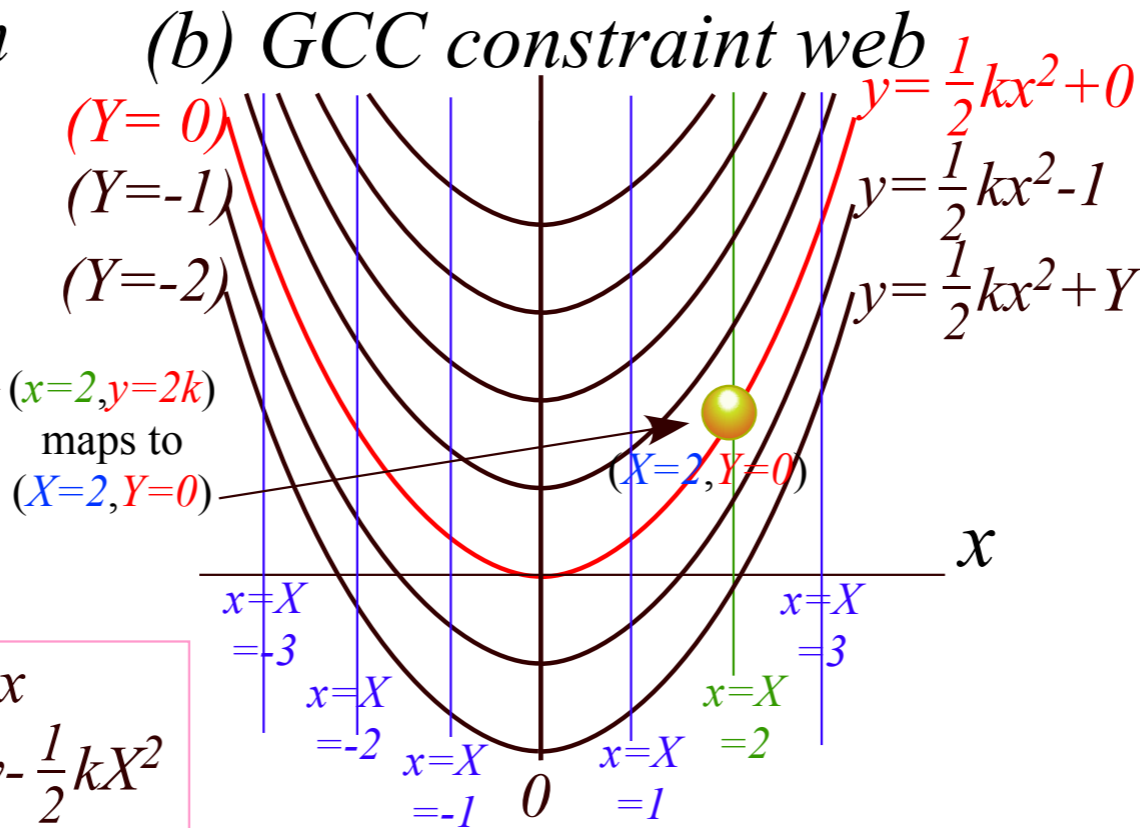
$$\begin{pmatrix} \dot{x} \\ \dot{y} \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ +kx & 1 \end{pmatrix} \begin{pmatrix} \dot{X} \\ \dot{Y} \end{pmatrix} \quad \begin{pmatrix} \dot{X} \\ \dot{Y} \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ -kx & 1 \end{pmatrix} \begin{pmatrix} \dot{x} \\ \dot{y} \end{pmatrix}$$

Way 2. GCC constraint webs.

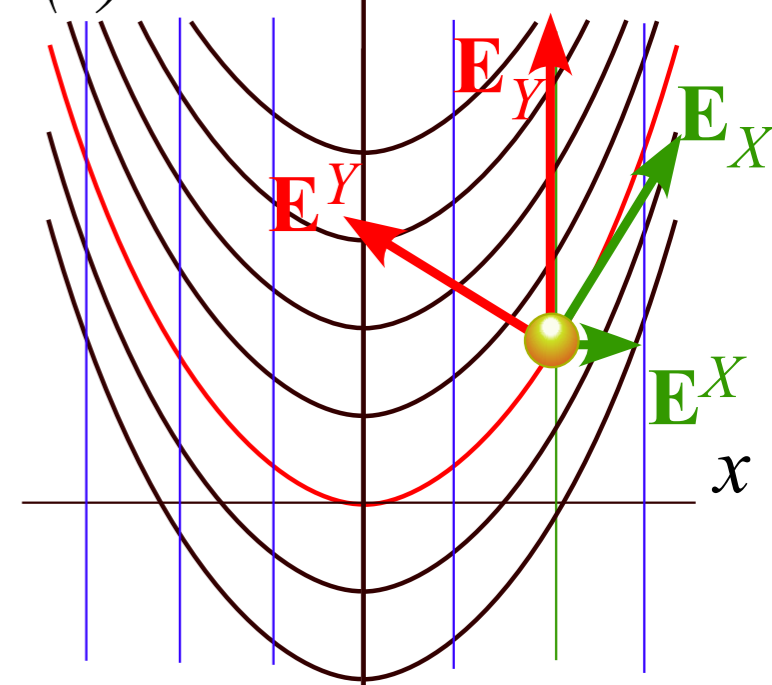
(a) Constrained motion



(b) GCC constraint web



(c) GCC E-vectors



we define shorthand:

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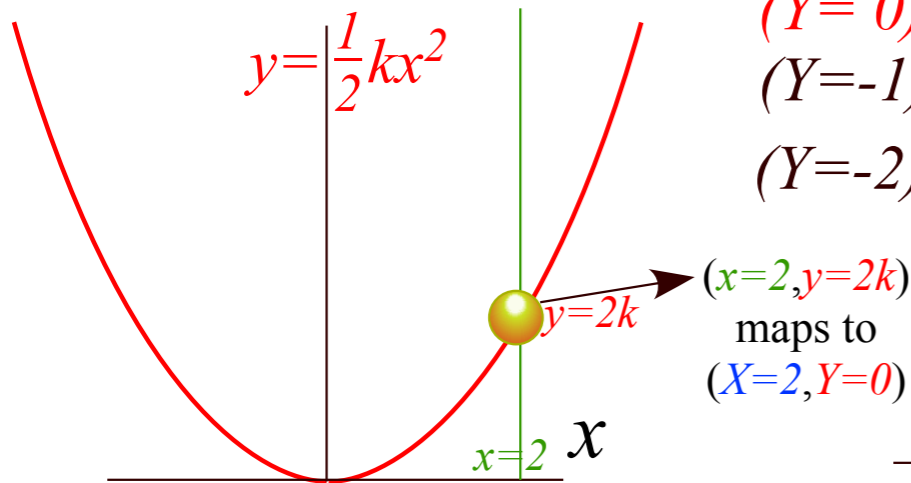
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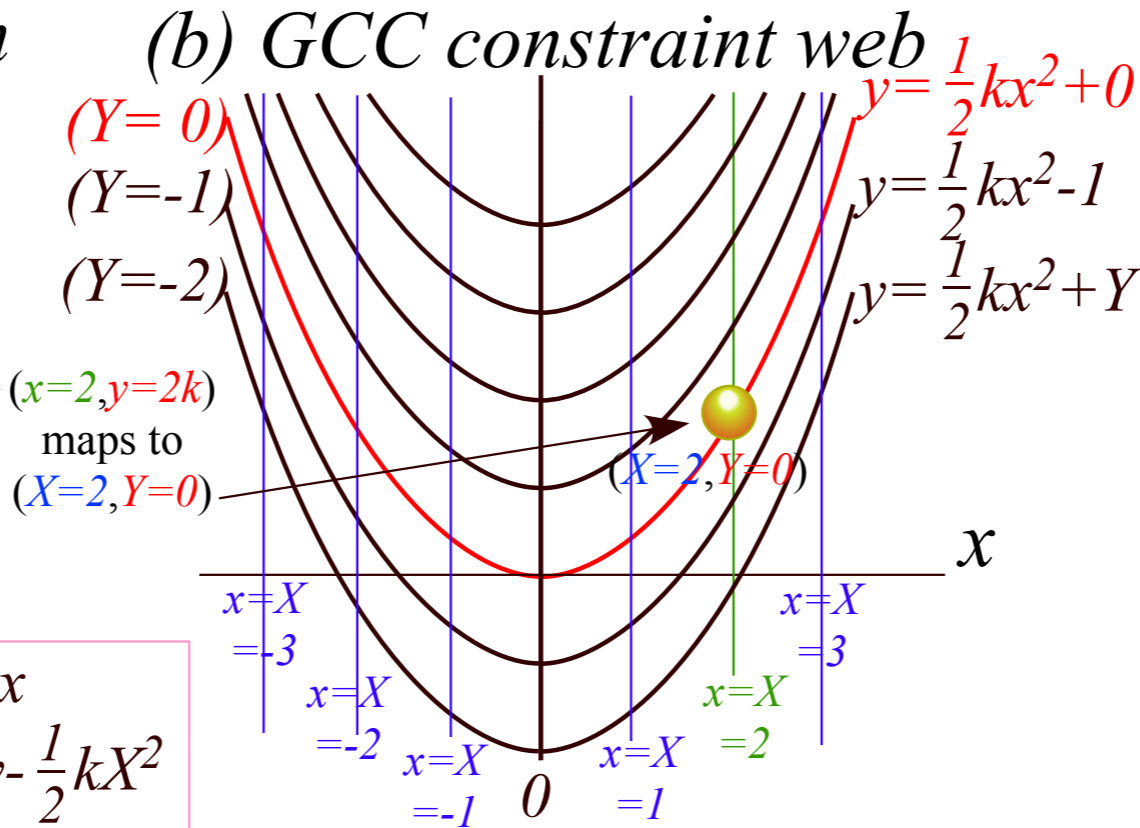
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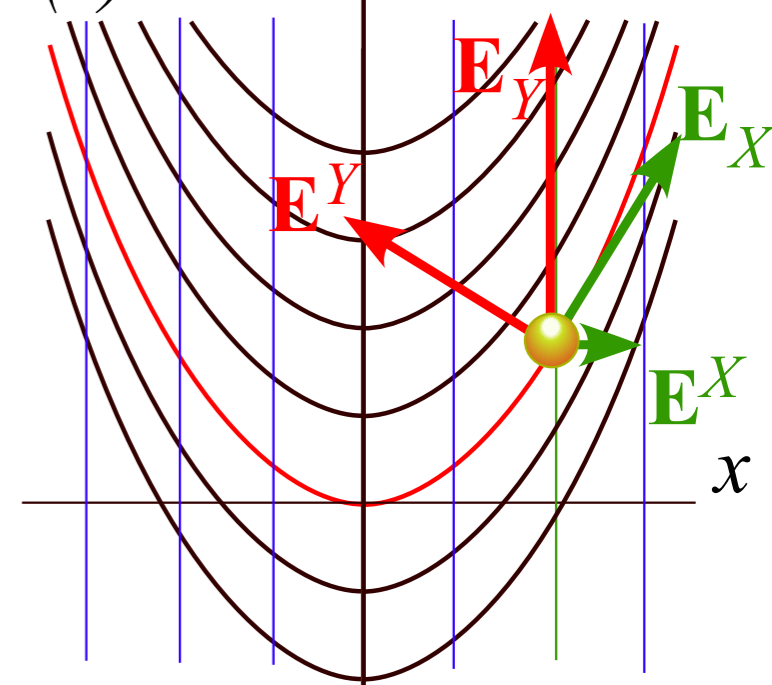
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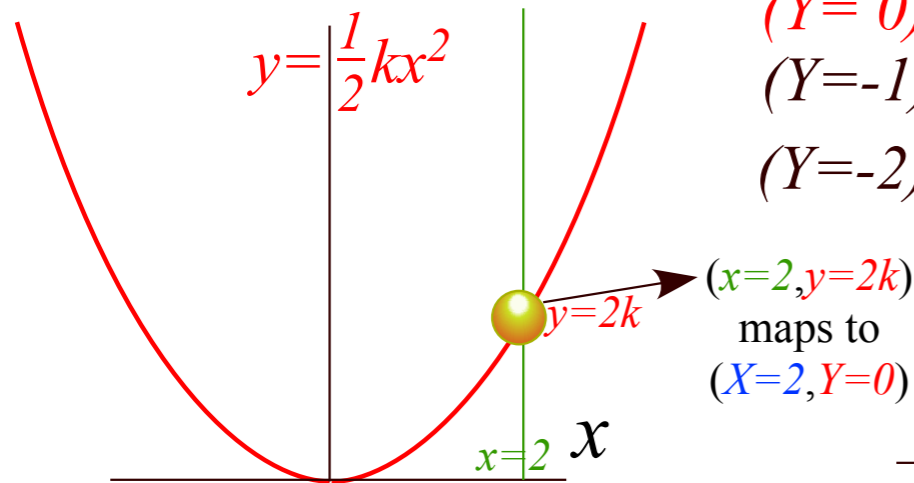
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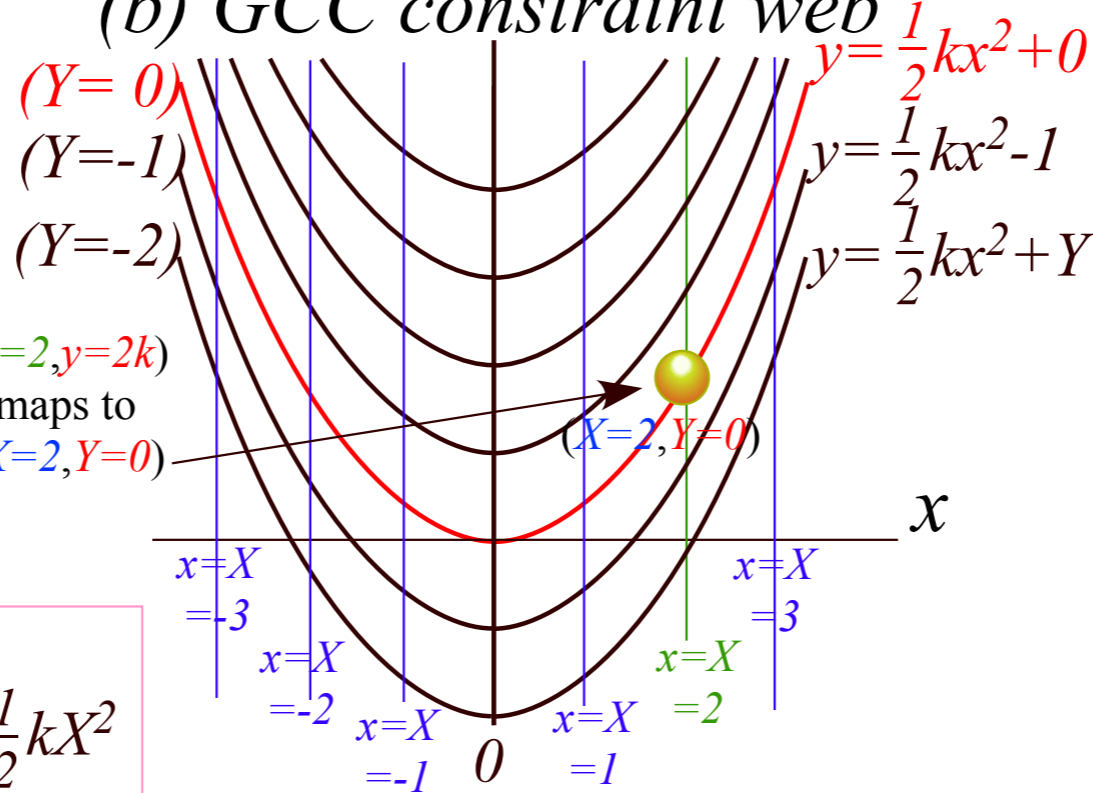
(Need contra- $\gamma$  for Hamilton or Riemann equations)

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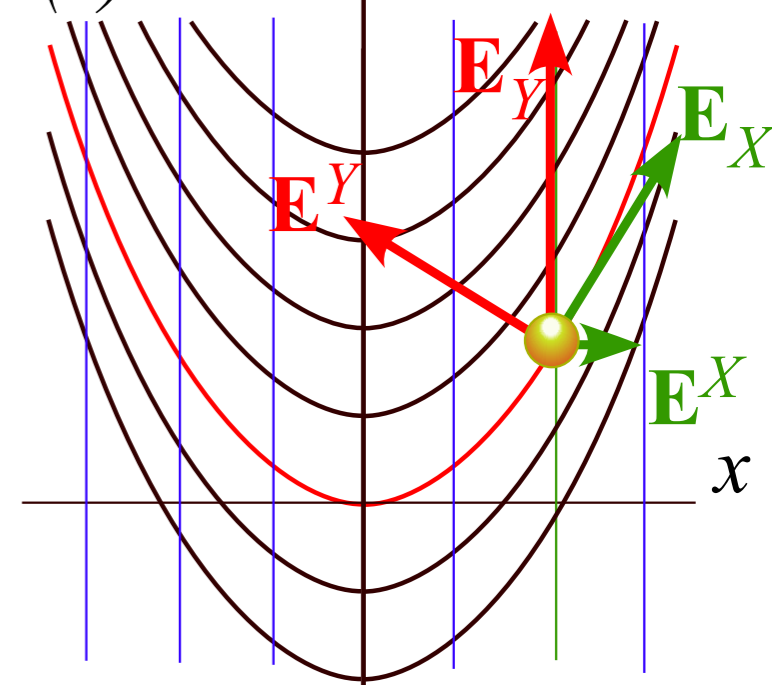
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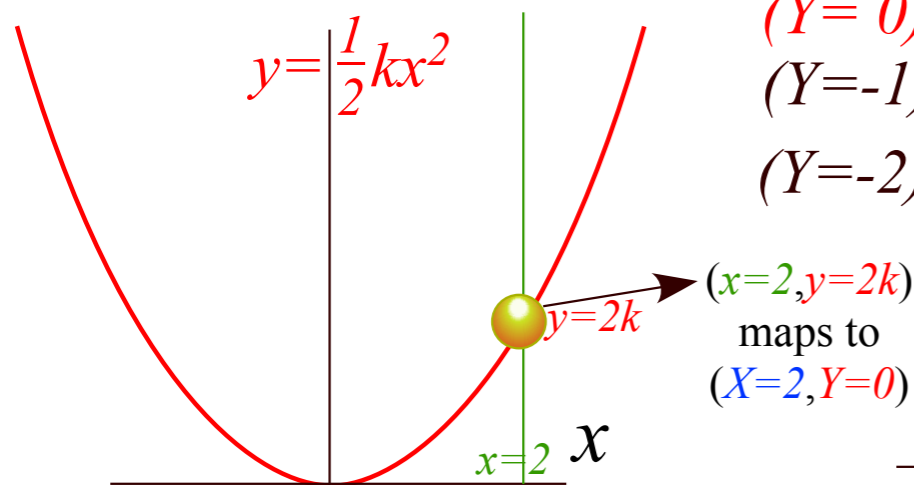
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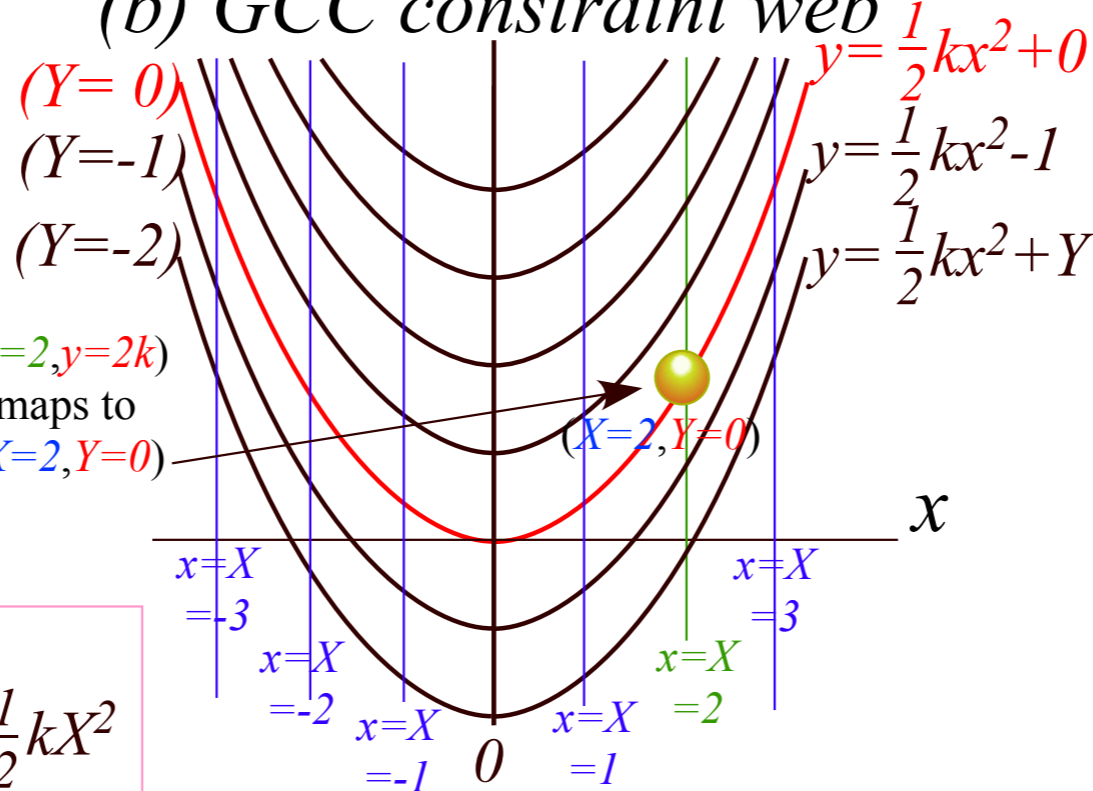
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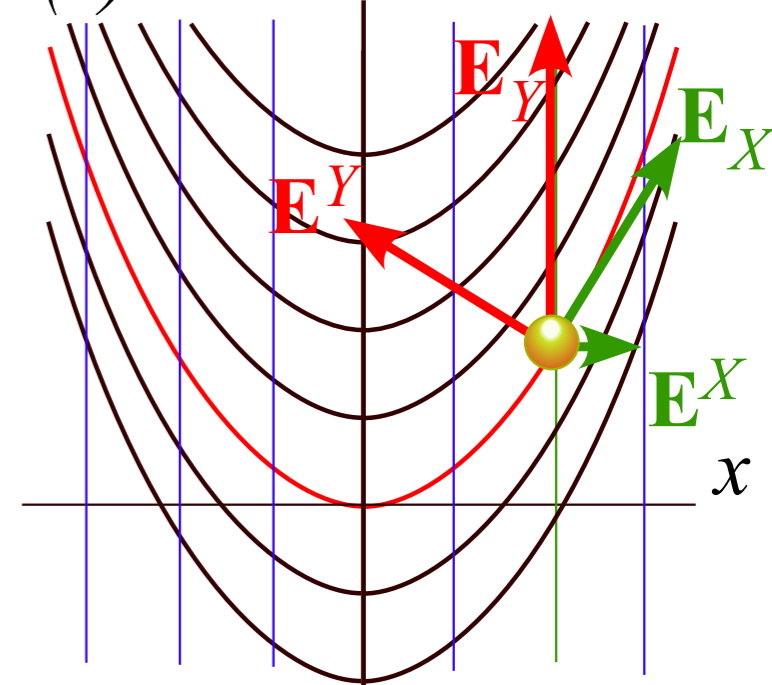
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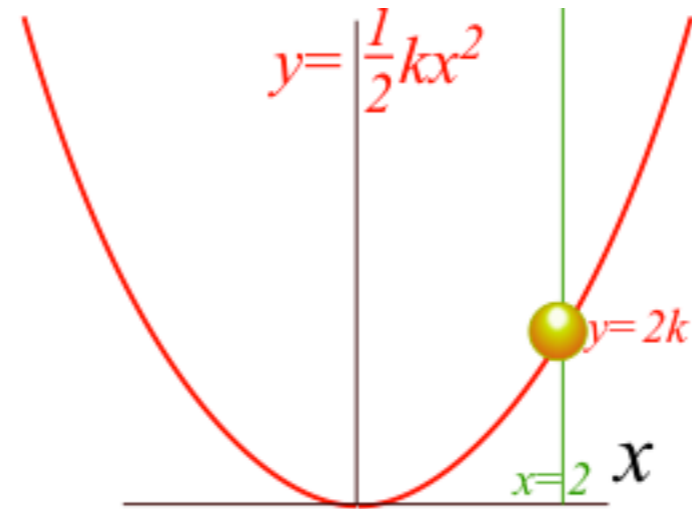
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...and Lagrangian:

$$L = T - V = m \left[ \frac{1}{2}(1 + k^2X^2)\dot{X}^2 + kX\dot{X}\dot{Y} + \frac{1}{2}\dot{Y}^2 - gY - \frac{gk}{2}X^2 \right] \quad V = mgy = mg(Y + kX^2/2)$$

*Simple constrained problem...*



*...and a variety of solutions*

## *Some Ways to do constraint analysis*

*Way 1. Simple constraint insertion*

*Way 2. GCC constraint webs*



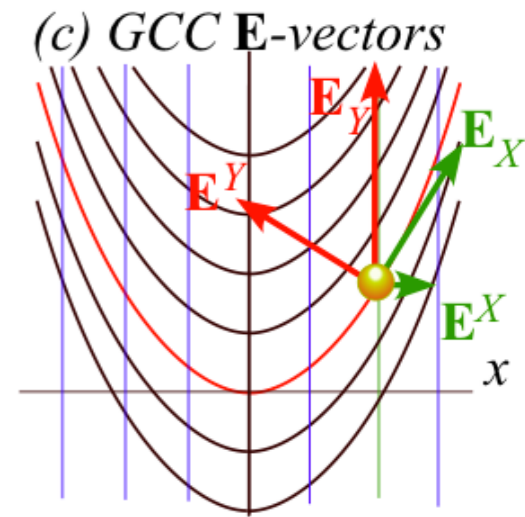
*Find covariant force equations*

*Compare covariant vs. contravariant forces*

Find: Lagrange equations from Lagrangian  $L = T - V = m \left[ \frac{1}{2} (1 + k^2 X^2) \dot{X}^2 + kX\dot{X}\dot{Y} + \frac{1}{2} \dot{Y}^2 - gY - \frac{gk}{2} X^2 \right]$

$$\begin{pmatrix} p_X \\ p_Y \end{pmatrix} = m \begin{pmatrix} 1+k^2 X^2 & kX \\ kX & 1 \end{pmatrix} \begin{pmatrix} \dot{X} \\ \dot{Y} \end{pmatrix} = \begin{pmatrix} \frac{\partial L}{\partial \dot{X}} \\ \frac{\partial L}{\partial \dot{Y}} \end{pmatrix} \quad (1^{st} \text{ Lagrange equations}) \quad p_m = \frac{\partial L}{\partial \dot{q}^m}$$

(metric  $\gamma_{AB}$ )





Find: Lagrange equations from Lagrangian  $L = T - V = m \left[ \frac{1}{2} (1 + k^2 X^2) \dot{X}^2 + kX\dot{X}\dot{Y} + \frac{1}{2} \dot{Y}^2 - gY - \frac{gk}{2} X^2 \right]$

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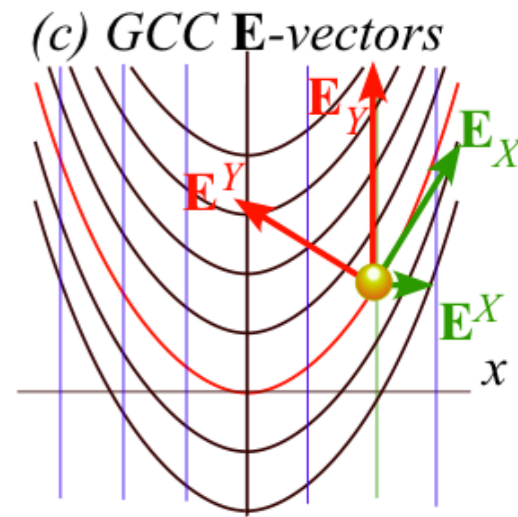
(1<sup>st</sup> Lagrange equations)

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(2<sup>nd</sup> Lagrange equations)

$$\dot{p}_m = \frac{\partial L}{\partial q^m} + F_m^{\text{cov}}$$



Find: Lagrange equations from Lagrangian  $L = T - V = m \left[ \frac{1}{2} (1 + k^2 X^2) \dot{X}^2 + kX\dot{X}\dot{Y} + \frac{1}{2} \dot{Y}^2 - gY - \frac{gk}{2} X^2 \right]$

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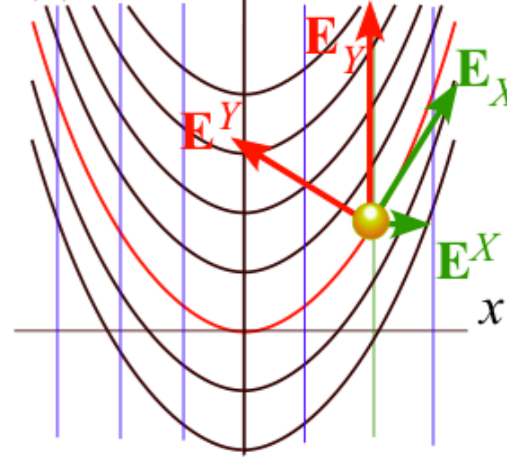
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(c) GCC E-vectors



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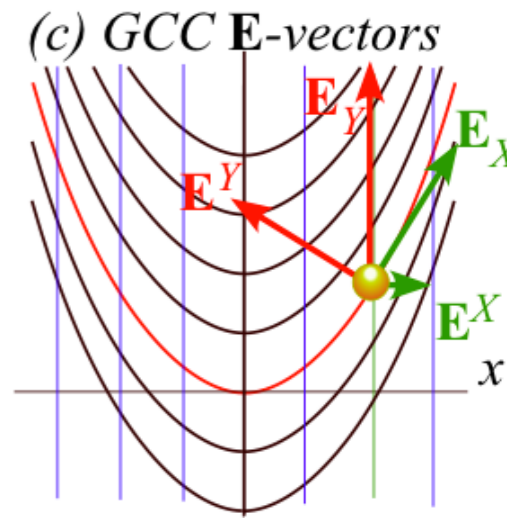
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No constraints added yet to these equations (only gravity in  $L$ ) so covariant force  $F_m^{\text{cov}}$  is zero. ( $F_X^{\text{cov}} = 0 = F_Y^{\text{cov}}$ )



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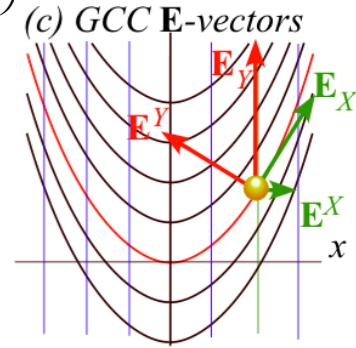
(2<sup>nd</sup> Lagrange equations)

$$\dot{p}_m = \frac{\partial L}{\partial q^m} + F_m^{cov}$$

$$\begin{pmatrix} \dot{p}_X \\ \dot{p}_Y \end{pmatrix} = m \begin{pmatrix} 1+k^2 X^2 & kX \\ kX & 1 \end{pmatrix} \frac{d}{dt} \begin{pmatrix} \dot{X} \\ \dot{Y} \end{pmatrix} + m \frac{d}{dt} \begin{pmatrix} 1+k^2 X^2 & kX \\ kX & 1 \end{pmatrix} \begin{pmatrix} \dot{X} \\ \dot{Y} \end{pmatrix} = \begin{pmatrix} \frac{\partial L}{\partial X} \\ \frac{\partial L}{\partial Y} \end{pmatrix} = m \begin{pmatrix} k^2 X \dot{X}^2 + k \dot{X} \dot{Y} - gkX \\ -g \end{pmatrix}$$

No constraints added yet to these equations (only gravity in  $L$ ) so covariant force  $F_m^{cov}$  is zero. ( $F_X^{cov} = 0 = F_Y^{cov}$ )

$$\begin{pmatrix} \dot{p}_X - \frac{\partial L}{\partial X} \\ \dot{p}_Y - \frac{\partial L}{\partial Y} \end{pmatrix} = m \begin{pmatrix} 1+k^2 X^2 & kX \\ kX & 1 \end{pmatrix} \begin{pmatrix} \ddot{X} \\ \ddot{Y} \end{pmatrix} + m \begin{pmatrix} 2k^2 X \dot{X} & k \dot{X} \\ k \dot{X} & 0 \end{pmatrix} \begin{pmatrix} \dot{X} \\ \dot{Y} \end{pmatrix} - m \begin{pmatrix} k^2 X \dot{X}^2 + k \dot{X} \dot{Y} - gkX \\ -g \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} = \begin{pmatrix} F_X^{cov} \\ F_Y^{cov} \end{pmatrix}$$



Find: Lagrange equations from Lagrangian  $L = T - V = m \left[ \frac{1}{2} (1 + k^2 X^2) \dot{X}^2 + kX\dot{X}\dot{Y} + \frac{1}{2} \dot{Y}^2 - gY - \frac{gk}{2} X^2 \right]$

$$\begin{pmatrix} p_X \\ p_Y \end{pmatrix} = m \begin{pmatrix} 1+k^2 X^2 & kX \\ kX & 1 \end{pmatrix} \begin{pmatrix} \dot{X} \\ \dot{Y} \end{pmatrix} = \begin{pmatrix} \frac{\partial L}{\partial \dot{X}} \\ \frac{\partial L}{\partial \dot{Y}} \end{pmatrix}$$

(1<sup>st</sup> Lagrange equations)

$$p_m = \frac{\partial L}{\partial \dot{q}^m}$$

$$\begin{pmatrix} \dot{p}_X \\ \dot{p}_Y \end{pmatrix} = \frac{d}{dt} \left[ m \begin{pmatrix} 1+k^2 X^2 & kX \\ kX & 1 \end{pmatrix} \begin{pmatrix} \dot{X} \\ \dot{Y} \end{pmatrix} \right] = \begin{pmatrix} \frac{\partial L}{\partial X} \\ \frac{\partial L}{\partial Y} \end{pmatrix}$$

(2<sup>nd</sup> Lagrange equations)

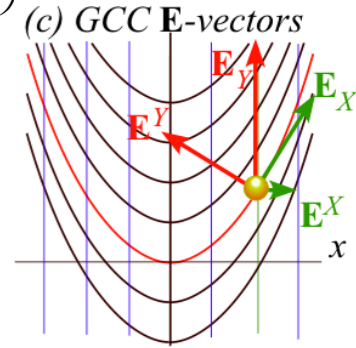
$$\dot{p}_m = \frac{\partial L}{\partial q^m} + F_m^{cov}$$

$$\begin{pmatrix} \dot{p}_X \\ \dot{p}_Y \end{pmatrix} = m \begin{pmatrix} 1+k^2 X^2 & kX \\ kX & 1 \end{pmatrix} \frac{d}{dt} \begin{pmatrix} \dot{X} \\ \dot{Y} \end{pmatrix} + m \frac{d}{dt} \begin{pmatrix} 1+k^2 X^2 & kX \\ kX & 1 \end{pmatrix} \begin{pmatrix} \dot{X} \\ \dot{Y} \end{pmatrix} = \begin{pmatrix} \frac{\partial L}{\partial X} \\ \frac{\partial L}{\partial Y} \end{pmatrix} = m \begin{pmatrix} k^2 X \dot{X}^2 + k \dot{X} \dot{Y} - gkX \\ -g \end{pmatrix}$$

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Find: Lagrange equations from Lagrangian  $L = T - V = m \left[ \frac{1}{2} (1 + k^2 X^2) \dot{X}^2 + kX\dot{X}\dot{Y} + \frac{1}{2} \dot{Y}^2 - gY - \frac{gk}{2} X^2 \right]$

$$\begin{pmatrix} p_X \\ p_Y \end{pmatrix} = m \begin{pmatrix} 1+k^2 X^2 & kX \\ kX & 1 \end{pmatrix} \begin{pmatrix} \dot{X} \\ \dot{Y} \end{pmatrix} = \begin{pmatrix} \frac{\partial L}{\partial \dot{X}} \\ \frac{\partial L}{\partial \dot{Y}} \end{pmatrix}$$

(1<sup>st</sup> Lagrange equations)

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(2<sup>nd</sup> Lagrange equations)

$$\dot{p}_m = \frac{\partial L}{\partial q^m} + F_m^{cov}$$

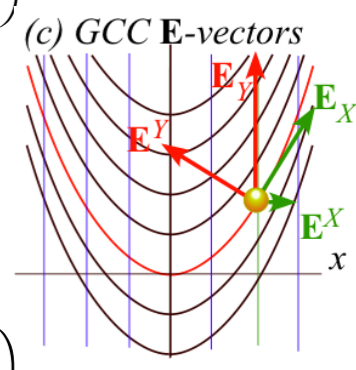
$$\begin{pmatrix} \dot{p}_X \\ \dot{p}_Y \end{pmatrix} = m \begin{pmatrix} 1+k^2 X^2 & kX \\ kX & 1 \end{pmatrix} \frac{d}{dt} \begin{pmatrix} \dot{X} \\ \dot{Y} \end{pmatrix} + m \frac{d}{dt} \begin{pmatrix} 1+k^2 X^2 & kX \\ kX & 1 \end{pmatrix} \begin{pmatrix} \dot{X} \\ \dot{Y} \end{pmatrix} = \begin{pmatrix} \frac{\partial L}{\partial X} \\ \frac{\partial L}{\partial Y} \end{pmatrix} = m \begin{pmatrix} k^2 X \dot{X}^2 + k \dot{X} \dot{Y} - gkX \\ -g \end{pmatrix}$$

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$$\begin{pmatrix} \dot{p}_X - \frac{\partial L}{\partial X} \\ \dot{p}_Y - \frac{\partial L}{\partial Y} \end{pmatrix} = m \begin{pmatrix} (1+k^2 X^2) \ddot{X} + kX \ddot{Y} + k^2 X \dot{X}^2 + gkX \\ kX \ddot{X} + \ddot{Y} + k \dot{X}^2 + g \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} = \begin{pmatrix} F_X^{cov} \\ F_Y^{cov} \end{pmatrix}$$



Find: Lagrange equations from Lagrangian  $L = T - V = m \left[ \frac{1}{2} (1 + k^2 X^2) \dot{X}^2 + kX\dot{X}\dot{Y} + \frac{1}{2} \dot{Y}^2 - gY - \frac{gk}{2} X^2 \right]$

$$\begin{pmatrix} p_X \\ p_Y \end{pmatrix} = m \begin{pmatrix} 1+k^2 X^2 & kX \\ kX & 1 \end{pmatrix} \begin{pmatrix} \dot{X} \\ \dot{Y} \end{pmatrix} = \begin{pmatrix} \frac{\partial L}{\partial \dot{X}} \\ \frac{\partial L}{\partial \dot{Y}} \end{pmatrix}$$

(1<sup>st</sup> Lagrange equations)

$$p_m = \frac{\partial L}{\partial \dot{q}^m}$$

$$\begin{pmatrix} \dot{p}_X \\ \dot{p}_Y \end{pmatrix} = \frac{d}{dt} \left[ m \begin{pmatrix} 1+k^2 X^2 & kX \\ kX & 1 \end{pmatrix} \begin{pmatrix} \dot{X} \\ \dot{Y} \end{pmatrix} \right] = \begin{pmatrix} \frac{\partial L}{\partial X} \\ \frac{\partial L}{\partial Y} \end{pmatrix}$$

(2<sup>nd</sup> Lagrange equations)

$$\dot{p}_m = \frac{\partial L}{\partial q^m} + F_m^{cov}$$

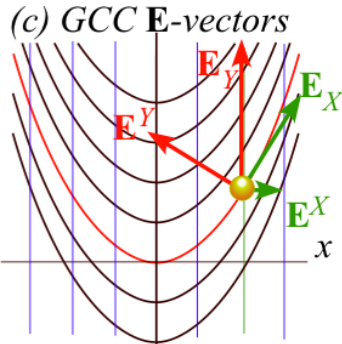
$$\begin{pmatrix} \dot{p}_X \\ \dot{p}_Y \end{pmatrix} = m \begin{pmatrix} 1+k^2 X^2 & kX \\ kX & 1 \end{pmatrix} \frac{d}{dt} \begin{pmatrix} \dot{X} \\ \dot{Y} \end{pmatrix} + m \frac{d}{dt} \begin{pmatrix} 1+k^2 X^2 & kX \\ kX & 1 \end{pmatrix} \begin{pmatrix} \dot{X} \\ \dot{Y} \end{pmatrix} = \begin{pmatrix} \frac{\partial L}{\partial X} \\ \frac{\partial L}{\partial Y} \end{pmatrix} = m \begin{pmatrix} k^2 X \dot{X}^2 + k \dot{X} \dot{Y} - gkX \\ -g \end{pmatrix}$$

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$$\begin{pmatrix} \dot{p}_X - \frac{\partial L}{\partial X} \\ \dot{p}_Y - \frac{\partial L}{\partial Y} \end{pmatrix} = m \begin{pmatrix} 1+k^2 X^2 & kX \\ kX & 1 \end{pmatrix} \begin{pmatrix} \ddot{X} \\ \ddot{Y} \end{pmatrix} + m \begin{pmatrix} k^2 X \dot{X}^2 + gkX \\ k \dot{X}^2 + g \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} = \begin{pmatrix} F_X^{cov} \\ F_Y^{cov} \end{pmatrix}$$

$$\begin{pmatrix} \dot{p}_X - \frac{\partial L}{\partial X} \\ \dot{p}_Y - \frac{\partial L}{\partial Y} \end{pmatrix} = m \begin{pmatrix} (1+k^2 X^2) \ddot{X} + kX \ddot{Y} + k^2 X \dot{X}^2 + gkX \\ kX \ddot{X} + \ddot{Y} + k \dot{X}^2 + g \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} = \begin{pmatrix} F_X^{cov} \\ F_Y^{cov} \end{pmatrix}$$



Use  $\gamma^{AB}$  to get contra-(Riemann) equations. (Contra-force  $F_{con}^m$  is zero until we turn on constraint  $Y=const.$ )

