

Lecture 13

Revised 12.22.12 from 10.4.2012

Poincare, Lagrange, Hamiltonian, and Jacobi mechanics

(Unit 1 Ch. 12, Unit 2 Ch. 2-7, Unit 3 Ch. 1-3)

Review of Lecture 12 relations:

Examples of Hamiltonian mechanics in phase plots

1D Pendulum and phase plot (Simulation)

1D-HO phase-space control (Simulation of “Catcher in the Eye”)

Exploring phase space and Lagrangian mechanics more deeply

A weird “derivation” of Lagrange’s equations

Poincare identity and Action, Jacobi-Hamilton equations

How Classicists might have “derived” quantum equations

Huygen’s contact transformations enforce minimum action

How to do quantum mechanics if you only know classical mechanics

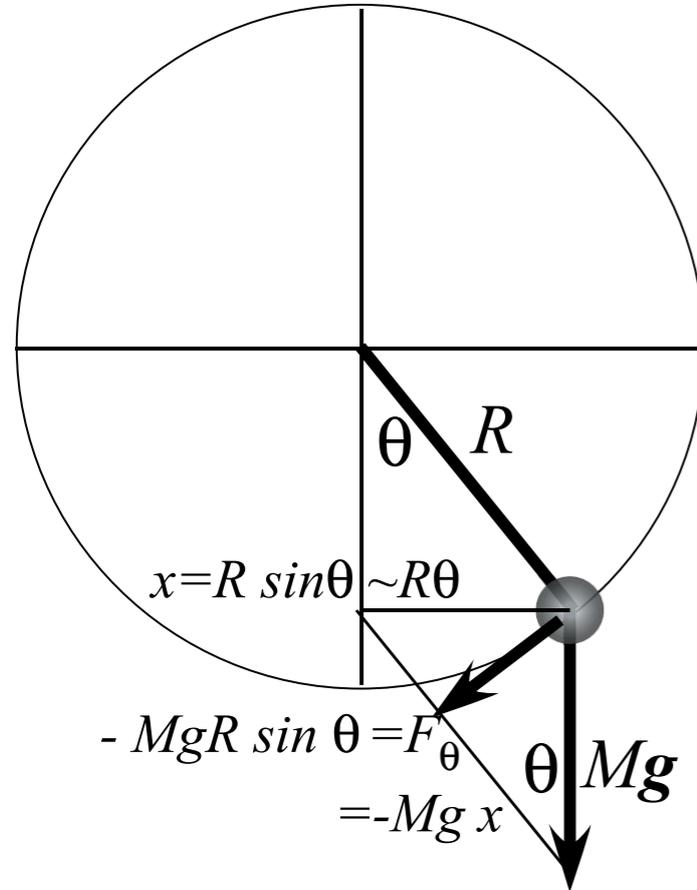
Examples of Hamiltonian mechanics in phase plots

1D Pendulum and phase plot (Simulation)

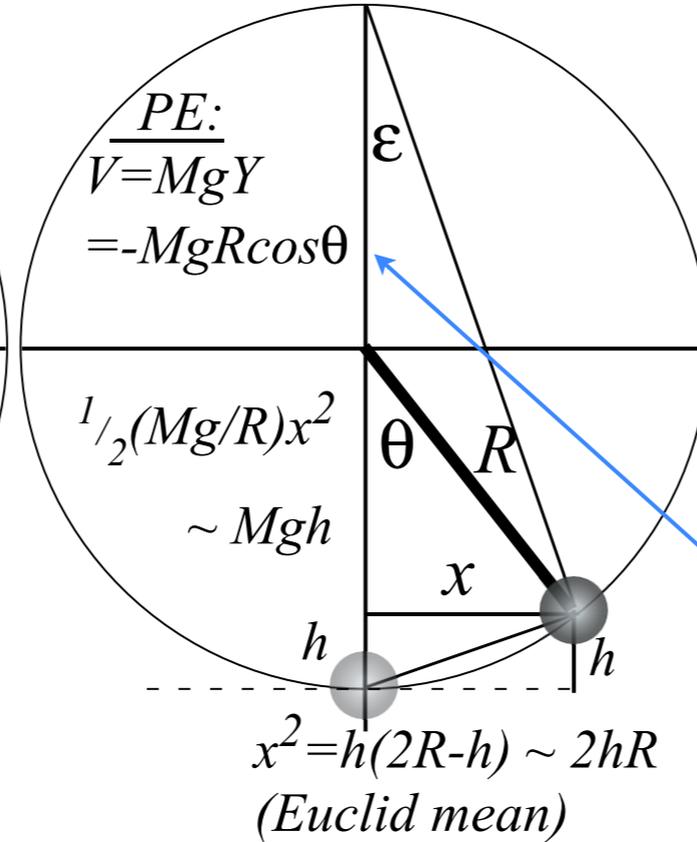
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1D Pendulum and phase plot

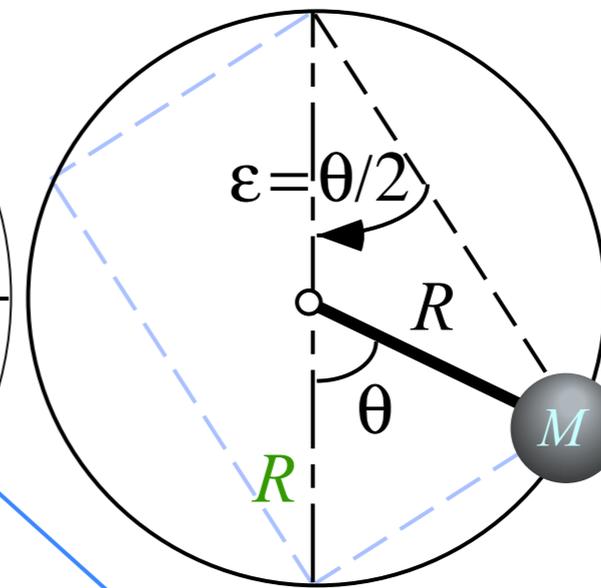
(a) Force geometry



(b) Energy geometry



(c) Time geometry



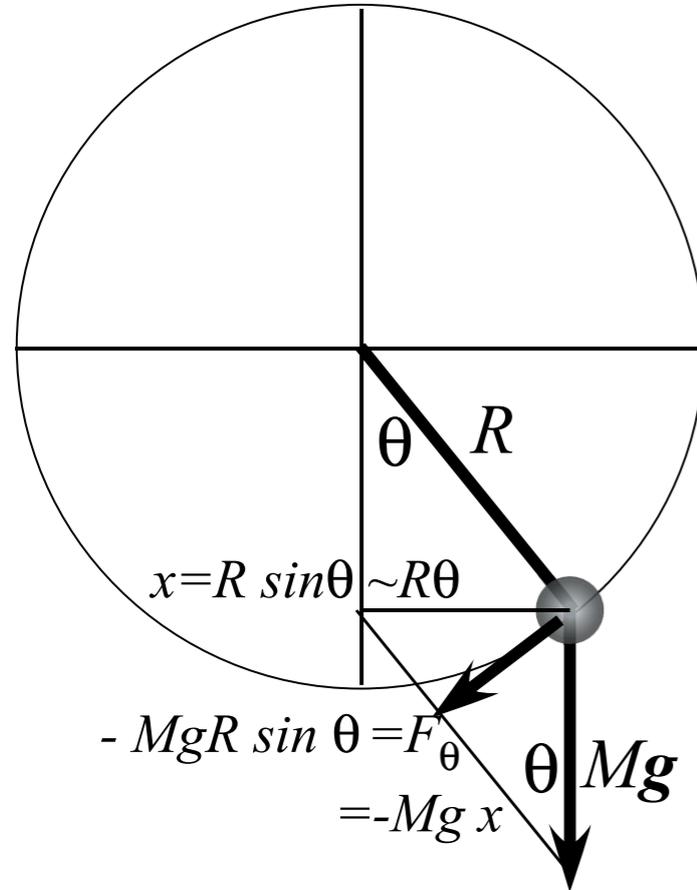
NOTE: Very common loci of \pm sign blunders

Lagrangian function $L = KE - PE = T - U$ where potential energy is $U(\theta) = -MgR \cos \theta$