**Find: Lagrange equations from Lagrangian**  $L = T - V = m \left[ \frac{1}{2} (1 + k^2 X^2) \dot{X}^2 + kX\dot{X}\dot{Y} + \frac{1}{2} \dot{Y}^2 - gY - \frac{gk}{2} X^2 \right]$

$$\begin{pmatrix} p_X \\ p_Y \end{pmatrix} = m \begin{pmatrix} 1+k^2 X^2 & kX \\ kX & 1 \end{pmatrix} \begin{pmatrix} \dot{X} \\ \dot{Y} \end{pmatrix} = \begin{pmatrix} \frac{\partial L}{\partial \dot{X}} \\ \frac{\partial L}{\partial \dot{Y}} \end{pmatrix}$$

(1<sup>st</sup> Lagrange equations)

$$p_m = \frac{\partial L}{\partial \dot{q}^m}$$

$$\begin{pmatrix} \dot{p}_X \\ \dot{p}_Y \end{pmatrix} = \frac{d}{dt} \left[ m \begin{pmatrix} 1+k^2 X^2 & kX \\ kX & 1 \end{pmatrix} \begin{pmatrix} \dot{X} \\ \dot{Y} \end{pmatrix} \right] = \begin{pmatrix} \frac{\partial L}{\partial X} \\ \frac{\partial L}{\partial Y} \end{pmatrix}$$

(2<sup>nd</sup> Lagrange equations)

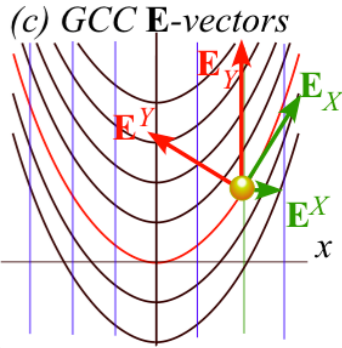
$$\dot{p}_m = \frac{\partial L}{\partial q^m} + F_m^{\text{cov}}$$

$$\begin{pmatrix} \dot{p}_X \\ \dot{p}_Y \end{pmatrix} = m \begin{pmatrix} 1+k^2 X^2 & kX \\ kX & 1 \end{pmatrix} \frac{d}{dt} \begin{pmatrix} \dot{X} \\ \dot{Y} \end{pmatrix} + m \frac{d}{dt} \begin{pmatrix} 1+k^2 X^2 & kX \\ kX & 1 \end{pmatrix} \begin{pmatrix} \dot{X} \\ \dot{Y} \end{pmatrix} = \begin{pmatrix} \frac{\partial L}{\partial X} \\ \frac{\partial L}{\partial Y} \end{pmatrix} = m \begin{pmatrix} k^2 X \dot{X}^2 + k \dot{X} \dot{Y} - gkX \\ -g \end{pmatrix}$$

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$$\begin{pmatrix} \dot{p}_X - \frac{\partial L}{\partial X} \\ \dot{p}_Y - \frac{\partial L}{\partial Y} \end{pmatrix} = m \begin{pmatrix} 1+k^2 X^2 & kX \\ kX & 1 \end{pmatrix} \begin{pmatrix} \ddot{X} \\ \ddot{Y} \end{pmatrix} + m \begin{pmatrix} k^2 X \dot{X}^2 + gkX \\ k \dot{X}^2 + g \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} = \begin{pmatrix} F_X^{\text{cov}} \\ F_Y^{\text{cov}} \end{pmatrix}$$



$$\begin{pmatrix} \dot{p}_X - \frac{\partial L}{\partial X} \\ \dot{p}_Y - \frac{\partial L}{\partial Y} \end{pmatrix} = m \begin{pmatrix} (1+k^2 X^2) \ddot{X} + kX\ddot{Y} + k^2 X \dot{X}^2 + gkX \\ kX\ddot{X} + \ddot{Y} + k \dot{X}^2 + g \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} = \begin{pmatrix} F_X^{\text{cov}} \\ F_Y^{\text{cov}} \end{pmatrix}$$

Use  $\gamma^{AB}$  to get contra-(Riemann) equations. (Contra-force  $F_{\text{con}}^m$  is zero until we turn on constraint  $Y = \text{const.}$ )

$$\frac{1}{m} \begin{pmatrix} 1 & -kX \\ -kX & 1+k^2 X^2 \end{pmatrix} \begin{pmatrix} \dot{p}_X - \frac{\partial L}{\partial X} \\ \dot{p}_Y - \frac{\partial L}{\partial Y} \end{pmatrix} = \begin{pmatrix} \ddot{X} \\ \ddot{Y} \end{pmatrix} + \begin{pmatrix} 1 & -kX \\ -kX & 1+k^2 X^2 \end{pmatrix} \begin{pmatrix} kX(k \dot{X}^2 + g) \\ k \dot{X}^2 + g \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} = \begin{pmatrix} F_{\text{con}}^X \\ F_{\text{con}}^Y \end{pmatrix}$$



Find: Lagrange equations from Lagrangian  $L = T - V = m \left[ \frac{1}{2} (1 + k^2 X^2) \dot{X}^2 + kX\dot{X}\dot{Y} + \frac{1}{2} \dot{Y}^2 - gY - \frac{gk}{2} X^2 \right]$

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(1<sup>st</sup> Lagrange equations)

$$p_m = \frac{\partial L}{\partial \dot{q}^m}$$

$$\begin{pmatrix} \dot{p}_X \\ \dot{p}_Y \end{pmatrix} = \frac{d}{dt} \left[ m \begin{pmatrix} 1+k^2 X^2 & kX \\ kX & 1 \end{pmatrix} \begin{pmatrix} \dot{X} \\ \dot{Y} \end{pmatrix} \right] = \begin{pmatrix} \frac{\partial L}{\partial X} \\ \frac{\partial L}{\partial Y} \end{pmatrix}$$

(2<sup>nd</sup> Lagrange equations)

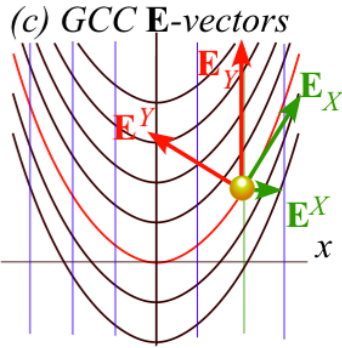
$$\dot{p}_m = \frac{\partial L}{\partial q^m} + F_m^{cov}$$

$$\begin{pmatrix} \dot{p}_X \\ \dot{p}_Y \end{pmatrix} = m \begin{pmatrix} 1+k^2 X^2 & kX \\ kX & 1 \end{pmatrix} \frac{d}{dt} \begin{pmatrix} \dot{X} \\ \dot{Y} \end{pmatrix} + m \frac{d}{dt} \begin{pmatrix} 1+k^2 X^2 & kX \\ kX & 1 \end{pmatrix} \begin{pmatrix} \dot{X} \\ \dot{Y} \end{pmatrix} = \begin{pmatrix} \frac{\partial L}{\partial X} \\ \frac{\partial L}{\partial Y} \end{pmatrix} = m \begin{pmatrix} k^2 X \dot{X}^2 + k \dot{X} \dot{Y} - gkX \\ -g \end{pmatrix}$$

No constraints added yet to these equations (only gravity in L) so covariant force  $F_m^{cov}$  is zero. ( $F_X^{cov} = 0 = F_Y^{cov}$ )

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$$\begin{pmatrix} \dot{p}_X - \frac{\partial L}{\partial X} \\ \dot{p}_Y - \frac{\partial L}{\partial Y} \end{pmatrix} = m \begin{pmatrix} (1+k^2 X^2) \ddot{X} + kX \ddot{Y} + k^2 X \dot{X}^2 + gkX \\ kX \ddot{X} + \ddot{Y} + k \dot{X}^2 + g \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} = \begin{pmatrix} F_X^{cov} \\ F_Y^{cov} \end{pmatrix}$$

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$$\frac{1}{m} \begin{pmatrix} 1 & -kX \\ -kX & 1+k^2 X^2 \end{pmatrix} \begin{pmatrix} \dot{p}_X - \frac{\partial L}{\partial X} \\ \dot{p}_Y - \frac{\partial L}{\partial Y} \end{pmatrix} = \begin{pmatrix} \ddot{X} \\ \ddot{Y} \end{pmatrix} + \begin{pmatrix} 1 & -kX \\ -kX & 1+k^2 X^2 \end{pmatrix} \begin{pmatrix} kX(k \dot{X}^2 + g) \\ k \dot{X}^2 + g \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} = \begin{pmatrix} F_{con}^X \\ F_{con}^Y \end{pmatrix}$$

Find: Lagrange equations from Lagrangian  $L = T - V = m \left[ \frac{1}{2} (1 + k^2 X^2) \dot{X}^2 + kX\dot{X}\dot{Y} + \frac{1}{2} \dot{Y}^2 - gY - \frac{gk}{2} X^2 \right]$

$$\begin{pmatrix} p_X \\ p_Y \end{pmatrix} = m \begin{pmatrix} 1+k^2 X^2 & kX \\ kX & 1 \end{pmatrix} \begin{pmatrix} \dot{X} \\ \dot{Y} \end{pmatrix} = \begin{pmatrix} \frac{\partial L}{\partial \dot{X}} \\ \frac{\partial L}{\partial \dot{Y}} \end{pmatrix}$$

(1<sup>st</sup> Lagrange equations)

$$p_m = \frac{\partial L}{\partial \dot{q}^m}$$

$$\begin{pmatrix} \dot{p}_X \\ \dot{p}_Y \end{pmatrix} = \frac{d}{dt} \left[ m \begin{pmatrix} 1+k^2 X^2 & kX \\ kX & 1 \end{pmatrix} \begin{pmatrix} \dot{X} \\ \dot{Y} \end{pmatrix} \right] = \begin{pmatrix} \frac{\partial L}{\partial X} \\ \frac{\partial L}{\partial Y} \end{pmatrix}$$

(2<sup>nd</sup> Lagrange equations)

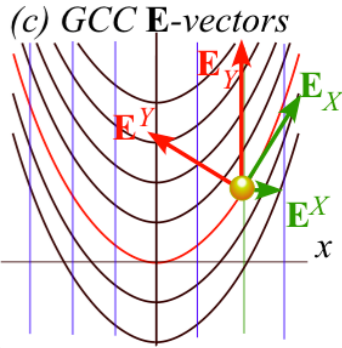
$$\dot{p}_m = \frac{\partial L}{\partial q^m} + F_m^{cov}$$

$$\begin{pmatrix} \dot{p}_X \\ \dot{p}_Y \end{pmatrix} = m \begin{pmatrix} 1+k^2 X^2 & kX \\ kX & 1 \end{pmatrix} \frac{d}{dt} \begin{pmatrix} \dot{X} \\ \dot{Y} \end{pmatrix} + m \frac{d}{dt} \begin{pmatrix} 1+k^2 X^2 & kX \\ kX & 1 \end{pmatrix} \begin{pmatrix} \dot{X} \\ \dot{Y} \end{pmatrix} = \begin{pmatrix} \frac{\partial L}{\partial X} \\ \frac{\partial L}{\partial Y} \end{pmatrix} = m \begin{pmatrix} k^2 X \dot{X}^2 + k \dot{X} \dot{Y} - gkX \\ -g \end{pmatrix}$$

No constraints added yet to these equations (only gravity in L) so covariant force  $F_m^{cov}$  is zero. ( $F_X^{cov} = 0 = F_Y^{cov}$ )

$$\begin{pmatrix} \dot{p}_X - \frac{\partial L}{\partial X} \\ \dot{p}_Y - \frac{\partial L}{\partial Y} \end{pmatrix} = m \begin{pmatrix} 1+k^2 X^2 & kX \\ kX & 1 \end{pmatrix} \begin{pmatrix} \ddot{X} \\ \ddot{Y} \end{pmatrix} + m \begin{pmatrix} 2k^2 X \dot{X} & k \dot{X} \\ k \dot{X} & 0 \end{pmatrix} \begin{pmatrix} \dot{X} \\ \dot{Y} \end{pmatrix} - m \begin{pmatrix} k^2 X \dot{X}^2 + k \dot{X} \dot{Y} - gkX \\ -g \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} = \begin{pmatrix} F_X^{cov} \\ F_Y^{cov} \end{pmatrix}$$

$$\begin{pmatrix} \dot{p}_X - \frac{\partial L}{\partial X} \\ \dot{p}_Y - \frac{\partial L}{\partial Y} \end{pmatrix} = m \begin{pmatrix} 1+k^2 X^2 & kX \\ kX & 1 \end{pmatrix} \begin{pmatrix} \ddot{X} \\ \ddot{Y} \end{pmatrix} + m \begin{pmatrix} k^2 X \dot{X}^2 + gkX \\ k \dot{X}^2 + g \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} = \begin{pmatrix} F_X^{cov} \\ F_Y^{cov} \end{pmatrix}$$



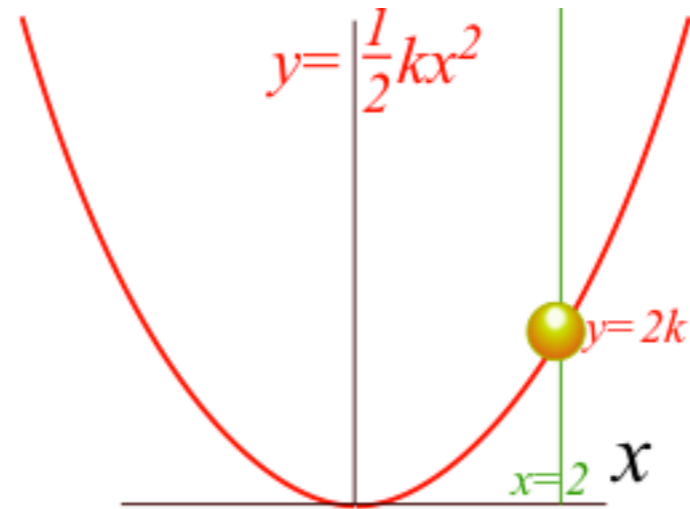
$$\begin{pmatrix} \dot{p}_X - \frac{\partial L}{\partial X} \\ \dot{p}_Y - \frac{\partial L}{\partial Y} \end{pmatrix} = m \begin{pmatrix} (1+k^2 X^2) \ddot{X} + kX \ddot{Y} + k^2 X \dot{X}^2 + gkX \\ kX \ddot{X} + \ddot{Y} + k \dot{X}^2 + g \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} = \begin{pmatrix} F_X^{cov} \\ F_Y^{cov} \end{pmatrix}$$

Use  $\gamma^{AB}$  to get contra-(Riemann) equations. (Contra-force  $F_{con}^m$  is zero until we turn on constraint  $Y=const.$ )

$$\frac{1}{m} \begin{pmatrix} 1 & -kX \\ -kX & 1+k^2 X^2 \end{pmatrix} \begin{pmatrix} \dot{p}_X - \frac{\partial L}{\partial X} \\ \dot{p}_Y - \frac{\partial L}{\partial Y} \end{pmatrix} = \begin{pmatrix} \ddot{X} \\ \ddot{Y} \end{pmatrix} + \begin{pmatrix} 1 & -kX \\ -kX & 1+k^2 X^2 \end{pmatrix} \begin{pmatrix} kX(k \dot{X}^2 + g) \\ k \dot{X}^2 + g \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} = \begin{pmatrix} F_{con}^X \\ F_{con}^Y \end{pmatrix}$$

$$\frac{1}{m} \begin{pmatrix} 1 & -kX \\ -kX & 1+k^2 X^2 \end{pmatrix} \begin{pmatrix} \dot{p}_X - \frac{\partial L}{\partial X} \\ \dot{p}_Y - \frac{\partial L}{\partial Y} \end{pmatrix} = \begin{pmatrix} \ddot{X} \\ \ddot{Y} \end{pmatrix} + \begin{pmatrix} 0 \\ k \dot{X}^2 + g \end{pmatrix} = \begin{pmatrix} \ddot{X} \\ \ddot{Y} + k \dot{X}^2 + g \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} = \begin{pmatrix} F_{con}^X \\ F_{con}^Y \end{pmatrix} \quad \ddot{x} = 0 = \ddot{X}$$

*Simple constrained problem...*



*...and a variety of solutions*

## *Some Ways to do constraint analysis*

*Way 1. Simple constraint insertion*

*Way 2. GCC constraint webs*

*Find covariant force equations*

*→ Compare covariant vs. contravariant forces*

## Constraint force components are covariant

Frictionless constraint forces have  
covariant components  $F_B^{cov}$

$$\mathbf{F} = F_X^{cov} \mathbf{E}^X + F_Y^{cov} \mathbf{E}^Y = F_X^{cov} \nabla X + F_Y^{cov} \nabla Y$$

( $F_A$  are coefficients of **normal** vectors  $\mathbf{E}^A$ )

## Frictional force components are contravariant

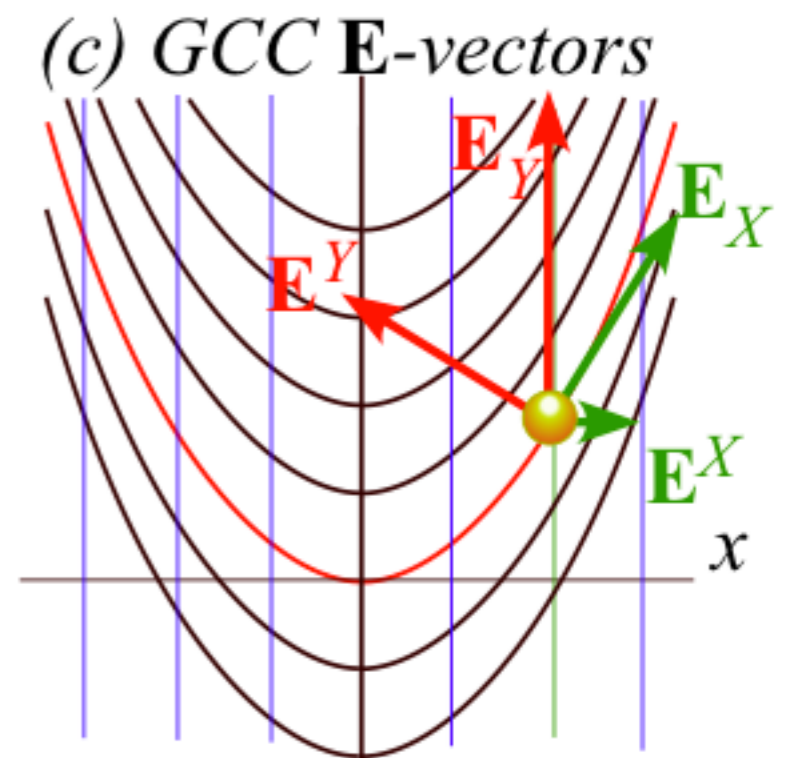
Frictional or driving forces have  
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$$\mathbf{F} = F_{con}^X \mathbf{E}_X + F_{con}^Y \mathbf{E}_Y = F_{con}^X \frac{\partial \mathbf{r}}{\partial X} + F_{con}^Y \frac{\partial \mathbf{r}}{\partial Y}$$

( $F^A$  are coefficients of **tangent** vectors  $\mathbf{E}_A$ )

General case repeated from p.34

$$\begin{pmatrix} \dot{p}_X - \frac{\partial L}{\partial X} \\ \dot{p}_Y - \frac{\partial L}{\partial Y} \end{pmatrix} = m \begin{pmatrix} (1+k^2 X^2)\ddot{X} + kX\ddot{Y} + k^2 X\dot{X}^2 + gkX \\ kX\ddot{X} + \ddot{Y} + k\dot{X}^2 + g \end{pmatrix} = \begin{pmatrix} F_X^{cov} \\ F_Y^{cov} \end{pmatrix}$$



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$$\begin{aligned} \mathbf{F}(Y = const.) &= F_X^{cov} \mathbf{E}^X + F_Y^{cov} \mathbf{E}^Y \\ &= 0 \cdot \nabla X + F_Y^{cov} \nabla Y \\ &= 0 \cdot \mathbf{E}^X + F_Y^{cov} \mathbf{E}^Y \end{aligned}$$

## Frictional force components are contravariant

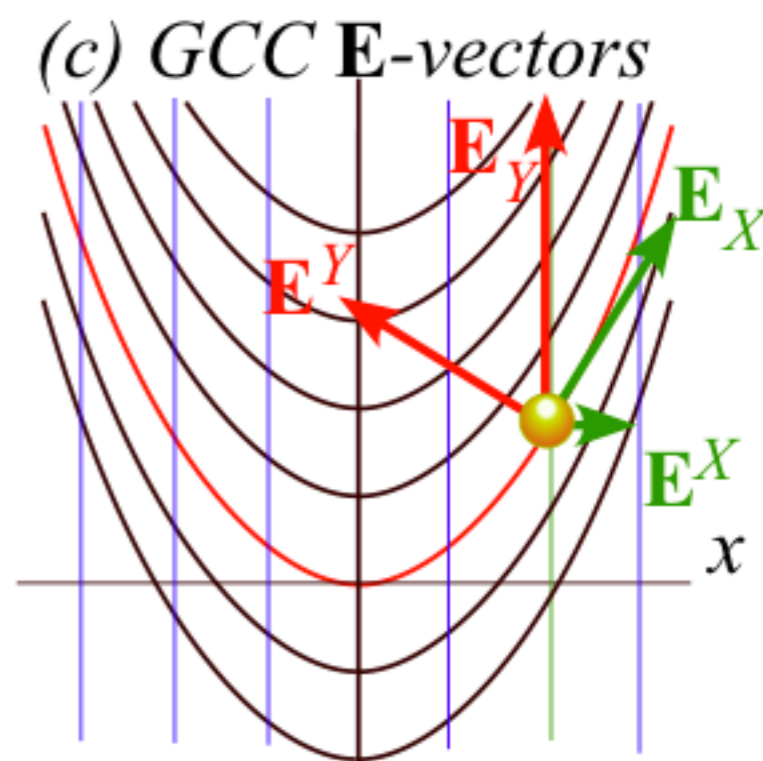
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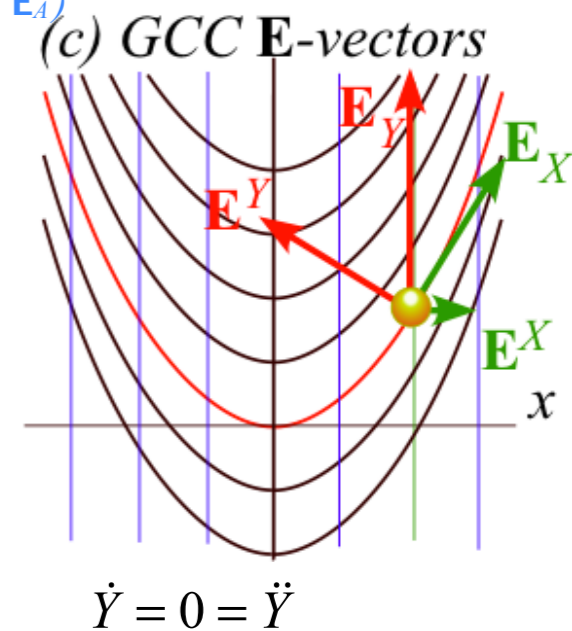
So constraint requirements in covariant equations  
are  $F_X^{cov} = 0$  and  $F_Y^{cov} \neq 0$  . (with:  $\dot{Y} = 0 = \ddot{Y}$  ).