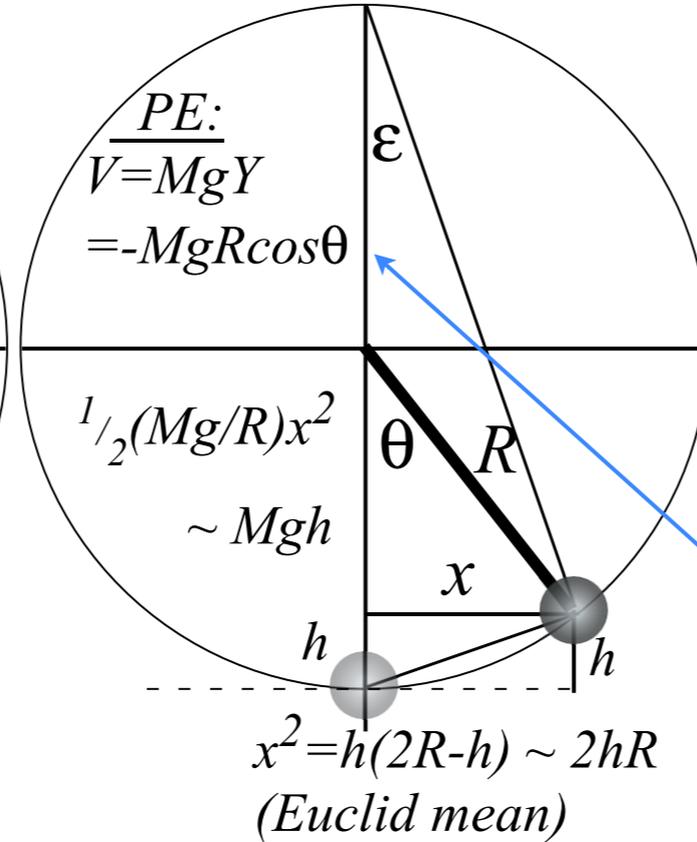
$$L(\dot{\theta}, \theta) = \frac{1}{2} I \dot{\theta}^2 - U(\theta) = \frac{1}{2} I \dot{\theta}^2 + MgR \cos \theta$$

1D Pendulum and phase plot

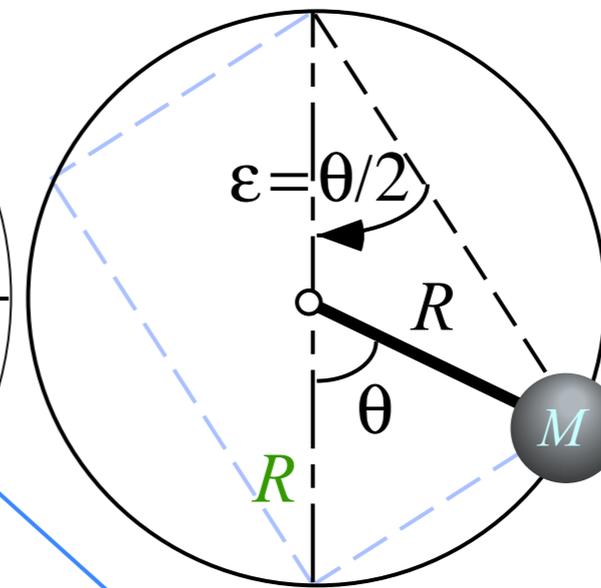
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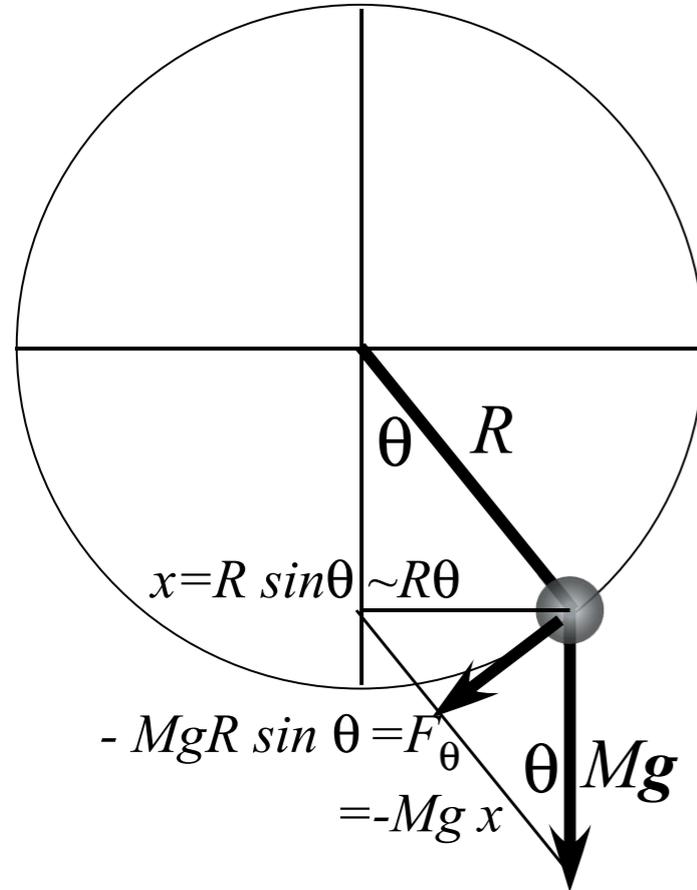
$$L(\dot{\theta}, \theta) = \frac{1}{2} I \dot{\theta}^2 - U(\theta) = \frac{1}{2} I \dot{\theta}^2 + MgR \cos \theta$$

Hamiltonian function $H = KE + PE = T + U$ where potential energy is $U(\theta) = -MgR \cos \theta$

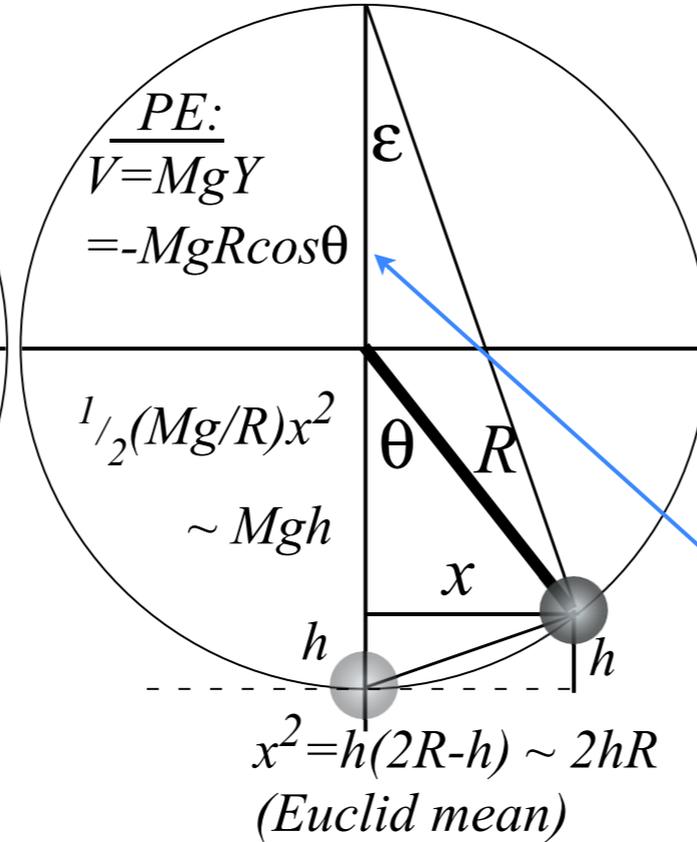
$$H(p_{\theta}, \theta) = \frac{1}{2I} p_{\theta}^2 + U(\theta) = \frac{1}{2I} p_{\theta}^2 - MgR \cos \theta = E = \text{const.}$$