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General case repeated from p.34

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General case repeated from p.34

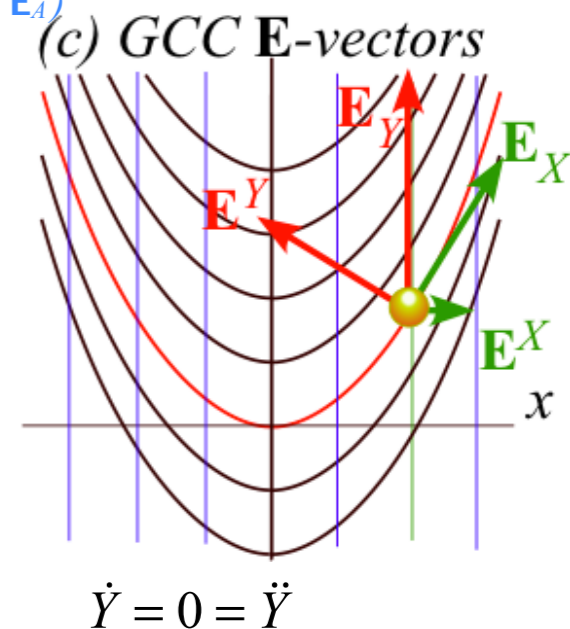
$$\begin{pmatrix} \dot{p}_X - \frac{\partial L}{\partial X} \\ \dot{p}_Y - \frac{\partial L}{\partial Y} \end{pmatrix} = m \begin{pmatrix} (1+k^2 X^2)\ddot{X} + kX\ddot{Y} + k^2 X\dot{X}^2 + gkX \\ kX\ddot{X} + \ddot{Y} + k\dot{X}^2 + g \end{pmatrix} = \begin{pmatrix} F_X^{cov} \\ F_Y^{cov} \end{pmatrix}$$

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( $F^A$  are coefficients of tangent vectors  $\mathbf{E}_A$ )



FINALLY ! We get the Way 1. solution of p.12

Recall:  $x \equiv X$

$$\ddot{X} \equiv \ddot{x} = \frac{-k\dot{x}^2 - g}{1+k^2 x^2} kx$$

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$$\begin{aligned} \mathbf{F} &= F_Y^{cov} \mathbf{E}^Y \\ &= m(kX\ddot{X} + 0 + k\dot{X}^2 + g) \begin{pmatrix} -kX \\ 1 \end{pmatrix} \end{aligned}$$

General case repeated from p.34

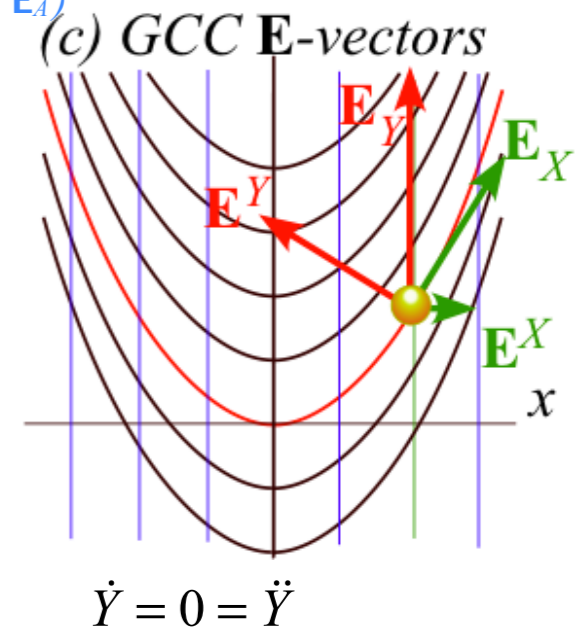
$$\begin{pmatrix} \dot{p}_X - \frac{\partial L}{\partial X} \\ \dot{p}_Y - \frac{\partial L}{\partial Y} \end{pmatrix} = m \begin{pmatrix} (1+k^2 X^2)\ddot{X} + kX\ddot{Y} + k^2 X\dot{X}^2 + gkX \\ kX\ddot{X} + \ddot{Y} + k\dot{X}^2 + g \end{pmatrix} = \begin{pmatrix} F_X^{cov} \\ F_Y^{cov} \end{pmatrix}$$

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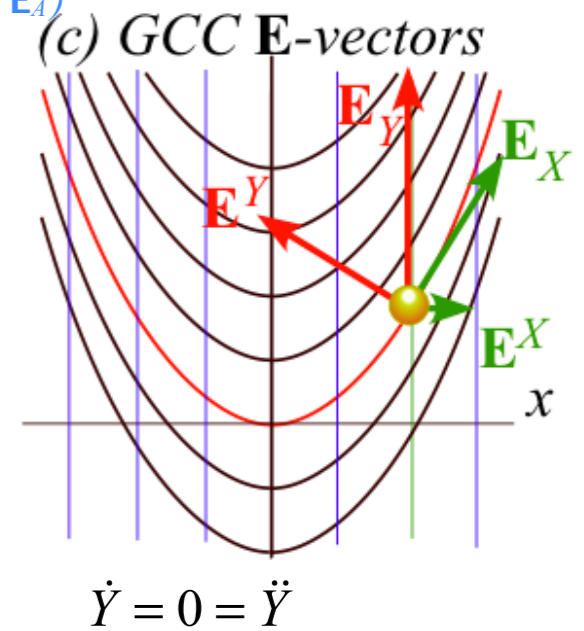
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$$\begin{pmatrix} F_x \\ F_y \end{pmatrix} = \begin{pmatrix} 0 \\ mk\dot{X}^2 + mg \end{pmatrix}_{at: X=0}$$

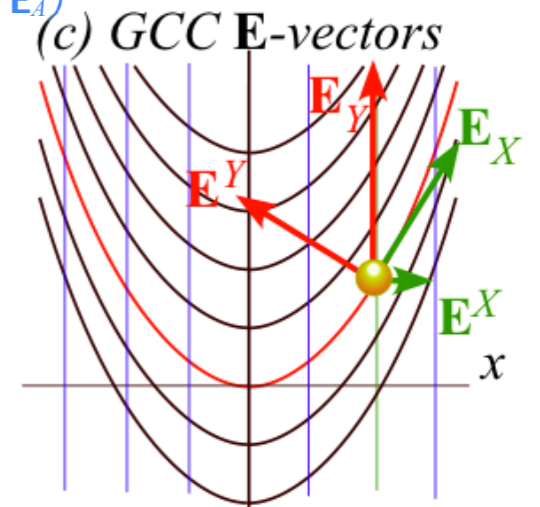
Centripetal force  $mkv^2 + mg$   
(what roller-coaster rider feels at bottom)

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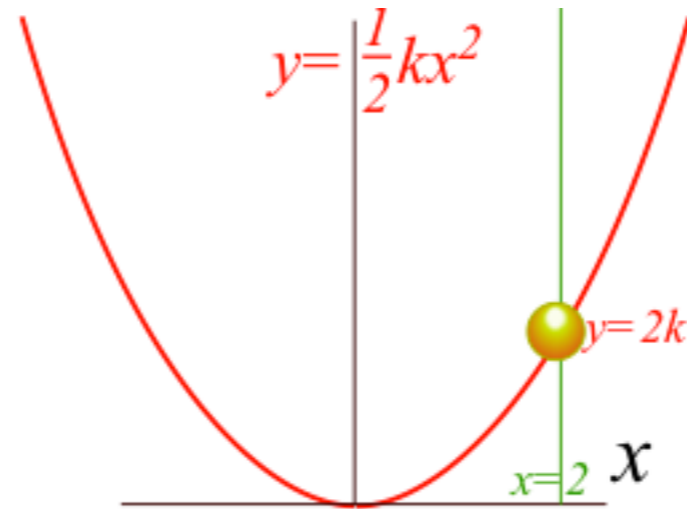
$$\dot{Y} = 0 = \ddot{Y}$$

Recall:  $x \equiv X$

$$\ddot{X} \equiv \ddot{x} = \frac{-k\dot{x}^2 - g}{1+k^2 x^2} kx$$

$$\begin{aligned} -g &= \ddot{y} = \frac{d^2}{dt^2} \left( \frac{1}{2} kX^2 + Y \right) \\ &= k\dot{X}^2 + kX\ddot{X} + \ddot{Y} (= k\dot{X}^2 + \ddot{Y} \text{ for } \ddot{X} = 0) \end{aligned}$$

*Simple constrained problem...*



*...and a variety of solutions*

## *Other Ways to do constraint analysis*



*Way 3. OCC constraint webs*

*Preview of atomic-Stark orbits*

*Classical Hamiltonian separability*

*Way 4. Lagrange multipliers*

*Lagrange multiplier as eigenvalues*

*Multiple multipliers*

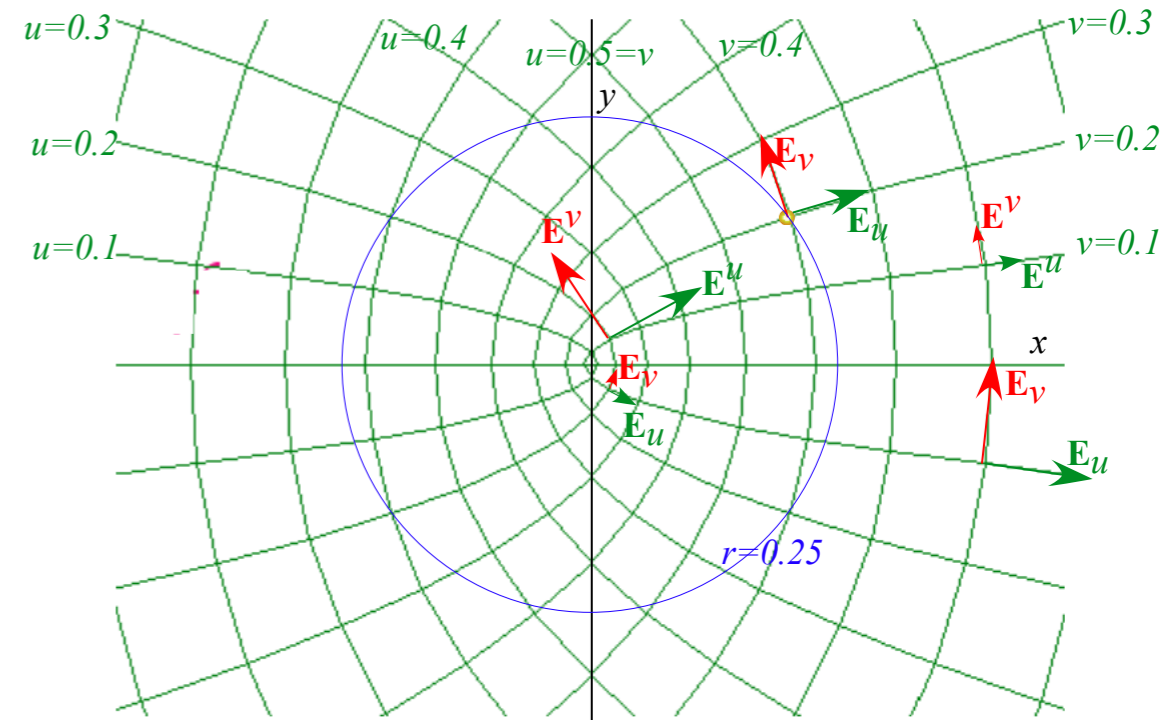
*“Non-Holonomic” multipliers*

### Way 3. Parabolic OCC approach

Complex function  $z=w^2$  or its inverse  $w=z^{1/2}$  of complex variables  $z=x+iy$  and  $w=u+iv$ .

Expansion of  $z$  and then absolute square  $|z|^2$  give relations between Cartesian  $(x,y)$  and OCC  $(u,v)$

$$z = x + iy = (u + iv)^2 = u^2 - v^2 + i2uv \quad r^2 = z * z = x^2 + y^2 = (u^2 + v^2)^2 = u^4 + v^4 + 2u^2v^2$$



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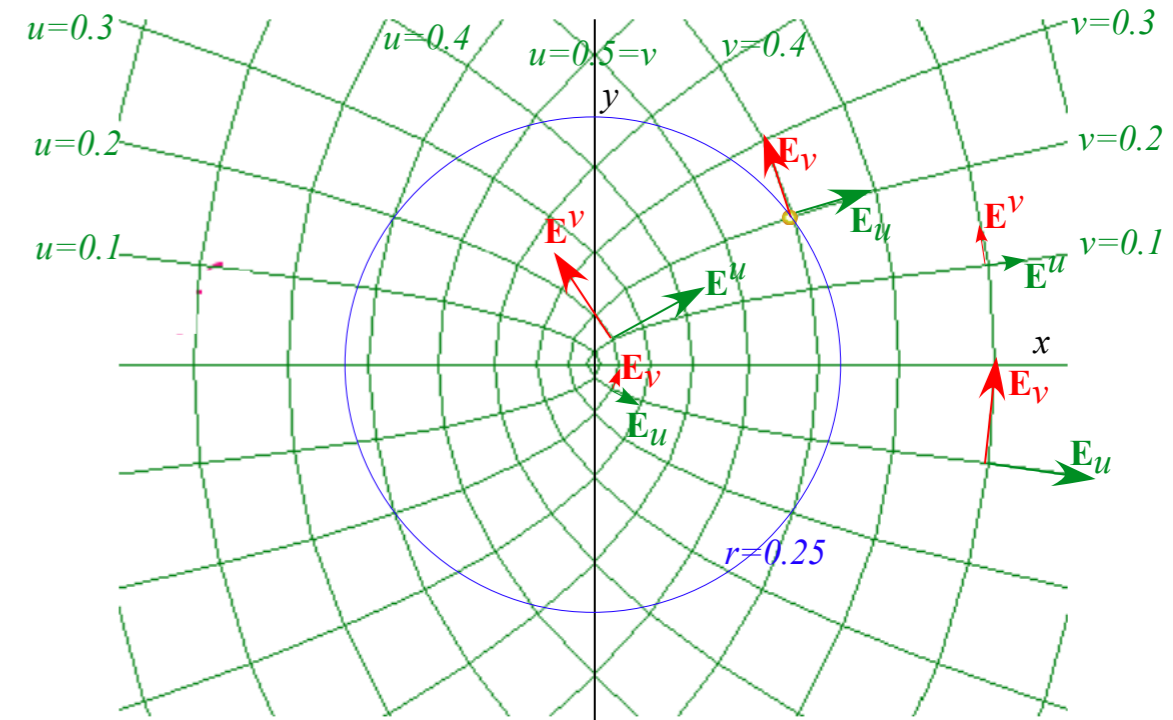
$$z = x + iy = (u + iv)^2 = u^2 - v^2 + i2uv$$

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$$x = u^2 - v^2$$

$$y = 2uv$$

$$r = u^2 + v^2$$



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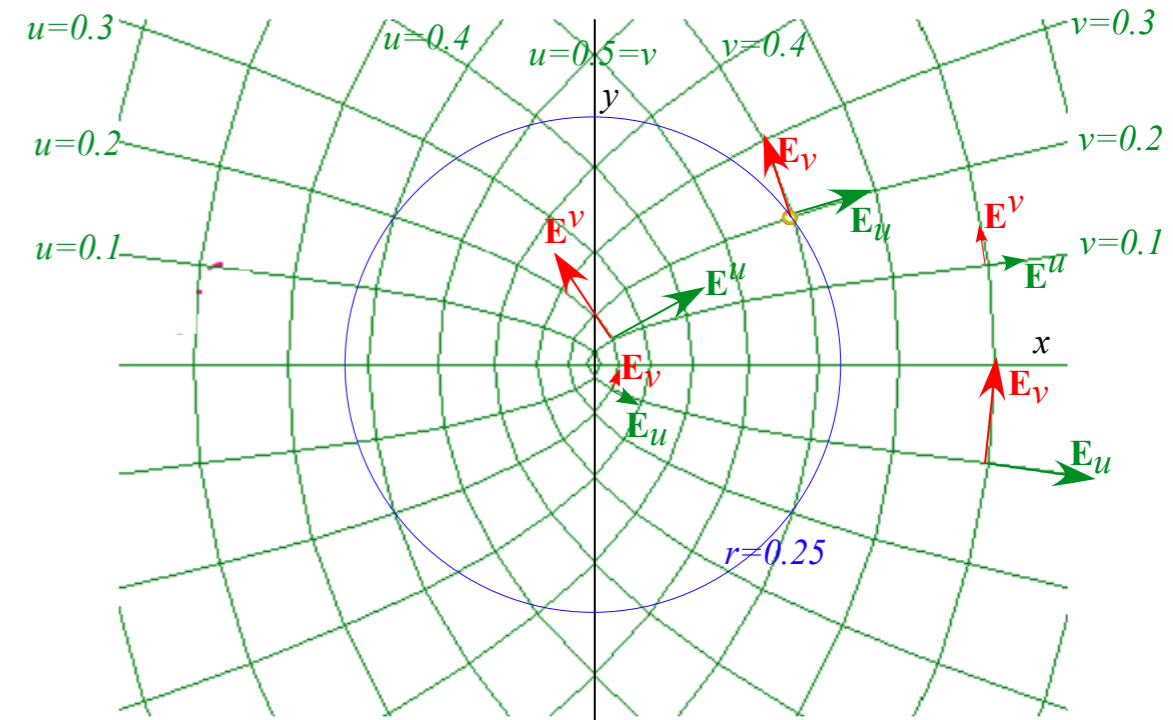
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$$x = u^2 - v^2$$

$$y = 2uv \quad 2u^2 = r + x = \sqrt{x^2 + y^2} + x$$

$$r = u^2 + v^2 \quad 2v^2 = r - x = \sqrt{x^2 + y^2} - x$$



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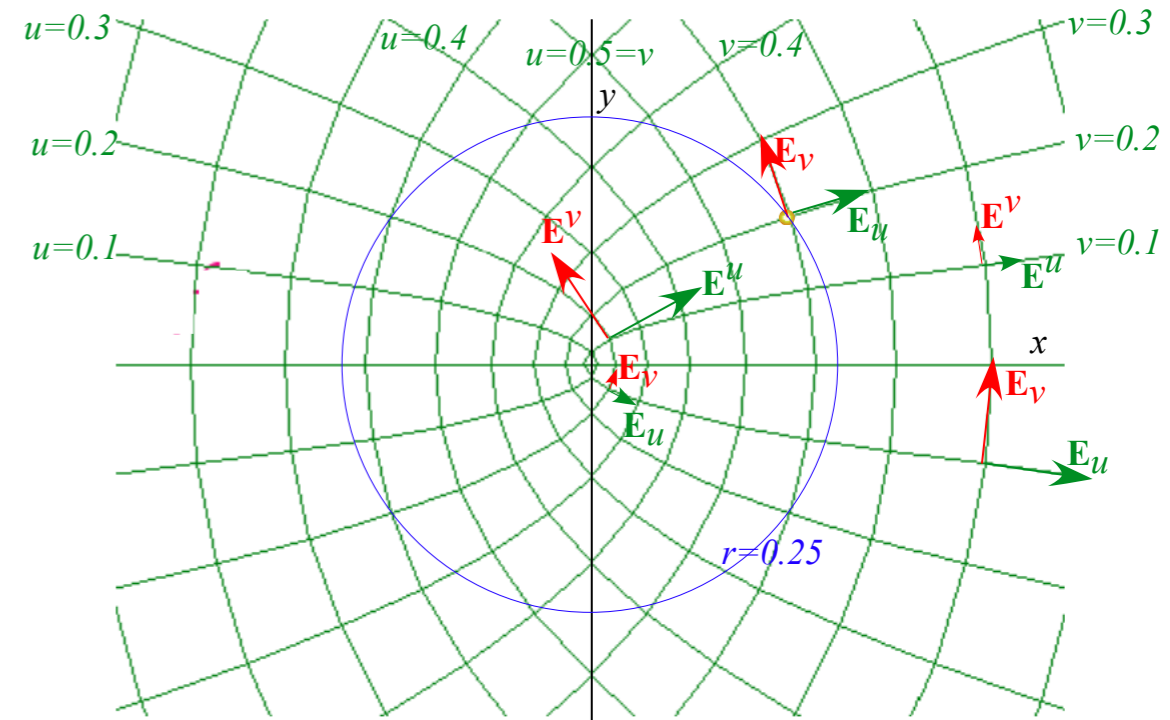
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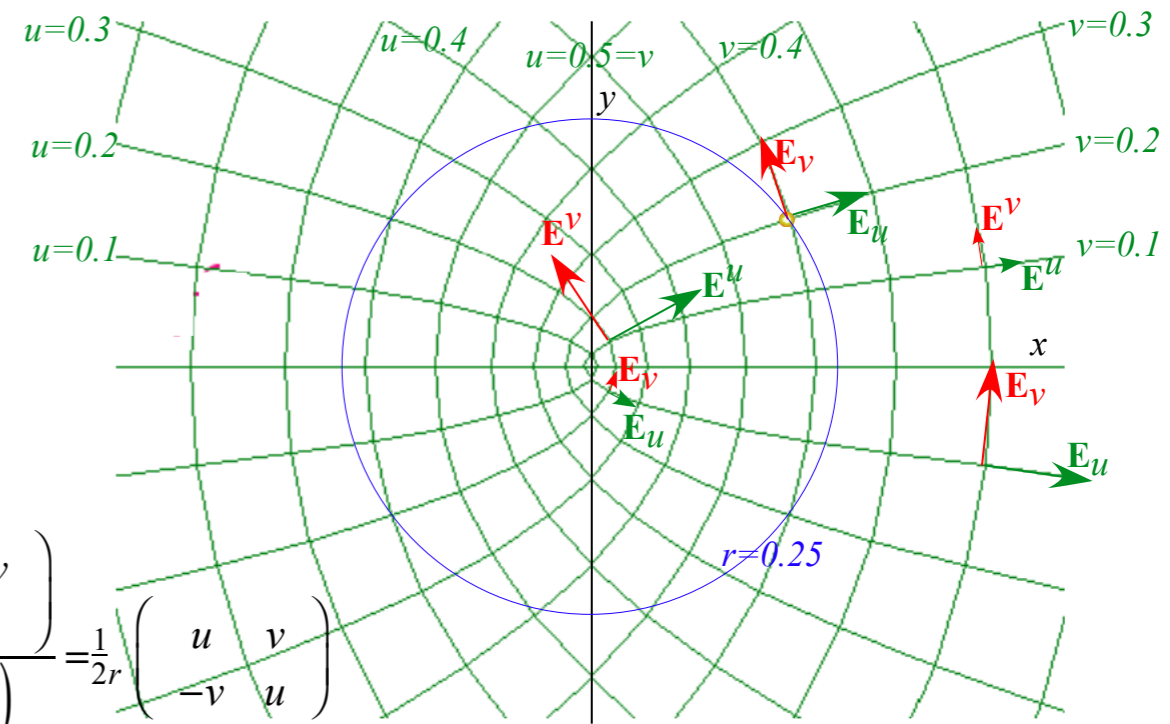
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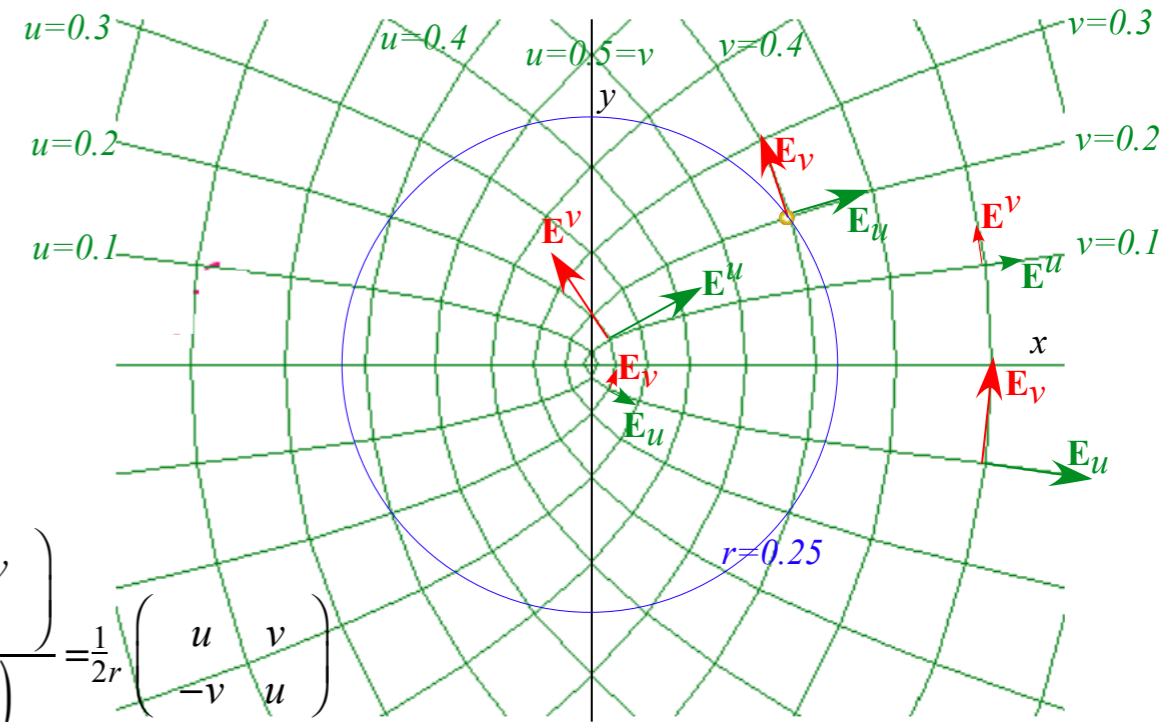
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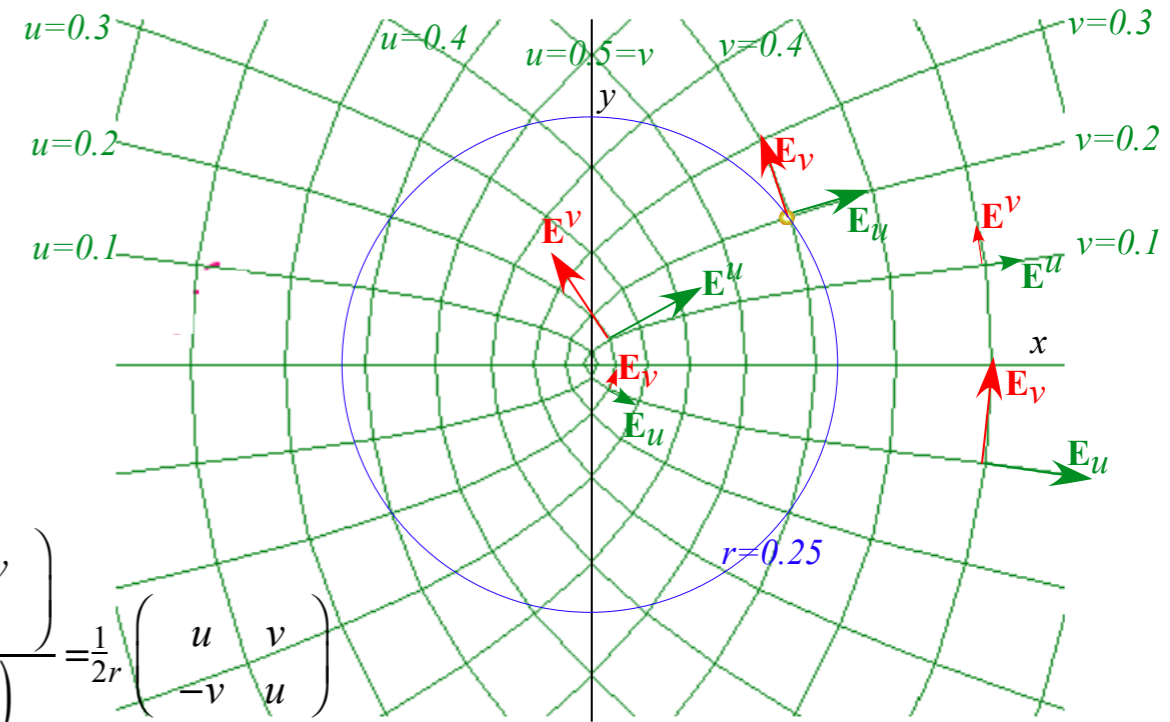
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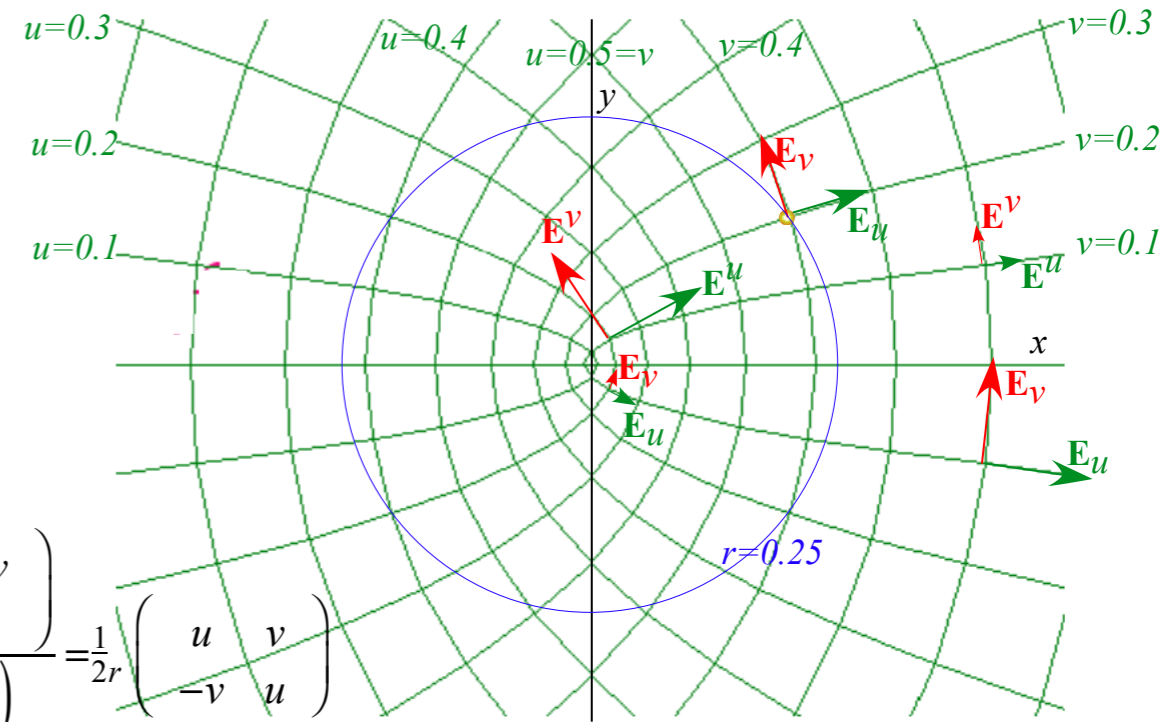
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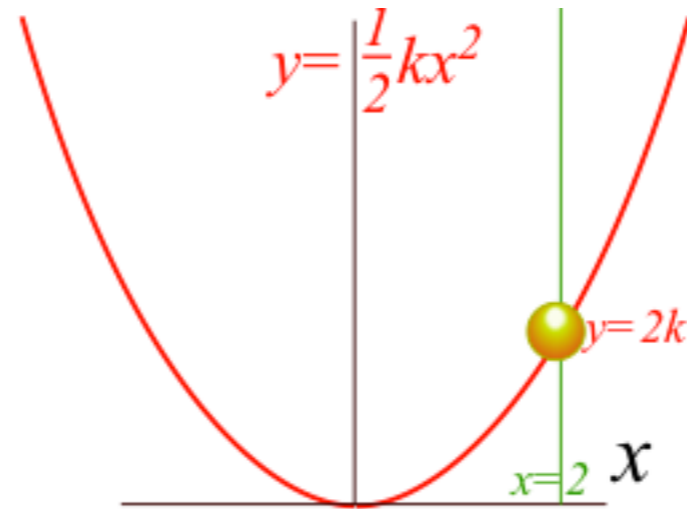
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*Simple constrained problem...*



*...and a variety of solutions*

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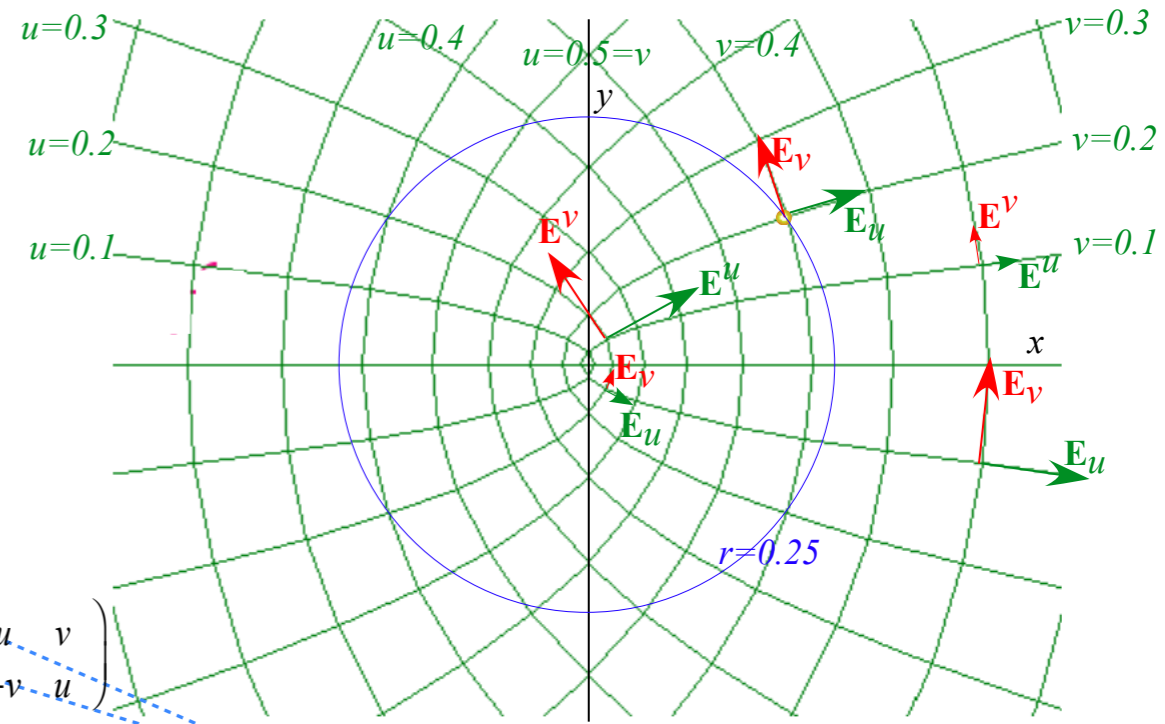
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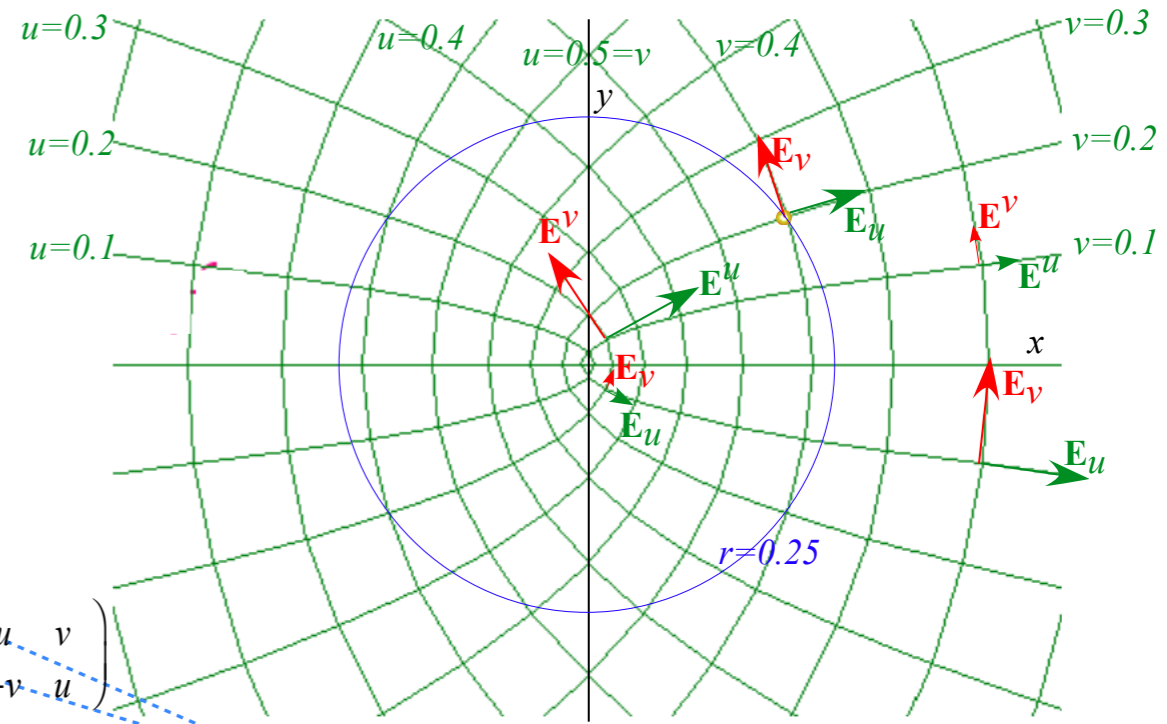
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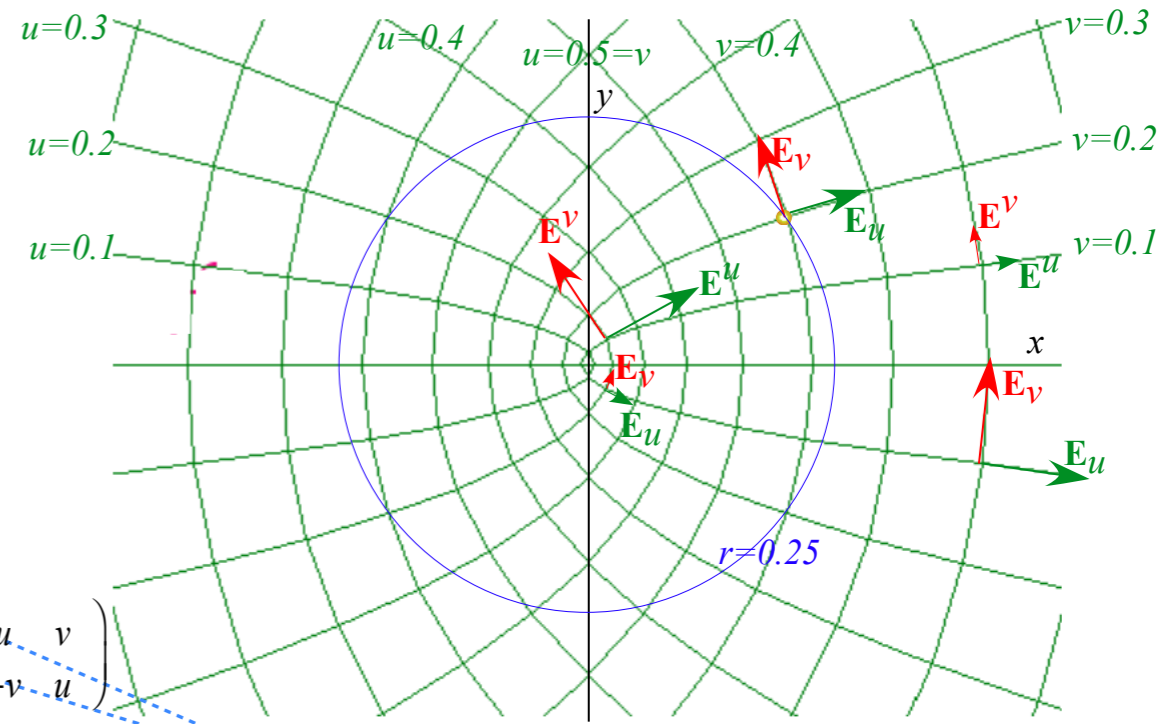
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Each sub-Hamiltonian part  $h_u$  and  $h_v$  is a constant. Together they sum to zero total energy  $0 = h_u + h_v$ .