1D Pendulum and phase plot

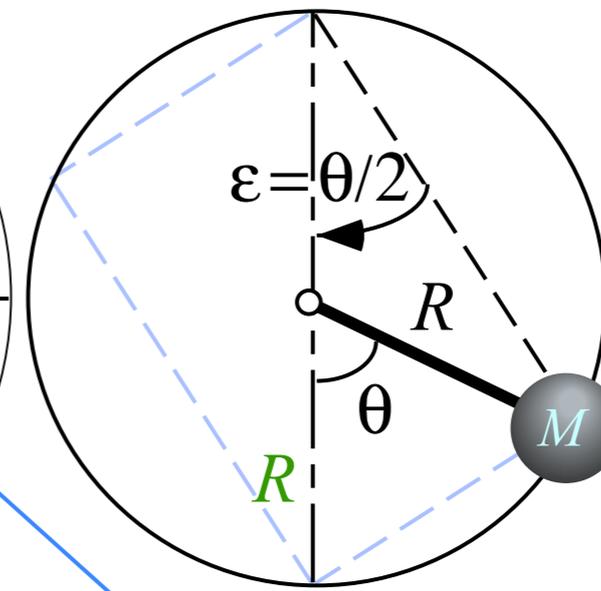
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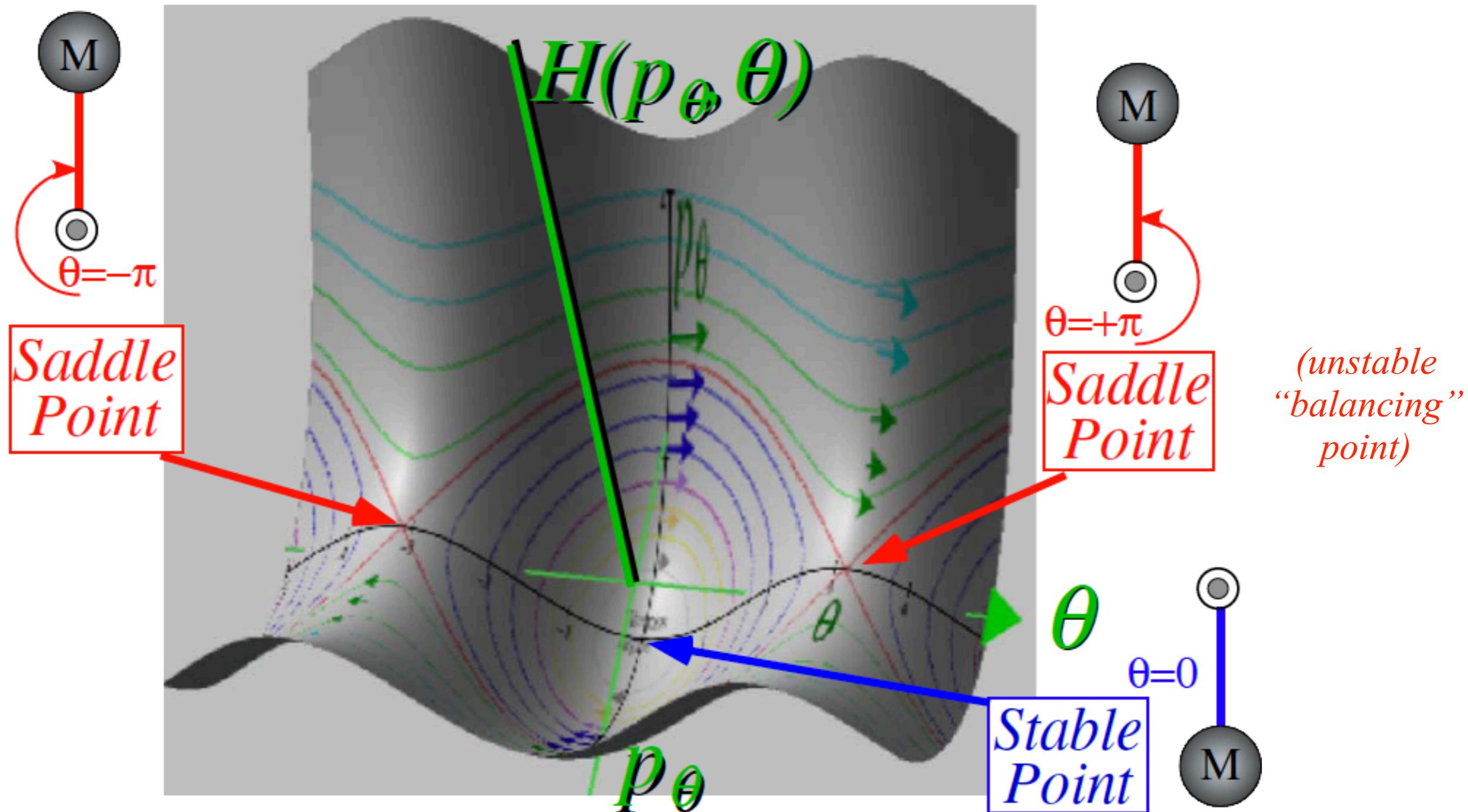
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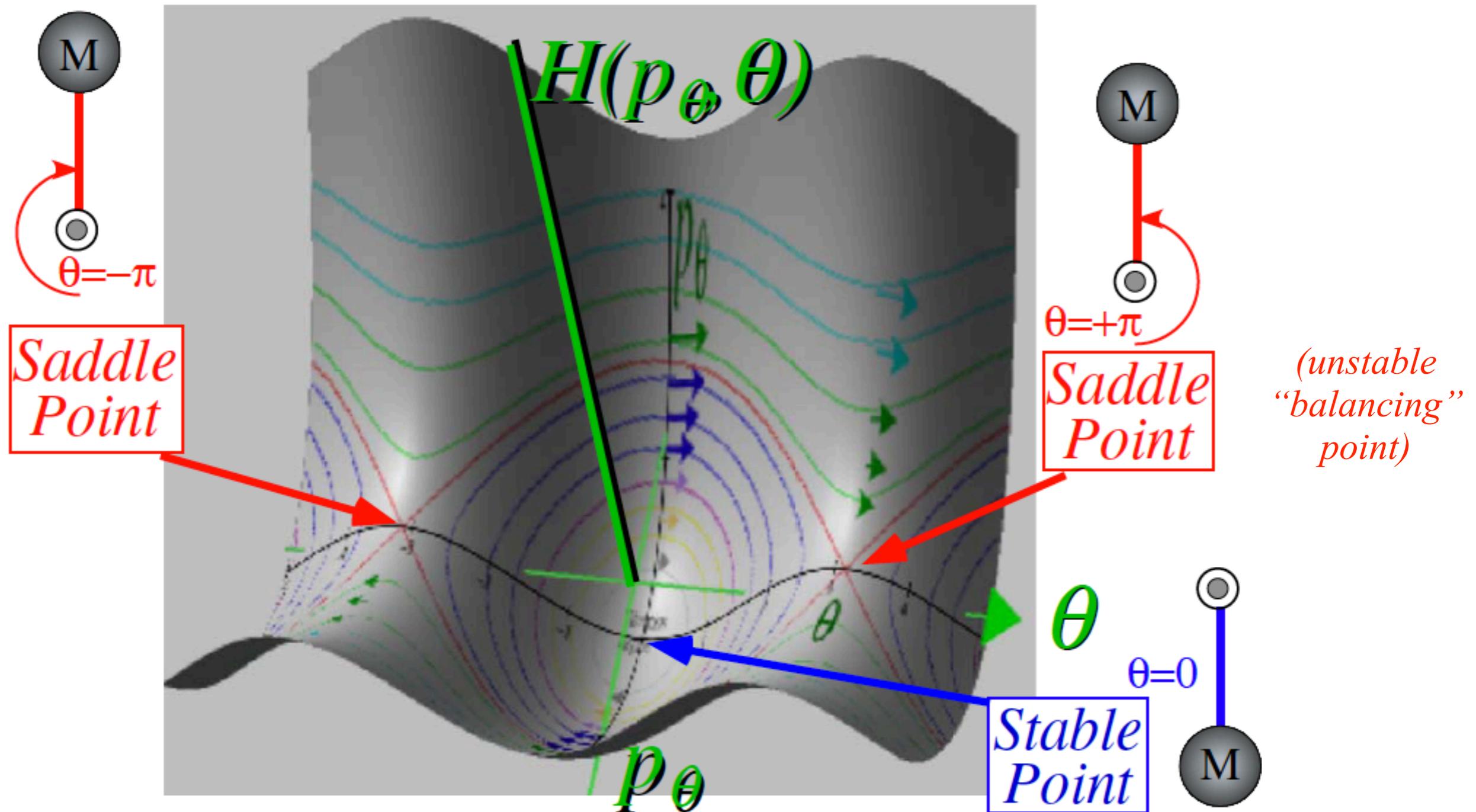
$$H(p_{\theta}, \theta) = \frac{1}{2I} p_{\theta}^2 + U(\theta) = \frac{1}{2I} p_{\theta}^2 - MgR \cos \theta = E = \text{const.}$$

implies: $p_{\theta} = \sqrt{2I(E + MgR \cos \theta)}$



Example of plot of Hamilton for 1D-solid pendulum in its Phase Space (θ, p_θ)

$$H(p_\theta, \theta) = E = \frac{1}{2I} p_\theta^2 - MgR \cos \theta, \quad \text{or: } p_\theta = \sqrt{2I(E + MgR \cos \theta)}$$



Example of plot of Hamilton for 1D-solid pendulum in its Phase Space (θ, p_θ)

$$H(p_\theta, \theta) = E = \frac{1}{2I} p_\theta^2 - MgR \cos \theta, \quad \text{or: } p_\theta = \sqrt{2I(E + MgR \cos \theta)}$$

Funny way to look at Hamilton's equations:

$$\begin{pmatrix} \dot{q} \\ \dot{p} \end{pmatrix} = \begin{pmatrix} \partial_p H \\ -\partial_q H \end{pmatrix} = \mathbf{e}_H \times (-\nabla H) = (\text{H-axis}) \times (\text{fall line}), \quad \text{where: } \begin{cases} (\text{H-axis}) = \mathbf{e}_H = \mathbf{e}_q \times \mathbf{e}_p \\ (\text{fall line}) = -\nabla H \end{cases}$$

Examples of Hamiltonian dynamics and phase plots

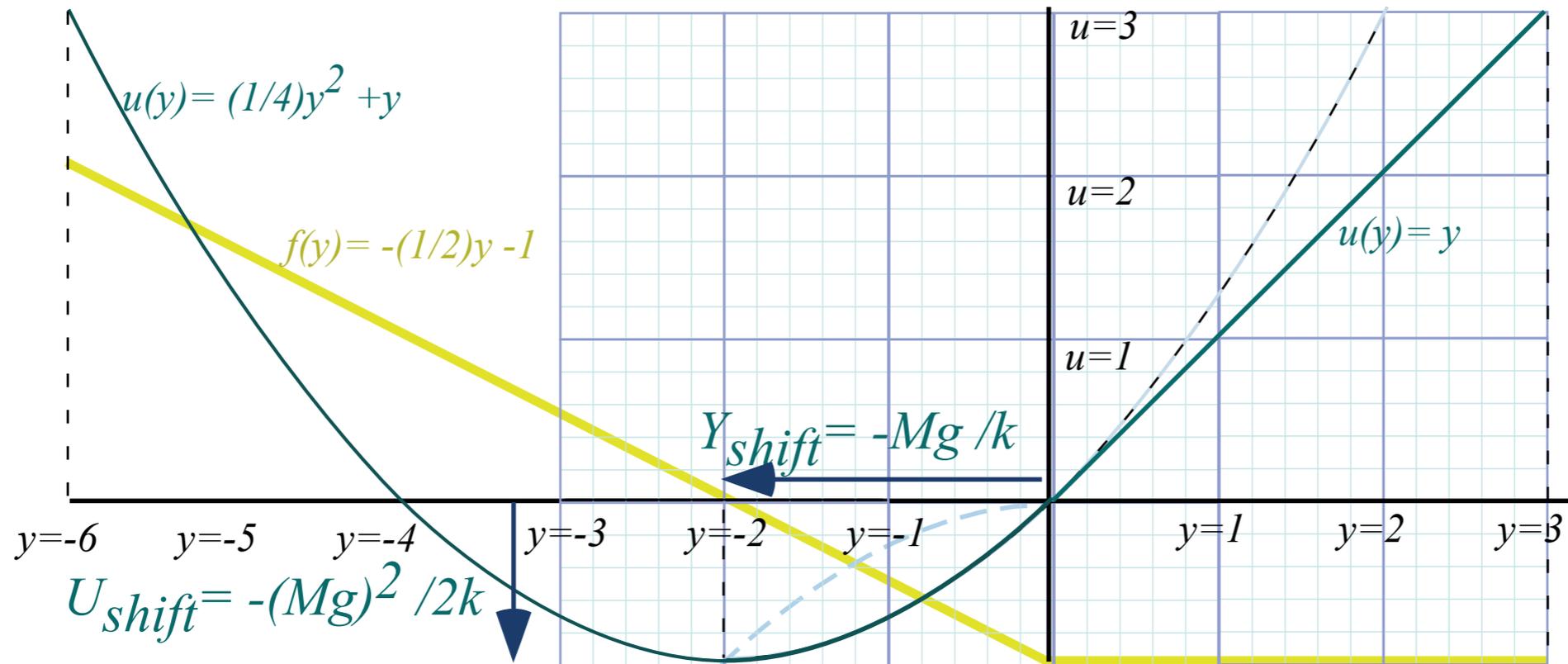
1D Pendulum and phase plot (Simulation)



Phase control (Simulation of “Catcher in the Eye”)

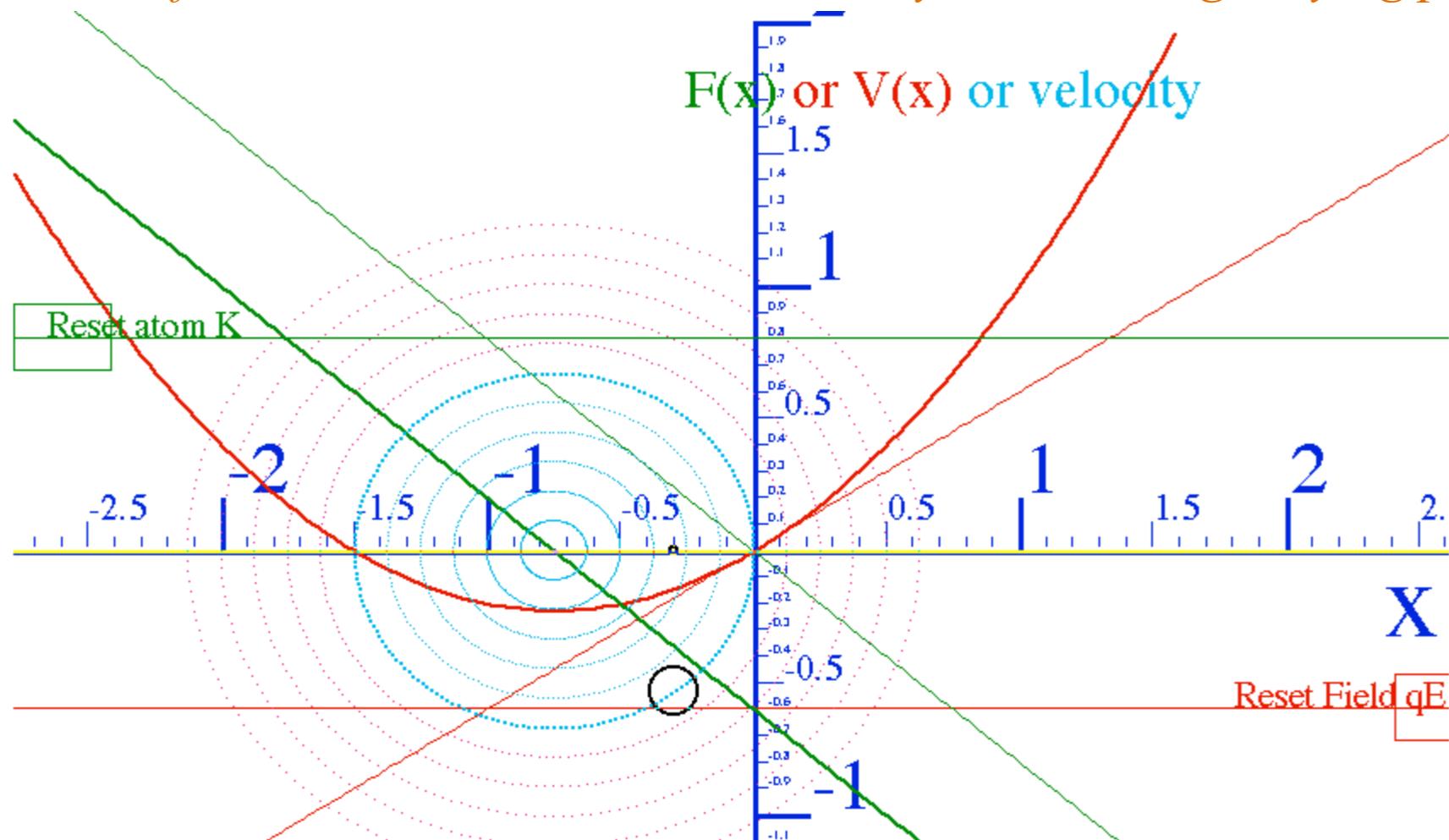
$$F(Y) = -kY - Mg$$

$$U(Y) = (1/2)kY^2 + MgY$$



Unit 1
Fig. 7.4

Simulation of atomic classical (or semi-classical) dynamics using varying phase control



Exploring phase space and Lagrangian mechanics more deeply

A weird “derivation” of Lagrange’s equations

Poincare identity and Action, Jacobi-Hamilton equations

How Classicists might have “derived” quantum equations

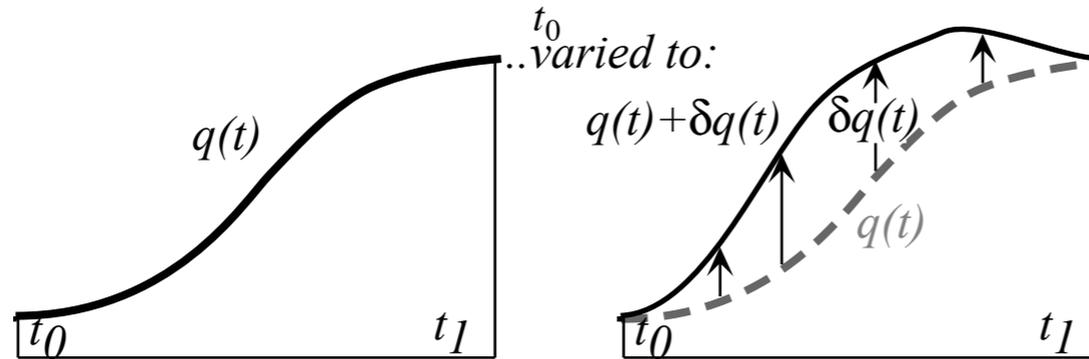
Huygen’s contact transformations enforce minimum action