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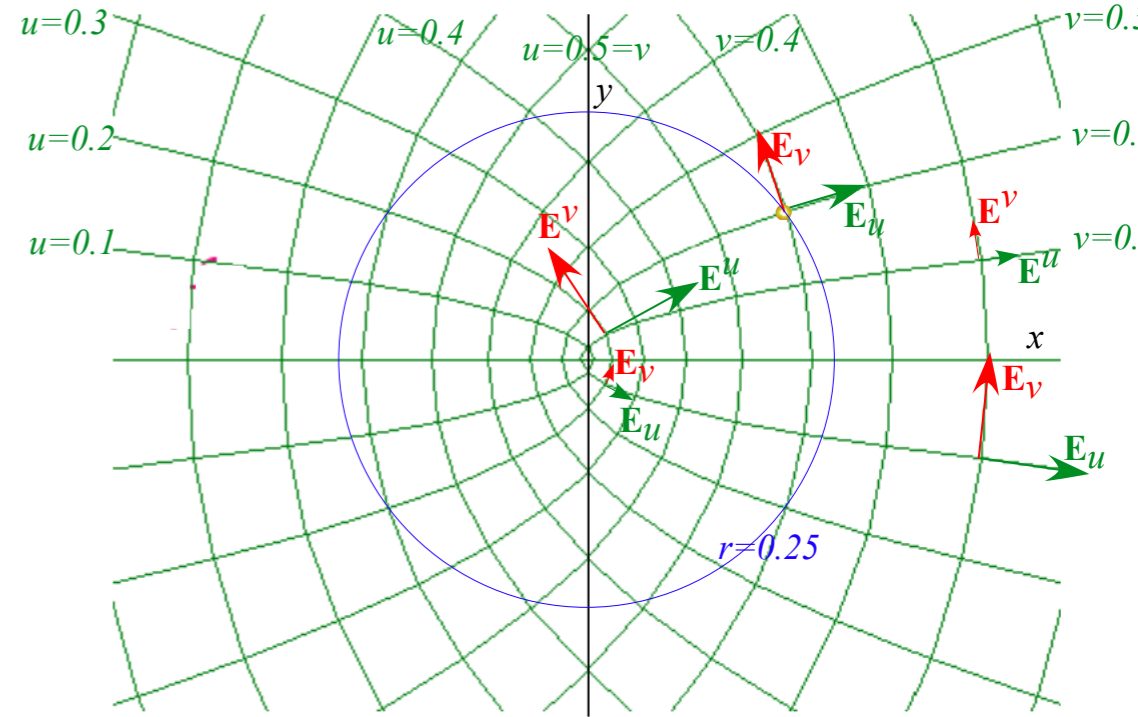
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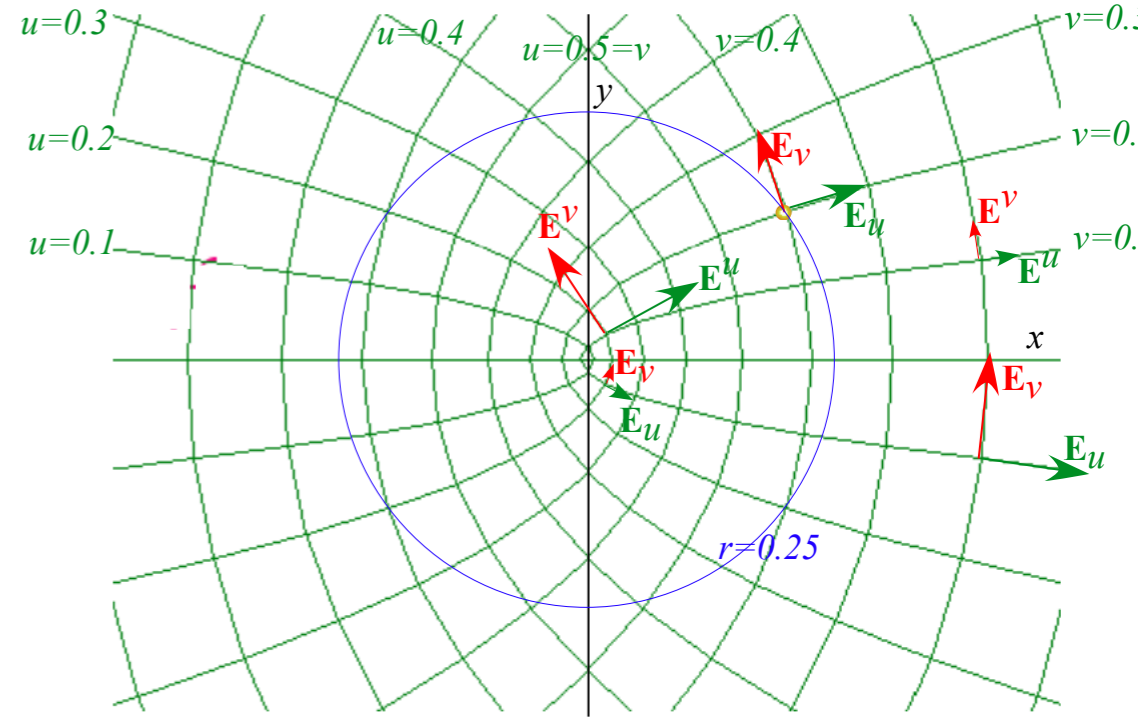
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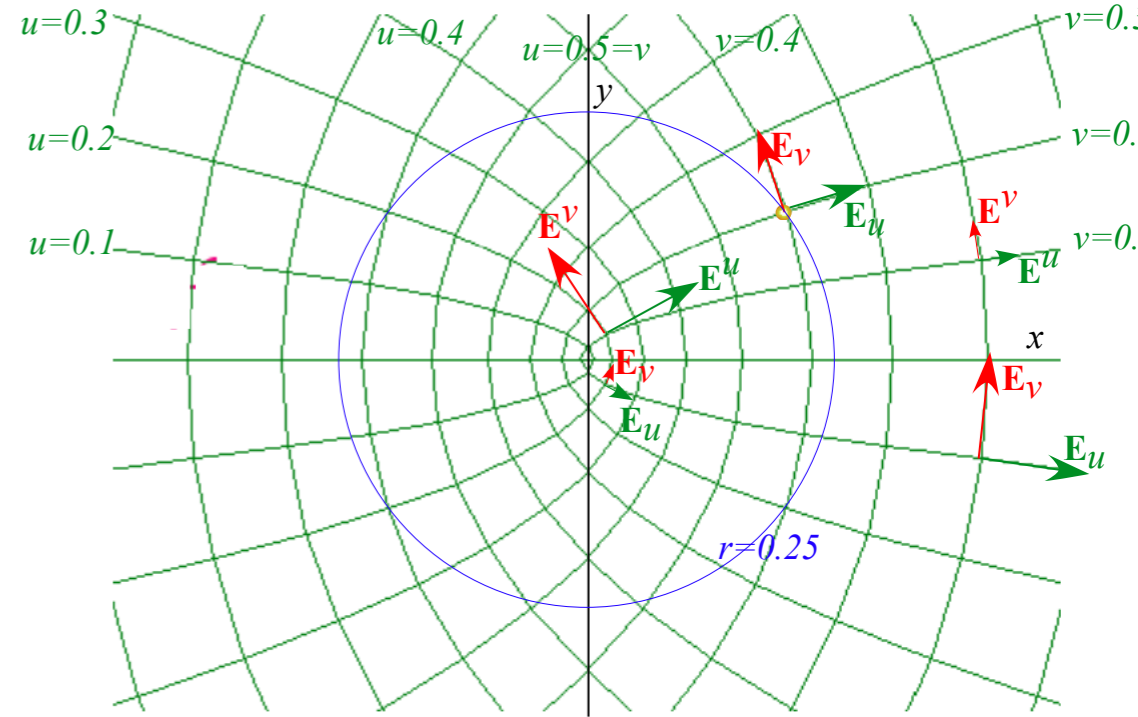
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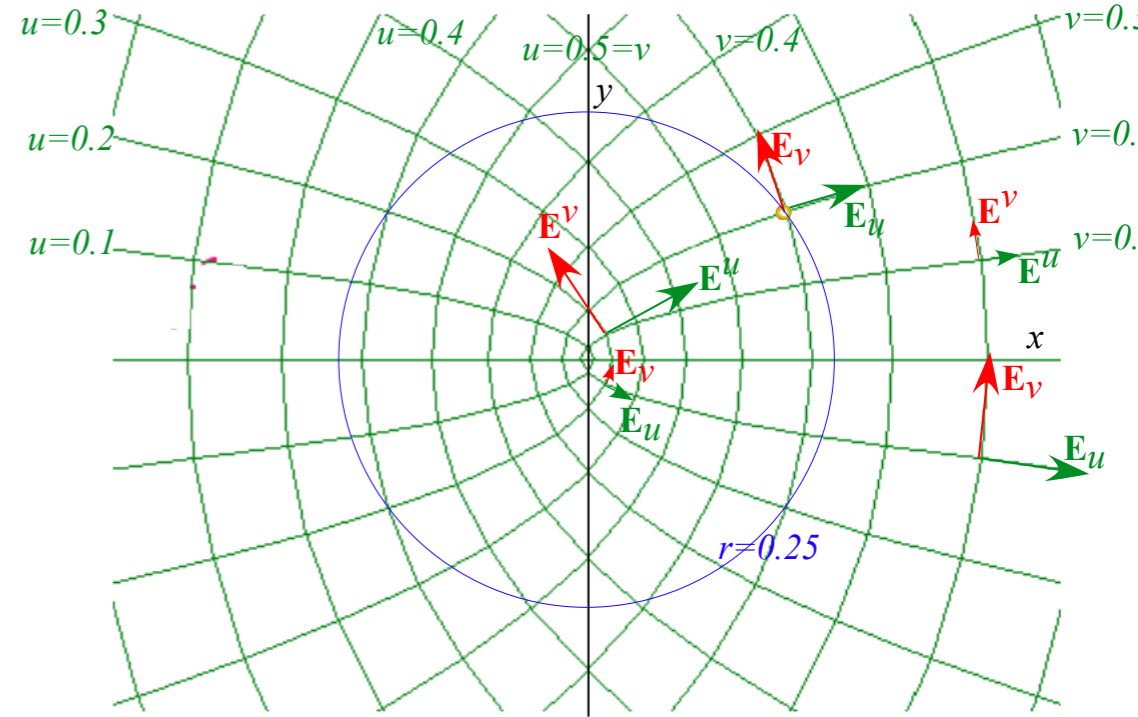
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Each sub-Hamiltonian part  $h_u$  and  $h_v$  is a constant. Together they sum to zero total energy  $0 = h_u + h_v$ .

$$0 = \frac{1}{2m} p_u^2 - 4Eu^2 + 4\epsilon u^4 + \frac{1}{2m} p_v^2 - 4Ev^2 - 4\epsilon v^4 + 4k = h_u + h_v$$



Metric  $g_{uv} = \mathbf{E}_u \cdot \mathbf{E}_v$  and  $g^{uv}$  are diagonal. Lagrangian  $L$  uses  $g_{uv} = \delta_{uv} 4r$ . Hamiltonian  $H$  uses  $g^{uv} = \delta^{uv} / 4r$ .

$$L = \frac{m}{2} (g_{ab} \dot{q}^a \dot{q}^b) - V = \frac{m}{2} (g_{uu} \dot{u}^2 + g_{vv} \dot{v}^2) - V = 2m(\dot{u}^2 + \dot{v}^2)(u^2 + v^2) - V$$

$$H = \frac{1}{2m} (g^{ab} p_a p_b) + V = \frac{1}{2m} (g^{uu} p_u^2 + g^{vv} p_v^2) + V = \frac{p_u^2 + p_v^2}{8m(u^2 + v^2)} + V$$

$V = \epsilon x + k / r$   
*Stark-Coulomb potential*

For a *Stark-Coulomb potential* Hamiltonian ( $H=E$ ) is constant and *separable* into  $u$  and  $v$  parts.

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Zero Stark-field ( $\epsilon=0$ ) gives  $h_u$  or  $h_v$  harmonic oscillation if  $E < 0$ . It's unstable or anharmonic otherwise.

$$\dot{p}_u = -\frac{\partial h_u}{\partial u} = -8Eu + 16\epsilon u^3 \quad \dot{u} = \frac{\partial h_u}{\partial p_u} = p_u / m \quad \dot{p}_v = -\frac{\partial h_v}{\partial v} = -8Ev - 16\epsilon v^3 \quad \dot{v} = \frac{\partial h_v}{\partial p_v} = p_v / m$$

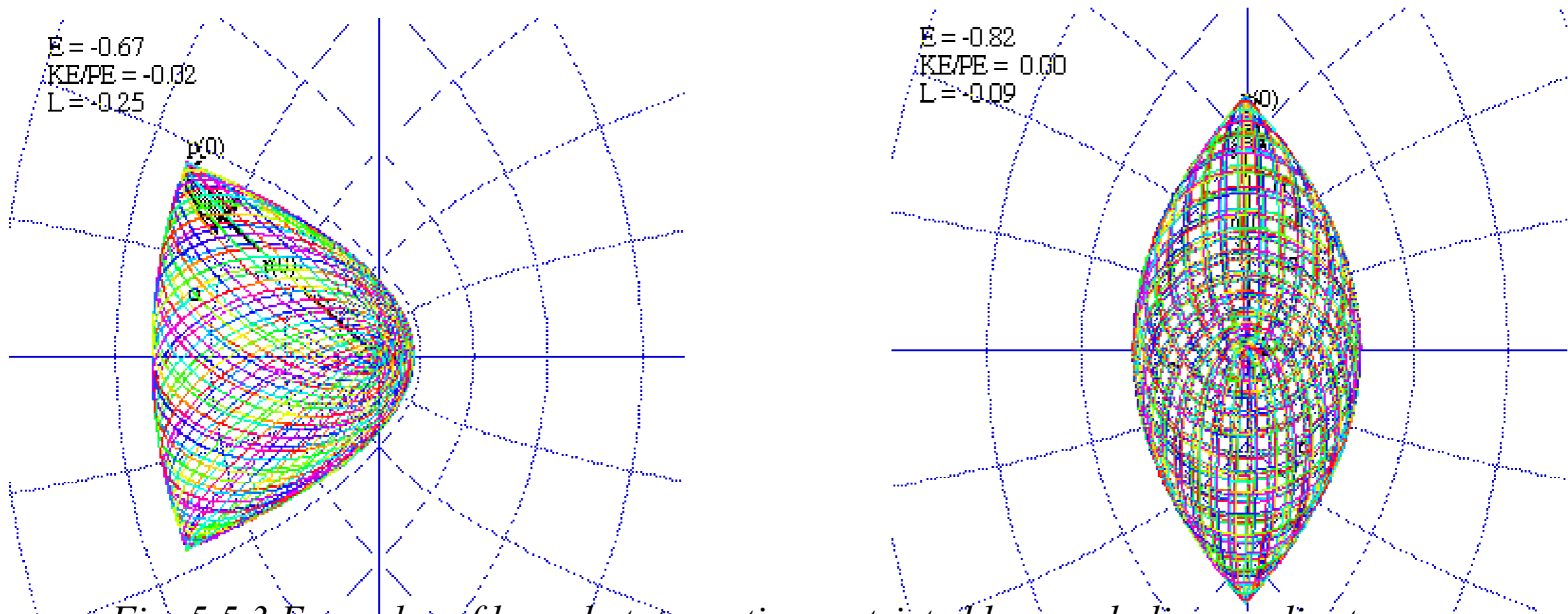


Fig. 5.5.3 Examples of bound-state motion restricted by parabolic coordinates

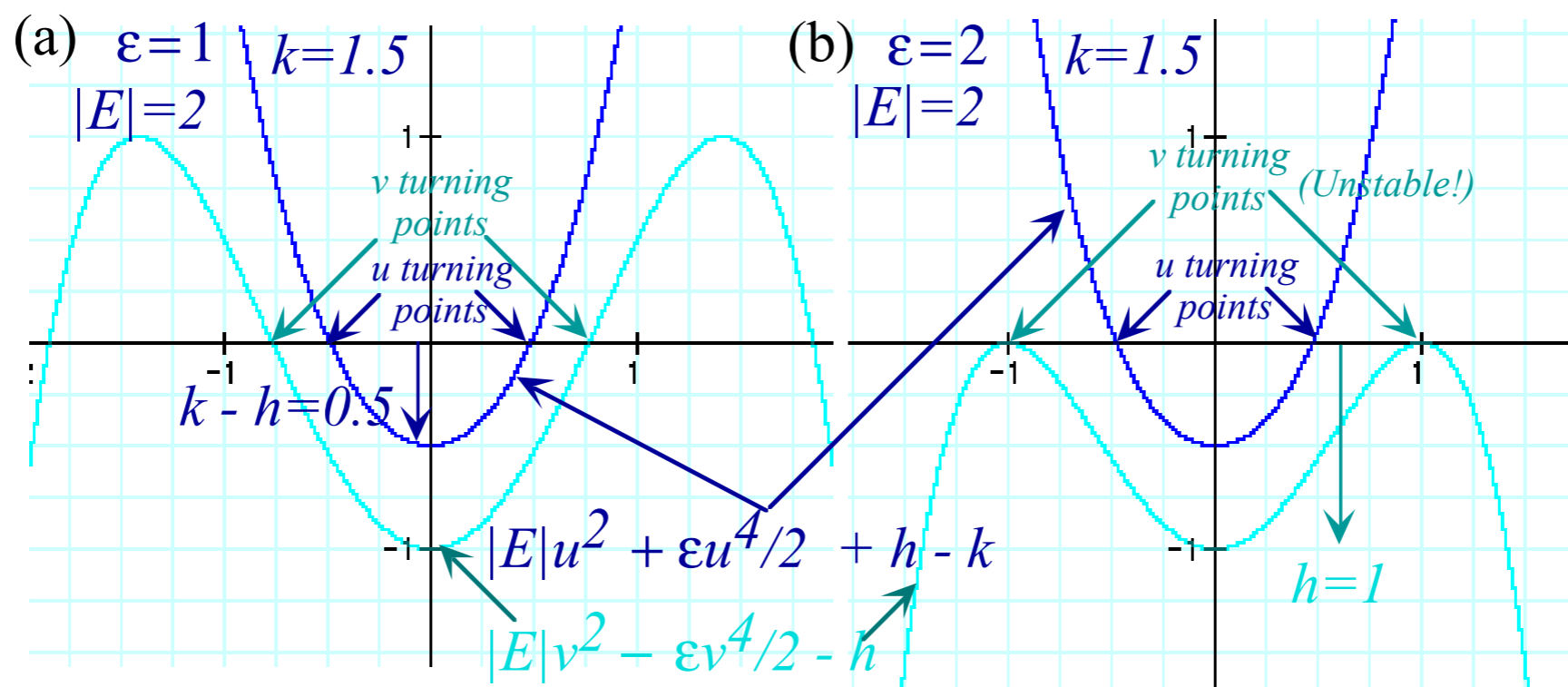


Fig. 5.5.2 Effective potentials for parabolic coordinates

# Examples of bound-state motion restricted by parabolic coordinates ( $H$ classical electronic Stark-field orbits with color-quantization)

Initial position  $x(0) = -1$

Initial position  $y(0) = 1$

Initial momentum  $p(0) = 0.25$

Initial momentum  $\phi(0) = 0$

Terminal time  $t(\text{off}) = 120$

Maximum step size  $dt = 0.015$

Charge of Nucleus 1 =  $-1.5$

x-Position of Nucleus 1 =  $0$

y-Position of Nucleus 1 =  $0$

Charge of Nucleus 2 =  $0$

Coulomb ( $k_{12}$ ) =  $-1$

Core thickness  $r = 0$

x-Stark field  $E_x = 0.5$

y-Stark field  $E_y = 0$

Zeeman field  $B_z = 0$

Diamagnetic strength  $k = 0$

Plank constant  $\hbar = 2$

Color quantization hues =  $256$

Color quantization bands =  $2$

Fractional Error ( $e^{-x}$ ),  $x = 12$

Particle Size =  $3$

Control's Zoom =  $1$

Fix  $r(0)$ 
 Fix  $p(0)$ 
 Do swarm
  Beam

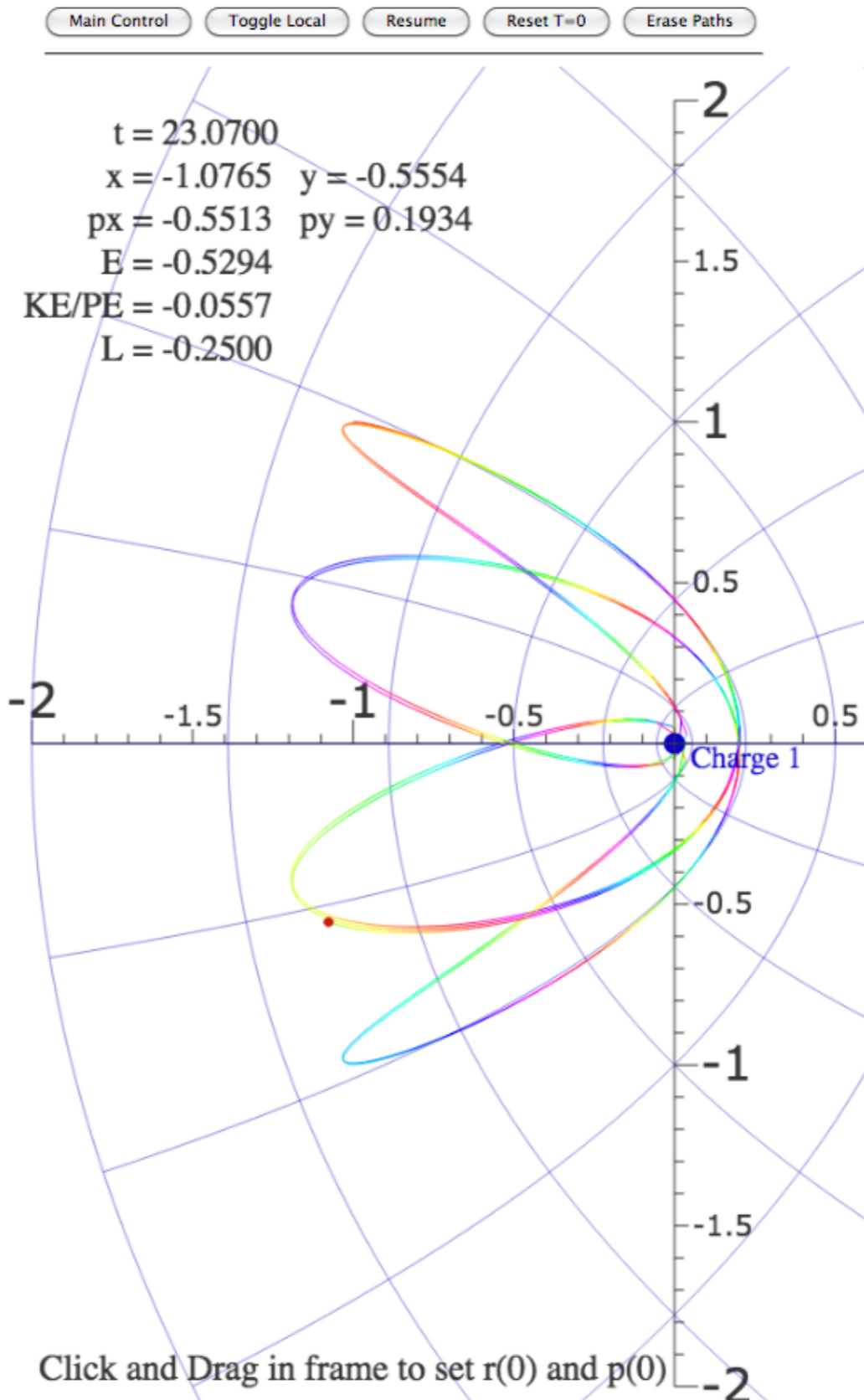
Plot  $r(t)$ 
 Plot  $p(t)$

No stops
  Field vectors

Draw masses
  Axes
  C

Set  $p$  by  $\phi$ 
 Elastic

Color quantized reduced action
  Reduced action front



# Examples of bound-state motion restricted by hyperbolic-elliptic coordinates ( $H_2^+$ -ion classical electronic orbits with color-quantization)