How to do quantum mechanics if you only know classical mechanics

A strange "derivation" of Lagrange's equations by Calculus of Variation

Variational calculus finds extreme (minimum or maximum) values to entire integrals

Minimize (or maximize): $S(q) = \int_{t_0}^{t_1} dt L(q(t), \dot{q}(t), t).$



An arbitrary but small variation function $\delta q(t)$ is allowed at every point t in the figure along the curve except at the end points t_0 and t_1 . There we demand it not vary at all. (1)

$$\delta q(t_0) = 0 = \delta q(t_1) \quad (1)$$

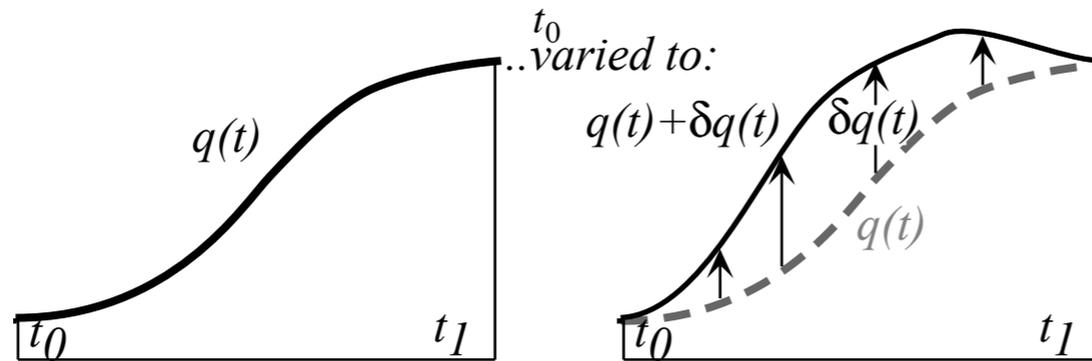
1st order $L(q + \delta q)$ approximate:

$$S(q + \delta q) = \int_{t_0}^{t_1} dt \left[L(q, \dot{q}, t) + \frac{\partial L}{\partial q} \delta q + \frac{\partial L}{\partial \dot{q}} \delta \dot{q} \right] \quad \text{where: } \delta \dot{q} = \frac{d}{dt} \delta q$$

A weird "derivation" of Lagrange's equations

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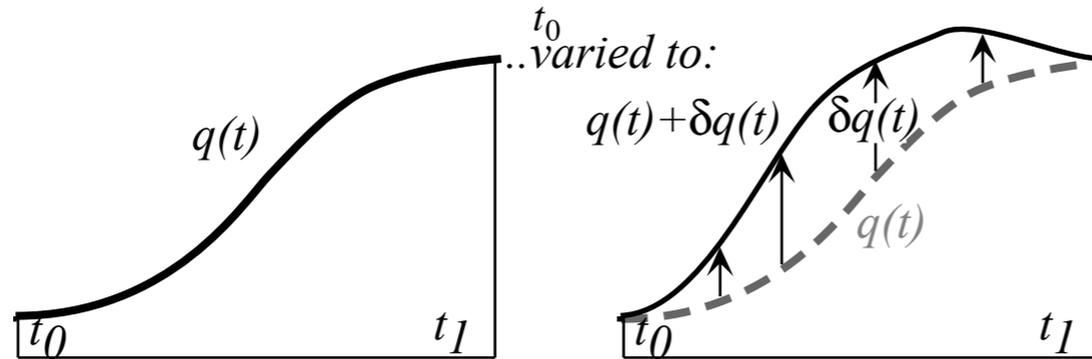
Replace $\frac{\partial L}{\partial \dot{q}} \delta \dot{q}$ with $\frac{d}{dt} \left(\frac{\partial L}{\partial \dot{q}} \delta q \right) - \frac{d}{dt} \left(\frac{\partial L}{\partial \dot{q}} \right) \delta q$

Note: The replacement step uses the product rule $u \cdot \frac{dv}{dt} = \frac{d}{dt}(uv) - \frac{du}{dt}v$ where $u = \frac{\partial L}{\partial \dot{q}}$ and $v = \delta q$.

A weird "derivation" of Lagrange's equations

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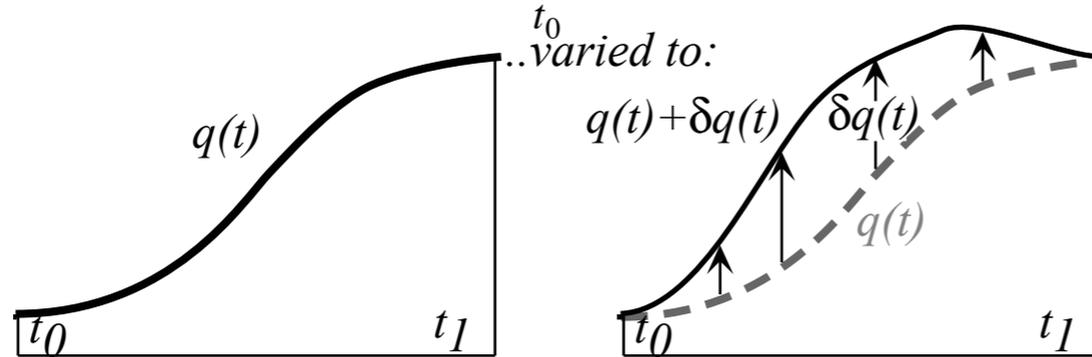
$$S(q + \delta q) = \int_{t_0}^{t_1} dt \left[L(q, \dot{q}, t) + \frac{\partial L}{\partial q} \delta q - \frac{d}{dt} \left(\frac{\partial L}{\partial \dot{q}} \right) \delta q \right] + \int_{t_0}^{t_1} dt \frac{d}{dt} \left(\frac{\partial L}{\partial \dot{q}} \delta q \right)$$

Handwritten notes: $u \cdot \frac{dv}{dt} = \frac{d}{dt}(uv) - \frac{du}{dt}v$

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Mathematical identity: $u \cdot \frac{dv}{dt} = \frac{d}{dt}(uv) - \frac{du}{dt}v$

$$S(q + \delta q) = \int_{t_0}^{t_1} dt \left[L(q, \dot{q}, t) + \frac{\partial L}{\partial q} \delta q + \frac{\partial L}{\partial \dot{q}} \delta \dot{q} \right]$$

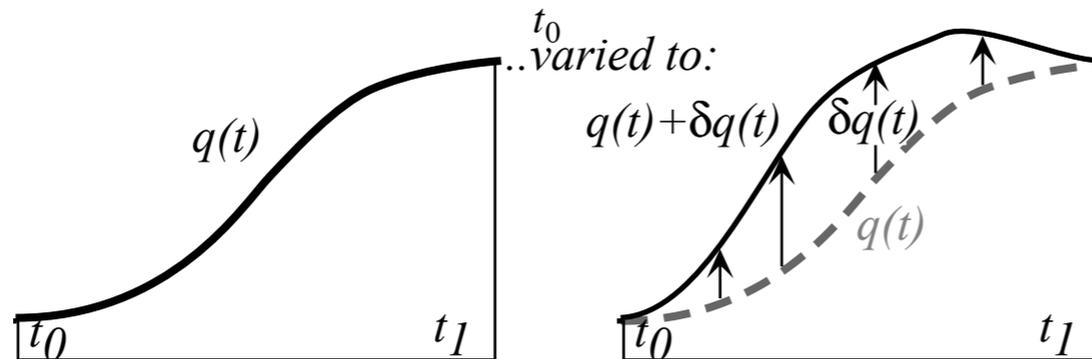
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$$= \int_{t_0}^{t_1} dt L(q, \dot{q}, t) + \int_{t_0}^{t_1} dt \left[\frac{\partial L}{\partial q} - \frac{d}{dt} \left(\frac{\partial L}{\partial \dot{q}} \right) \right] \delta q + \left(\frac{\partial L}{\partial \dot{q}} \delta q \right) \Big|_{t_0}^{t_1}$$

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$$= \int_{t_0}^{t_1} dt L(q, \dot{q}, t) + \int_{t_0}^{t_1} dt \left[\frac{\partial L}{\partial q} - \frac{d}{dt} \left(\frac{\partial L}{\partial \dot{q}} \right) \right] \delta q + \left. \left(\frac{\partial L}{\partial \dot{q}} \delta q \right) \right|_{t_0}^{t_1}$$

Third term vanishes by (1). This leaves first order variation: $\delta S = S(q + \delta q) - S(q) = \int_{t_0}^{t_1} dt \left[\frac{\partial L}{\partial q} - \frac{d}{dt} \left(\frac{\partial L}{\partial \dot{q}} \right) \right] \delta q$

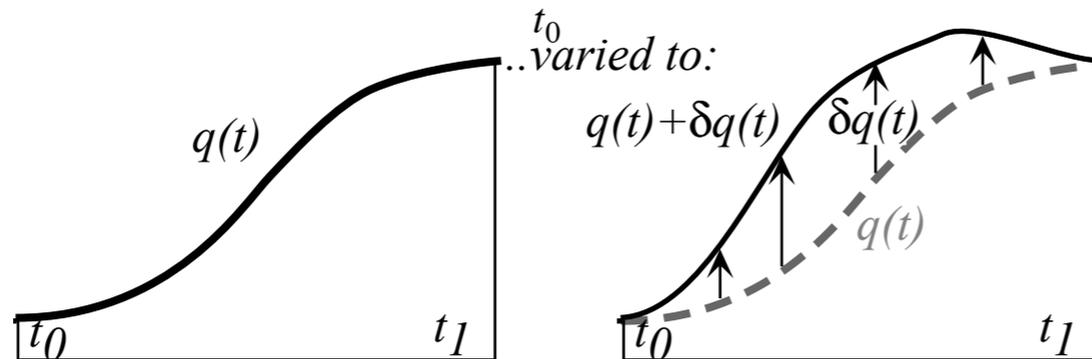
Extreme value (actually *minimum* value) of $S(q)$ occurs *if and only if* Lagrange equation is satisfied!

$$\delta S = 0 \Rightarrow \frac{d}{dt} \left(\frac{\partial L}{\partial \dot{q}} \right) - \frac{\partial L}{\partial q} = 0 \quad \text{Euler-Lagrange equation(s)}$$

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But, WHY is nature so inclined to fly JUST SO as to minimize the Lagrangian $L = T - U$???

Exploring phase space and Lagrangian mechanics more deeply

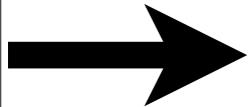
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Legendre-Poincare identity and Action

Legendre transform $L(\mathbf{v}) = \mathbf{p} \cdot \mathbf{v} - H(\mathbf{p})$ becomes *Poincare's invariant differential* if dt is cleared.

$$L \cdot dt = \mathbf{p} \cdot \mathbf{v} \cdot dt - H \cdot dt = \mathbf{p} \cdot d\mathbf{r} - H \cdot dt \quad \left(\mathbf{v} = \frac{d\mathbf{r}}{dt} \text{ implies: } \mathbf{v} \cdot dt = d\mathbf{r} \right)$$

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This is the time differential dS of *action* $S = \int L \cdot dt$ whose time derivative is rate L of *quantum phase*.

$$dS = L \cdot dt = \mathbf{p} \cdot d\mathbf{r} - H \cdot dt \quad \text{where: } L = \frac{dS}{dt}$$

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Unit 8 shows *DeBroglie law* $\mathbf{p} = \hbar \mathbf{k}$ and *Planck law* $H = \hbar \omega$ make *quantum plane wave phase* Φ :

$$\Phi = S/\hbar = \int L \cdot dt / \hbar$$

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Unit 2 shows *DeBroglie law* $\mathbf{p} = \hbar \mathbf{k}$ and *Planck law* $H = \hbar \omega$ make *quantum plane wave phase* Φ :

$$\psi(\mathbf{r}, t) = e^{iS/\hbar} = e^{i(\mathbf{p} \cdot \mathbf{r} - H \cdot t)/\hbar} = e^{i(\mathbf{k} \cdot \mathbf{r} - \omega \cdot t)}$$

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$$\Phi = S/\hbar = \int L \cdot dt / \hbar$$

Q: When is the *Action*-differential dS integrable?

A: A differential $dW = f_x(x, y)dx + f_y(x, y)dy$ is *integrable* to a $W(x, y)$ if: $f_x = \frac{\partial W}{\partial x}$ and: $f_y = \frac{\partial W}{\partial y}$

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A: Differential $dW = f_x(x,y)dx + f_y(x,y)dy$ is *integrable* to a $W(x,y)$ if: $f_x = \frac{\partial W}{\partial x}$ and: $f_y = \frac{\partial W}{\partial y}$

Similar to conditions for integrating work differential $dW = \mathbf{f} \cdot d\mathbf{r}$ to get potential $W(\mathbf{r})$. That condition is **no curl allowed**: $\nabla \times \mathbf{f} = \mathbf{0}$ or ∂ -symmetry of W :

$$\frac{\partial f_x}{\partial y} = \frac{\partial^2 W}{\partial y \partial x} = \frac{\partial^2 W}{\partial x \partial y} = \frac{\partial f_y}{\partial x}$$

Legendre-Poincare identity and Action

Legendre transform $L(\mathbf{v}) = \mathbf{p} \cdot \mathbf{v} - H(\mathbf{p})$ becomes *Poincare's invariant differential* if dt is cleared.

$$L \cdot dt = \mathbf{p} \cdot \mathbf{v} \cdot dt - H \cdot dt = \mathbf{p} \cdot d\mathbf{r} - H \cdot dt \quad \mathbf{v} = \frac{d\mathbf{r}}{dt}$$

This is the time differential dS of *action* $S = \int L \cdot dt$ whose time derivative is rate L of *quantum phase*.

$$dS = L \cdot dt = \mathbf{p} \cdot d\mathbf{r} - H \cdot dt \quad \text{where: } L = \frac{dS}{dt}$$

Unit 2 shows *DeBroglie law* $\mathbf{p} = \hbar \mathbf{k}$ and *Planck law* $H = \hbar \omega$ make *quantum plane wave phase* Φ :

$$\psi(\mathbf{r}, t) = e^{iS/\hbar} = e^{i(\mathbf{p} \cdot \mathbf{r} - H \cdot t)/\hbar} = e^{i(\mathbf{k} \cdot \mathbf{r} - \omega \cdot t)}$$

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$$dS \text{ is integrable if: } \frac{\partial S}{\partial \mathbf{r}} = \mathbf{p} \quad \text{and:} \quad \frac{\partial S}{\partial t} = -H$$

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These conditions are known as *Jacobi-Hamilton equations*

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How Jacobi-Hamilton could have “derived” Schrodinger equations

(Given “quantum wave”)

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Try 1st \mathbf{r} -derivative of wave ψ

$$\frac{\partial}{\partial \mathbf{r}} \psi(\mathbf{r}, t) = \frac{\partial}{\partial \mathbf{r}} e^{iS/\hbar} = \frac{\partial(iS/\hbar)}{\partial \mathbf{r}} e^{iS/\hbar} = (i/\hbar) \frac{\partial S}{\partial \mathbf{r}} \psi(\mathbf{r}, t)$$

$$\frac{\partial}{\partial \mathbf{r}} \psi(\mathbf{r}, t) = (i/\hbar) \mathbf{p} \psi(\mathbf{r}, t) \text{ or: } \frac{\hbar}{i} \frac{\partial}{\partial \mathbf{r}} \psi(\mathbf{r}, t) = \mathbf{p} \psi(\mathbf{r}, t)$$

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Try 1st t -derivative of wave ψ

$$\frac{\partial}{\partial t} \psi(\mathbf{r}, t) = \frac{\partial}{\partial t} e^{iS/\hbar} = \frac{\partial(iS/\hbar)}{\partial t} e^{iS/\hbar} = (i/\hbar) \frac{\partial S}{\partial t} \psi(\mathbf{r}, t)$$

$$= (i/\hbar)(-H) \psi(\mathbf{r}, t) \text{ or: } i\hbar \frac{\partial}{\partial t} \psi(\mathbf{r}, t) = H \psi(\mathbf{r}, t)$$

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Huygen's contact transformations enforce minimum action

Each point \mathbf{r}_k on a wavefront "broadcasts" in all directions.