Initial position  $x(0) = 0$

Initial position  $y(0) = 0.5$

Initial momentum  $p_x(0) = 0.25$

Initial momentum  $p_y(0) = 0$

Terminal time  $t(\text{off}) = 100$

Maximum step size  $dt = 0.01$

Charge of Nucleus 1 = -1

x-Position of Nucleus 1 = -1

y-Position of Nucleus 1 = 0

Charge of Nucleus 2 = -1

x-Position of Nucleus 2 = 1

y-Position of Nucleus 2 = 0

Coulomb ( $k_{12}$ ) = -1

Core thickness  $r = 0$

x-Stark field  $E_x = 0$

y-Stark field  $E_y = 0$

Zeeman field  $B_z = 0$

Diamagnetic strength  $k = 0$

Plank constant  $\hbar = 2$

Color quantization hues = 256

Color quantization bands = 2

Fractional Error ( $e^{-x}$ ),  $x = 12$

Particle Size = 3

Control's Zoom = 1

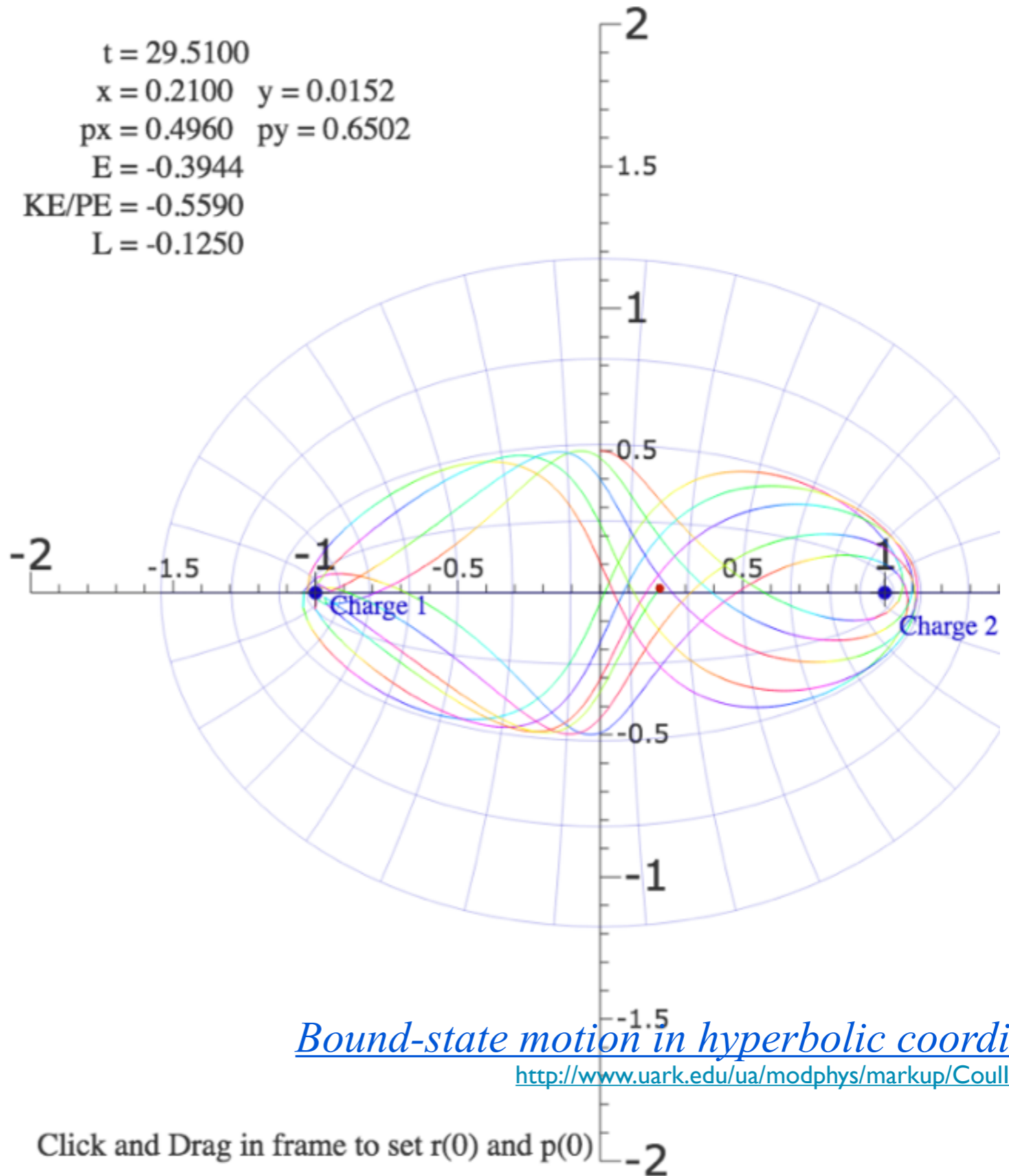
Fix  $r(0)$ 
 Fix  $p(0)$ 
 Do swarm
  Beam

Plot  $r(t)$ 
 Plot  $p(t)$

No stops
  Field vectors

Draw masses
  Axes

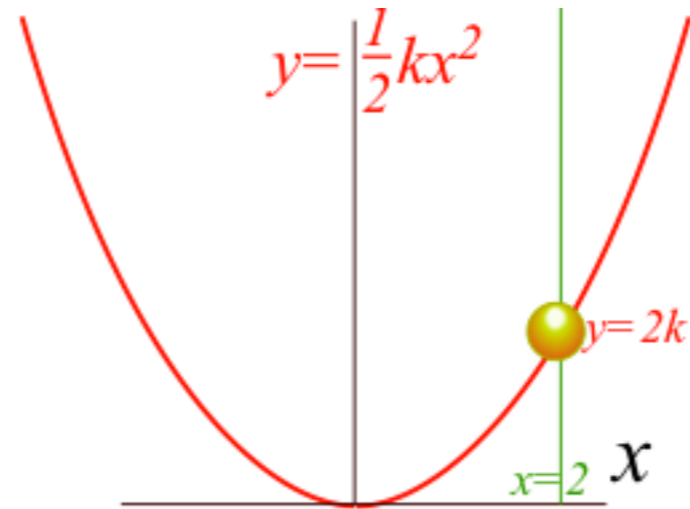
$t = 29.5100$   
 $x = 0.2100$     $y = 0.0152$   
 $p_x = 0.4960$     $p_y = 0.6502$   
 $E = -0.3944$   
 $KE/PE = -0.5590$   
 $L = -0.1250$



[Bound-state motion in hyperbolic coordinates](http://www.uark.edu/ua/modphys/markup/CoulltWeb.html)  
<http://www.uark.edu/ua/modphys/markup/CoulltWeb.html>

Click and Drag in frame to set  $r(0)$  and  $p(0)$

*Simple constrained problem...*



*...and a variety of solutions*

## *Other Ways to do constraint analysis*

*Way 3. OCC constraint webs*

*Preview of atomic-Stark orbits*

*Classical Hamiltonian separability*

**→** *Way 4. Lagrange multipliers*

*Lagrange multiplier as eigenvalues*

*Multiple multipliers*

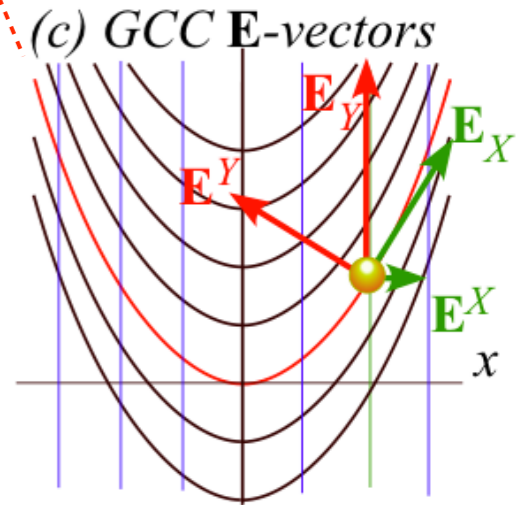
*“Non-Holonomic” multipliers*



# Lagrange multiplier approaches

Lagrange multiplier or  $\lambda$ -method. The constraining parabola  $y=1/2kx^2$  is defined as follows.

$$c^1 = \frac{1}{2} kx^2 - y = 0 \quad (\text{Back to "Stupid-Parabolic" GCC})$$

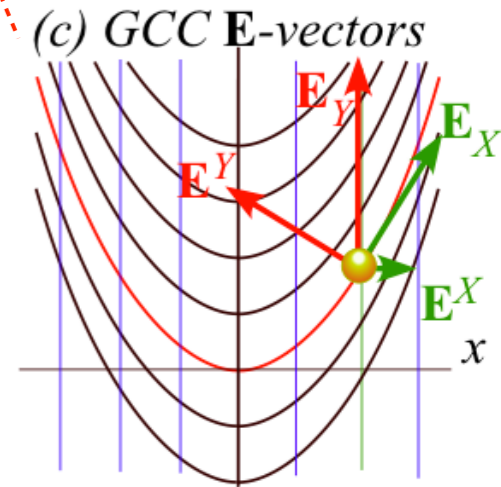


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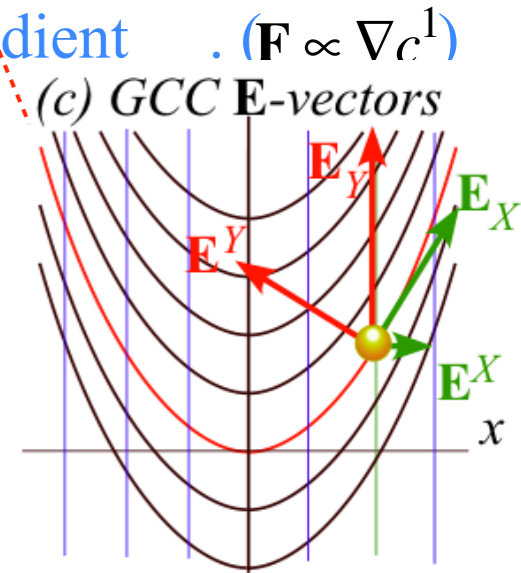
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$$\mathbf{F} = \lambda \nabla c^1 = \lambda \nabla \left( \frac{1}{2} kx^2 - y \right) = \lambda \begin{pmatrix} \frac{\partial c^1}{\partial x} \\ \frac{\partial c^1}{\partial y} \end{pmatrix} = \lambda \begin{pmatrix} kx \\ -1 \end{pmatrix}$$



# Lagrange multiplier approaches

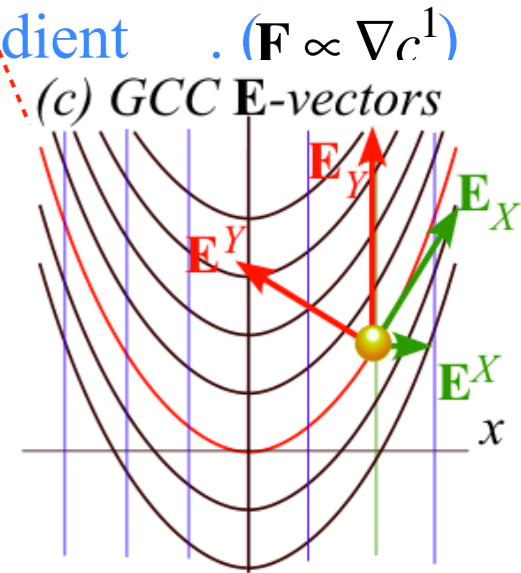
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Proportionality factor  $\lambda = F_1^c$  is a *Lagrange multiplier*.



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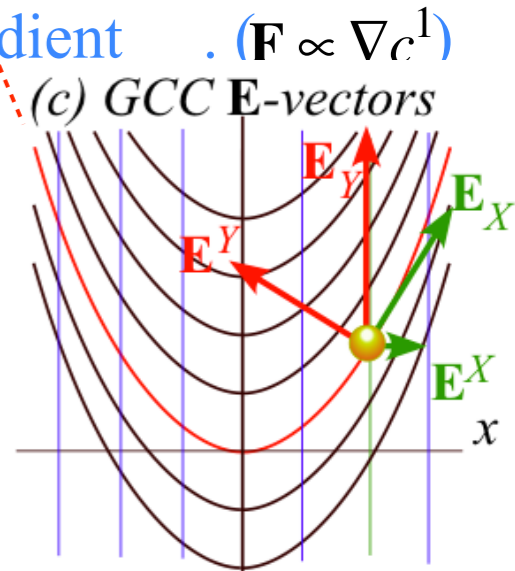
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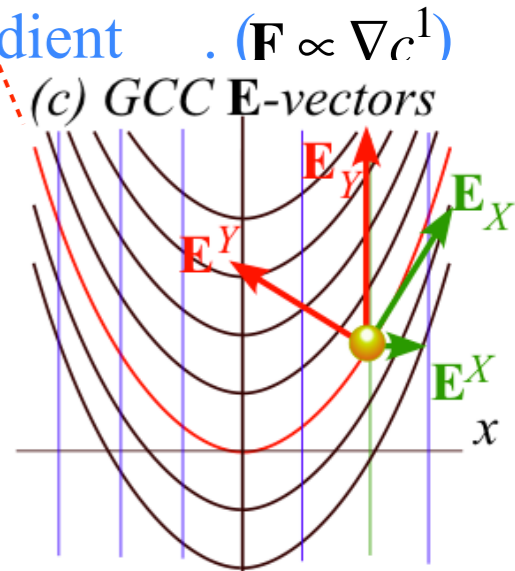
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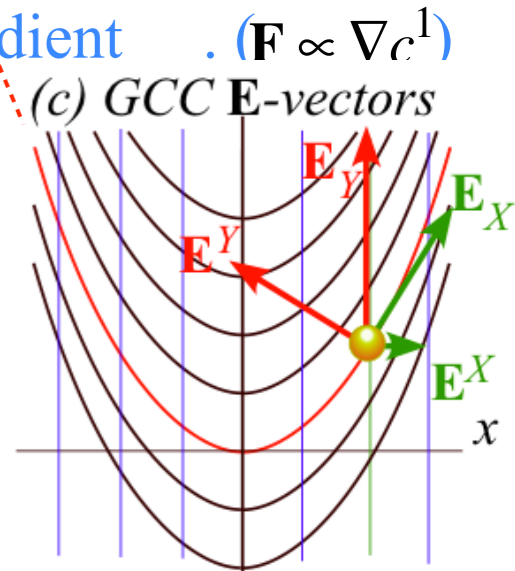
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$$\begin{pmatrix} m\ddot{x} \\ m\ddot{y} \end{pmatrix} = \lambda \begin{pmatrix} kx \\ -1 \end{pmatrix} - \begin{pmatrix} 0 \\ mg \end{pmatrix}$$

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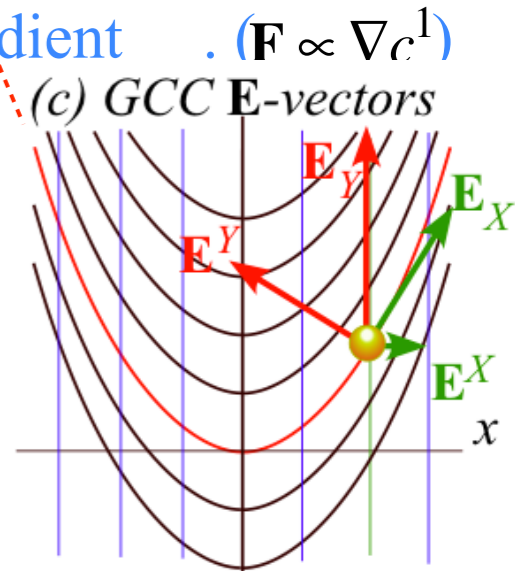
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Constraint function  $y=1/2kx^2$  has derivatives  $\dot{y} = kx\dot{x}$  and  $\ddot{y} = k(\dot{x}^2 + x\ddot{x})$ .



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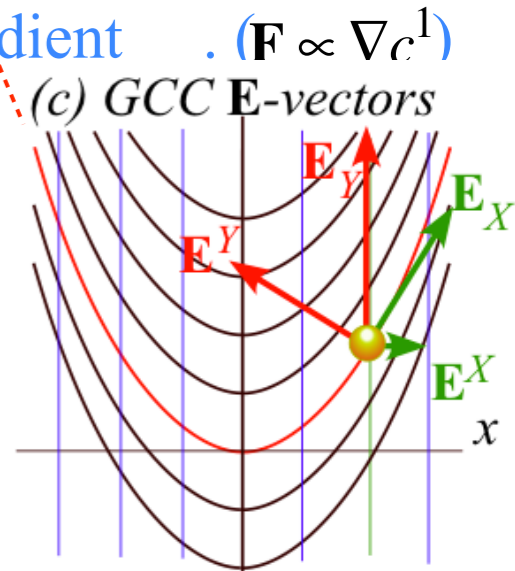
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Constraint function  $y=1/2kx^2$  has derivatives  $\dot{y} = kx\dot{x}$  and  $\ddot{y} = k(\dot{x}^2 + x\ddot{x})$ . Now solve for multiplier  $\lambda$ .

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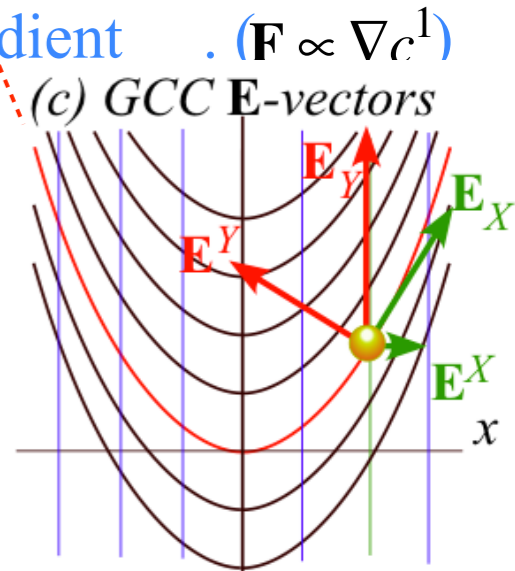
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$mk(\dot{x}^2 + x\ddot{x}) = -\lambda - mg$

Constraint function  $y=1/2kx^2$  has derivatives  $\dot{y} = kx\dot{x}$  and  $\ddot{y} = k(\dot{x}^2 + x\ddot{x})$ . Now solve for multiplier  $\lambda$ .