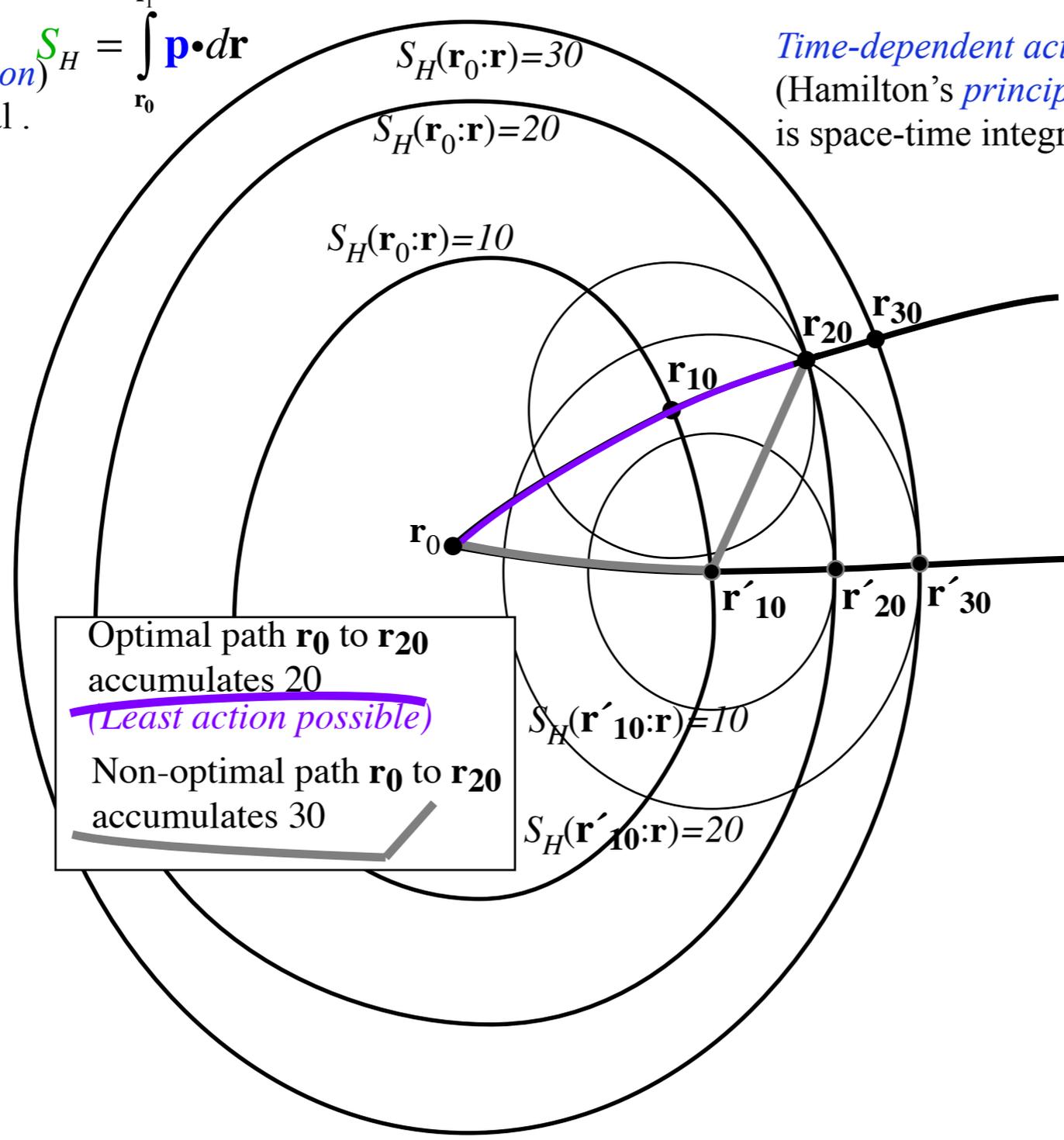
Only **minimum action** path interferes constructively

Time-independent action
(Hamilton's *reduced action*)
is a purely spatial integral .

$$S_H = \int_{\mathbf{r}_0}^{\mathbf{r}_1} \mathbf{p} \cdot d\mathbf{r}$$

Time-dependent action
(Hamilton's *principle action*)
is space-time integral .

$$S_p = \int_{\mathbf{r}_0 t_0}^{\mathbf{r}_1 t_1} (\mathbf{p} \cdot d\mathbf{r} - H \cdot dt)$$



Optimal path \mathbf{r}_0 to \mathbf{r}_{20}
accumulates 20
(Least action possible)
Non-optimal path \mathbf{r}_0 to \mathbf{r}_{20}
accumulates 30

Unit 1
Fig. 12.12

Huygen's contact transformations enforce minimum action

Each point \mathbf{r}_k on a wavefront "broadcasts" in all directions.

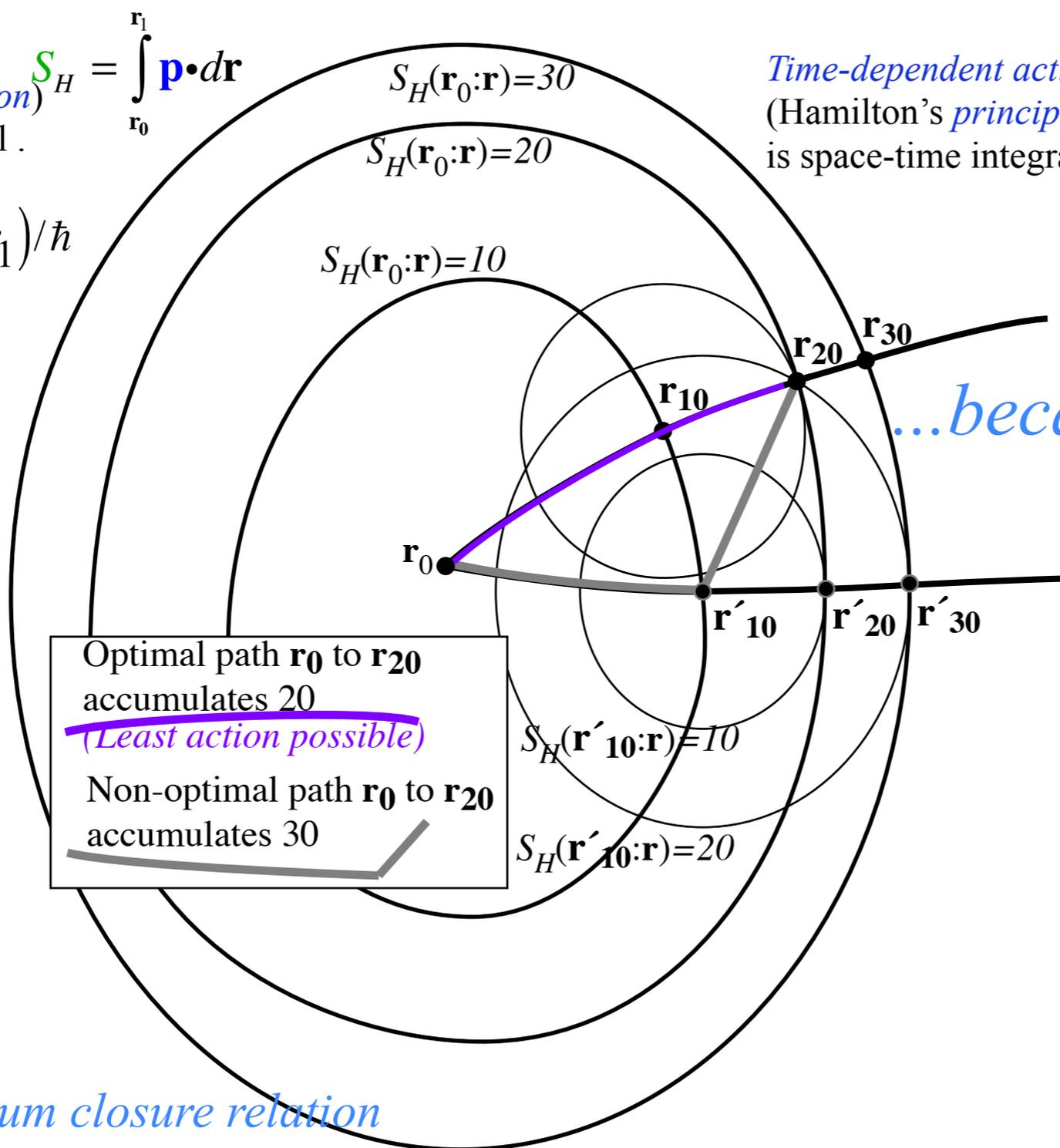
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Time-independent action (Hamilton's *reduced action*) $S_H = \int_{\mathbf{r}_0}^{\mathbf{r}_1} \mathbf{p} \cdot d\mathbf{r}$ is a purely spatial integral.

Time-dependent action $S_p = \int_{\mathbf{r}_0, t_0}^{\mathbf{r}_1, t_1} (\mathbf{p} \cdot d\mathbf{r} - H \cdot dt)$ (Hamilton's *principle action*) is space-time integral.

$$\langle \mathbf{r}_1 | \mathbf{r}_0 \rangle = e^{i S_H(\mathbf{r}_0 : \mathbf{r}_1) / \hbar}$$

$$\langle \mathbf{r}_1, t_1 | \mathbf{r}_0, t_0 \rangle = e^{i S(\mathbf{r}_0, t_0 : \mathbf{r}_1, t_1) / \hbar}$$



Optimal path \mathbf{r}_0 to \mathbf{r}_{20} accumulates 20
 (Least action possible)
 Non-optimal path \mathbf{r}_0 to \mathbf{r}_{20} accumulates 30

...because action is quantum wave phase

Unit 1
Fig. 12.12

Feynman's path-sum closure relation

$$\sum_{\mathbf{r}'} \langle \mathbf{r}_1 | \mathbf{r}' \rangle \langle \mathbf{r}' | \mathbf{r}_0 \rangle \equiv \sum_{\mathbf{r}'} e^{i(S_H(\mathbf{r}_0 : \mathbf{r}') + S_H(\mathbf{r}' : \mathbf{r}_1)) / \hbar} = e^{i S_H(\mathbf{r}_0 : \mathbf{r}_1) / \hbar} = \langle \mathbf{r}_1 | \mathbf{r}_0 \rangle$$