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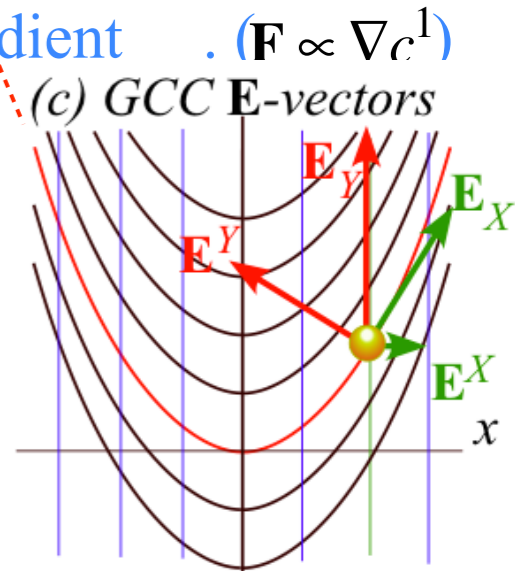
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$$\lambda = m(-k\dot{x}^2 - kx\ddot{x} - g)$$

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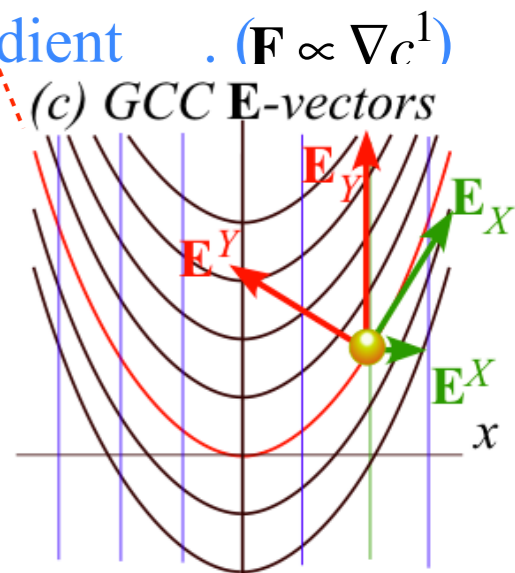
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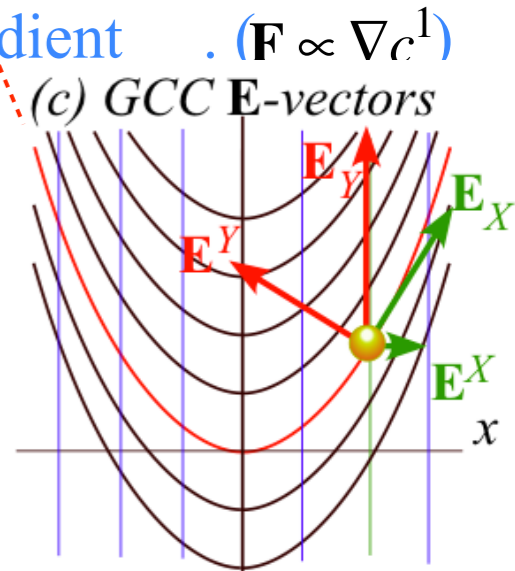
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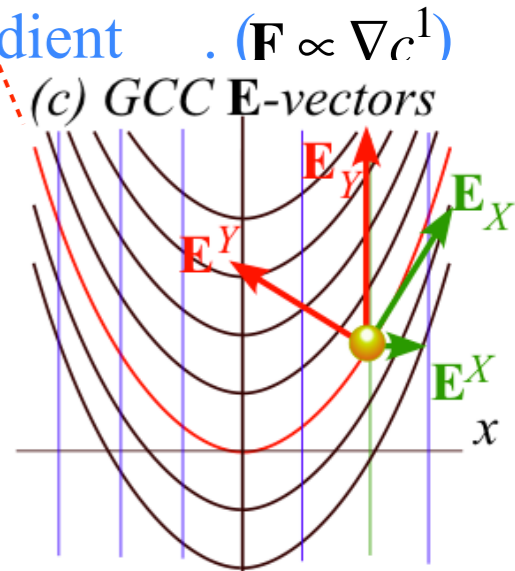
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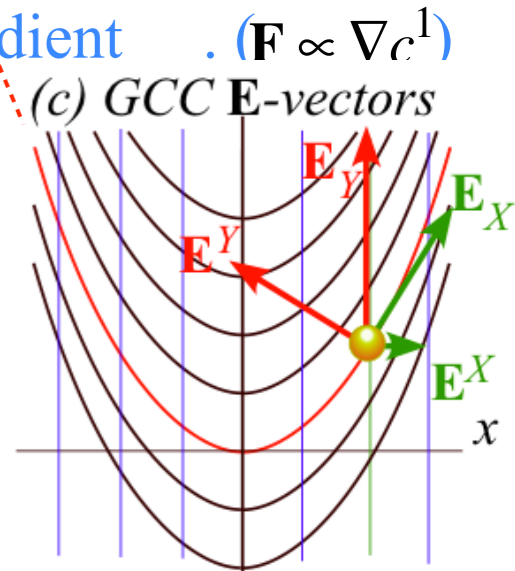
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(Same equation as on p.12)

$$\ddot{x} = \frac{-k\dot{x}^2 - g}{1 + k^2 x^2} kx$$

## *Other Ways to do constraint analysis*

*Way 3. OCC constraint webs*

*Preview of atomic-Stark orbits*

*Classical Hamiltonian separability*

*Way 4. Lagrange multipliers*

 *Lagrange multiplier as eigenvalues*

*Multiple multipliers*

*“Non-Holonomic” multipliers*



# Lagrange multiplier basics

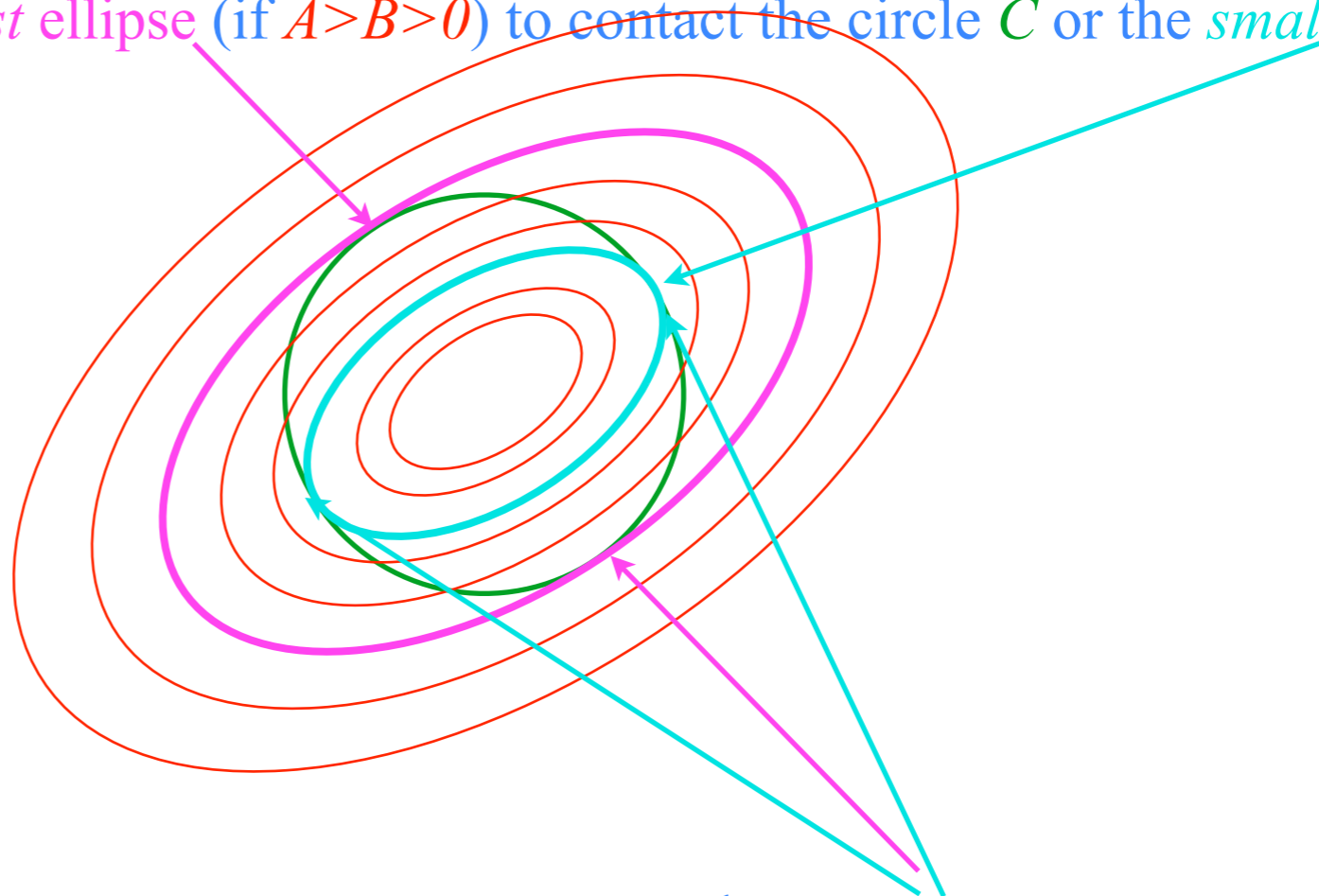
Suppose you need to find maximum of  $H=(Ax^2+Bxy+Ay^2)/2$  subject to constraint:  $C=(x^2+y^2)/2=const.$   
By geometry you are finding the *largest ellipse* (if  $A>B>0$ ) to contact the circle  $C$  or the *smallest*.

The contact points satisfy gradient proportionality equations:

$$\nabla H = \lambda \cdot \nabla C$$

$$\begin{pmatrix} \partial_x H \\ \partial_y H \end{pmatrix} = \lambda \cdot \begin{pmatrix} \partial_x C \\ \partial_y C \end{pmatrix}$$

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Extreme cases occur only at *contact points*

# Lagrange multiplier basics

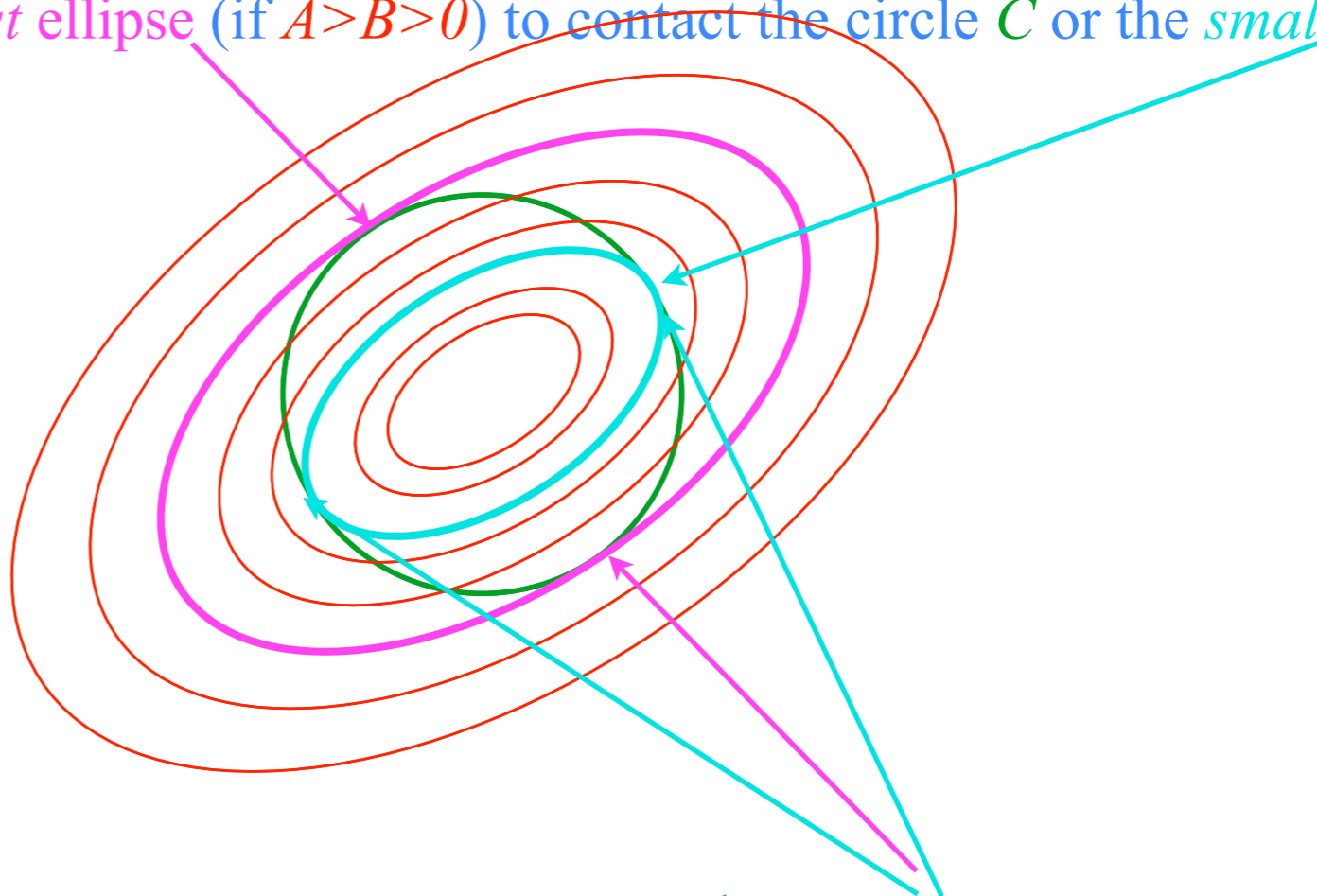
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This amounts to a  $\lambda$ -eigenvalue-eigenvector equation

$$\begin{pmatrix} A & B \\ B & D \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \lambda \cdot \begin{pmatrix} x \\ y \end{pmatrix} \quad (\text{More about this in Units 4-6})$$

(Perhaps, this is why we often label eigenvalues  $\lambda$  with a Greek “L”)

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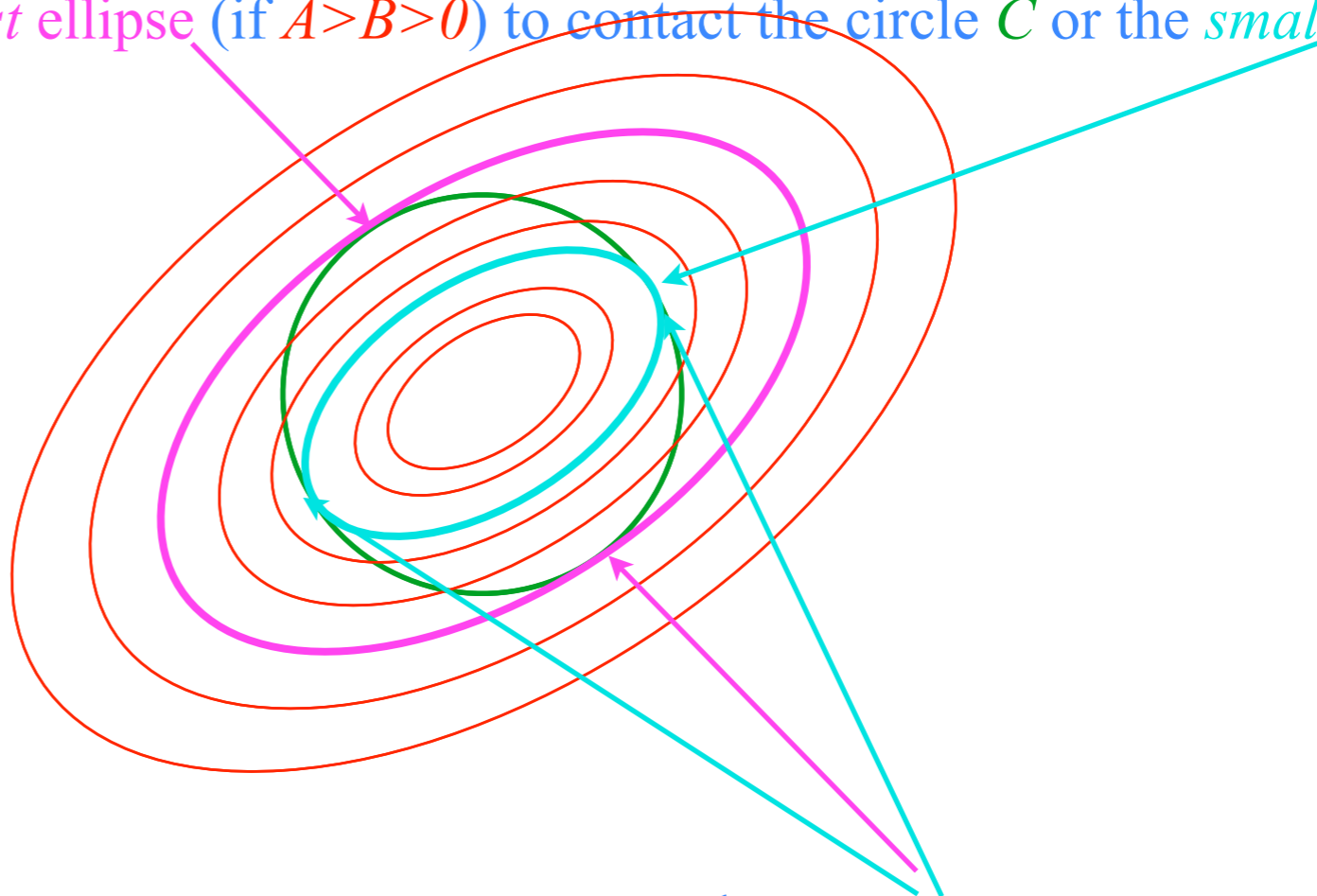
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Eigenvalues  $\lambda$  are *extreme* matrix “own”-values  $\langle \psi | M | \psi \rangle$  subject *Norm-constraint*  $\langle \psi | \psi \rangle = 1$

## *Other Ways to do constraint analysis*

*Way 3. OCC constraint webs*

*Preview of atomic-Stark orbits*

*Classical Hamiltonian separability*

*Way 4. Lagrange multipliers*

*Lagrange multiplier as eigenvalues*

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*“Non-Holonomic” multipliers*

Lagrange multipliers also work for constraints  $c(q^k) = \text{const.}$  that cut across GCC lines.  
 It is only necessary to express the gradient of  $c(q^k)$  in terms of the GCC using chainsaw sum rule.

$$\nabla c = \frac{\partial c}{\partial x^j} \hat{\mathbf{e}}^j = \frac{\partial c}{\partial q^k} \mathbf{E}^k \qquad \frac{\partial c}{\partial q^k} = \frac{\partial c}{\partial q^k} \frac{\partial c}{\partial c} = \frac{\partial x^j}{\partial q^k} \frac{\partial c}{\partial x^j} = \frac{\partial \mathbf{r}}{\partial q^k} \cdot \frac{\partial c}{\partial \mathbf{r}} = \mathbf{E}_k \cdot \nabla c$$

Then the Lagrange equations for each GCC  $q^k$  will share a  $\lambda$ -multiplier on its  $c$ -gradient component.

$$\begin{pmatrix} \dot{p}_1 - \frac{\partial L}{\partial q^1} \\ \dot{p}_2 - \frac{\partial L}{\partial q^2} \\ \vdots \end{pmatrix} = \begin{pmatrix} \lambda \frac{\partial c}{\partial q^1} \\ \lambda \frac{\partial c}{\partial q^2} \\ \vdots \end{pmatrix} \qquad \dot{p}_k - \frac{\partial L}{\partial q^k} = \lambda \frac{\partial c}{\partial q^k}$$

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Two or more constraints  $c^1(q^k) = \text{const.}, c^2(q^k) = \text{const.}, \dots$  add two or more  $\lambda_\gamma$  terms to the equations.

$$\begin{pmatrix} \dot{p}_1 - \frac{\partial L}{\partial q^1} \\ \dot{p}_2 - \frac{\partial L}{\partial q^2} \\ \vdots \end{pmatrix} = \begin{pmatrix} \lambda_1 \frac{\partial c^1}{\partial q^1} \\ \lambda_1 \frac{\partial c^1}{\partial q^2} \\ \vdots \end{pmatrix} + \begin{pmatrix} \lambda_2 \frac{\partial c^2}{\partial q^1} \\ \lambda_2 \frac{\partial c^2}{\partial q^2} \\ \vdots \end{pmatrix} + \dots \qquad \dot{p}_k - \frac{\partial L}{\partial q^k} = \lambda_\gamma \frac{\partial c^\gamma}{\partial q^k}$$

## *Other Ways to do constraint analysis*

*Way 3. OCC constraint webs*

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*Classical Hamiltonian separability*

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*Multiple multipliers*

 *“Non-Holonomic” multipliers*

Constraints may be determined by differential relations that are not integrable.  
 Lagrange methods use differentials and do not need integral  $c^\gamma$  surface functions.

Integral constraint differentials

$$0 = dc^1 = \frac{\partial c^1}{\partial q^1} dq^1 + \frac{\partial c^1}{\partial q^2} dq^2 + \dots$$

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*Constrained equations of motion*

⋮

General differential constraint relations

$$0 = C_1^1 dq^1 + C_2^1 dq^2 + \dots$$

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Force components  $F_k^\gamma = \frac{\partial c^\gamma}{\partial q^k} = C_k^\gamma$  must satisfy *reciprocity relations* to be gradients of a  $c^\gamma$  function.

Integral constraint differentials

$$\frac{\partial F_k^\gamma}{\partial q^j} = \frac{\partial^2 c^\gamma}{\partial q^j \partial q^k} = \frac{\partial F_j^\gamma}{\partial q^k}$$

General differential constraint relations

$$\frac{\partial C_k^\gamma}{\partial q^j} \text{ may or may not be } \frac{\partial C_j^\gamma}{\partial q^k}$$