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How to do quantum mechanics if you only know classical mechanics

Bohr quantization requires quantum phase S_H/\hbar in amplitude to be an integral multiple n of 2π after a closed loop integral $S_H(\mathbf{r}_0:\mathbf{r}_0) = \int_{r_0}^{r_0} \mathbf{p} \cdot d\mathbf{r}$. The integer n ($n = 0, 1, 2, \dots$) is a *quantum number*.

$$1 = \langle \mathbf{r}_0 | \mathbf{r}_0 \rangle = e^{i S_H(\mathbf{r}_0:\mathbf{r}_0)/\hbar} = e^{i \Sigma_H/\hbar} = 1 \quad \text{for: } \Sigma_H = 2\pi \hbar n = h n$$

Numerically integrate Hamilton's equations and Lagrangian L . Color the trajectory according to the current accumulated value of action $S_H(\mathbf{0} : \mathbf{r})/\hbar$. Adjust energy to quantized pattern (if closed system*)

$$S_H(\mathbf{0} : \mathbf{r}) = S_p(\mathbf{0}, 0 : \mathbf{r}, t) + Ht = \int_0^t L dt + Ht .$$

How to do quantum mechanics if you only know classical mechanics

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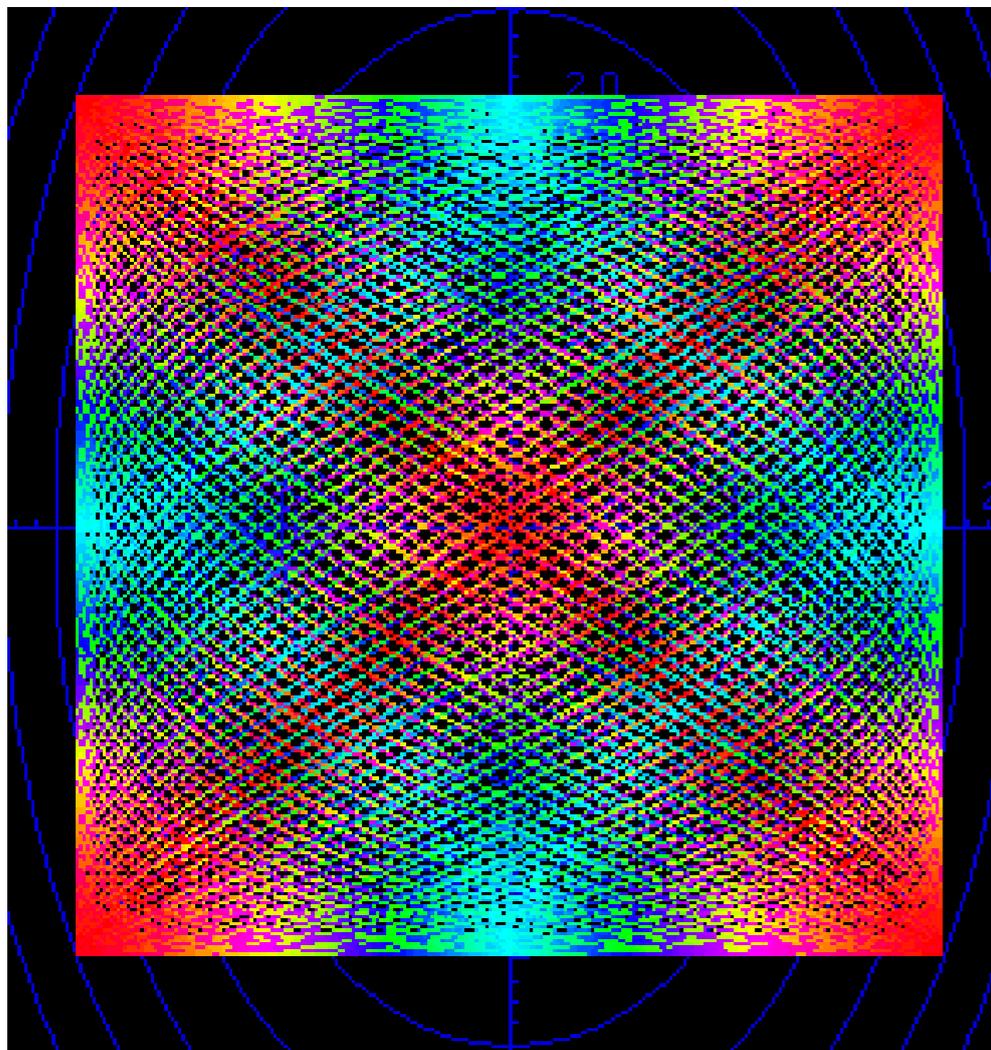
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The hue should represent the phase angle $S_H(\mathbf{0} : \mathbf{r})/\hbar \text{ modulo } 2\pi$ as, for example,

$0=\text{red}$, $\pi/4=\text{orange}$, $\pi/2=\text{yellow}$, $3\pi/4=\text{green}$, $\pi=\text{cyan}$ (opposite of red), $5\pi/4=\text{indigo}$, $3\pi/2=\text{blue}$, $7\pi/4=\text{purple}$, and $2\pi=\text{red}$ (full color circle).

Interpolating action on a palette of 32 colors is enough precision for low quanta.



Unit 1
Fig.
12.13

How to do quantum mechanics if you only know classical mechanics

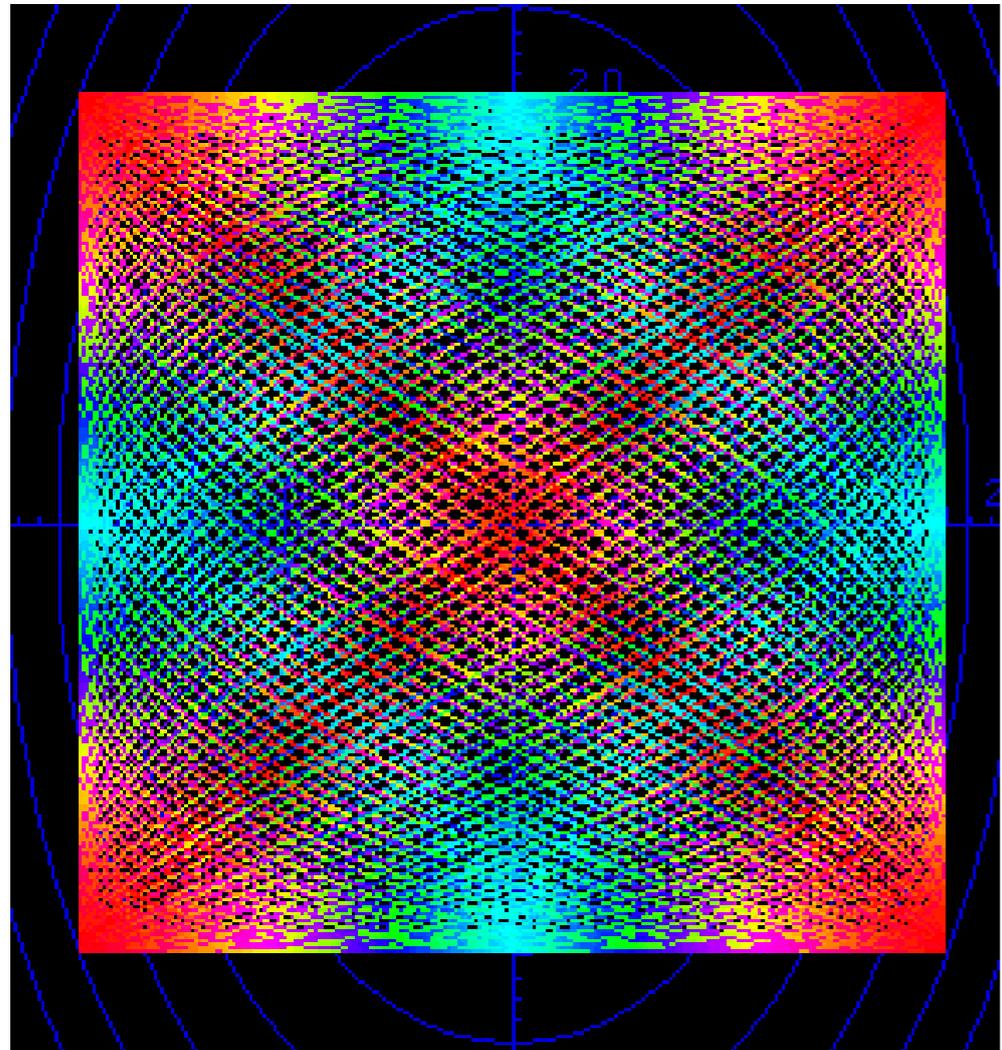
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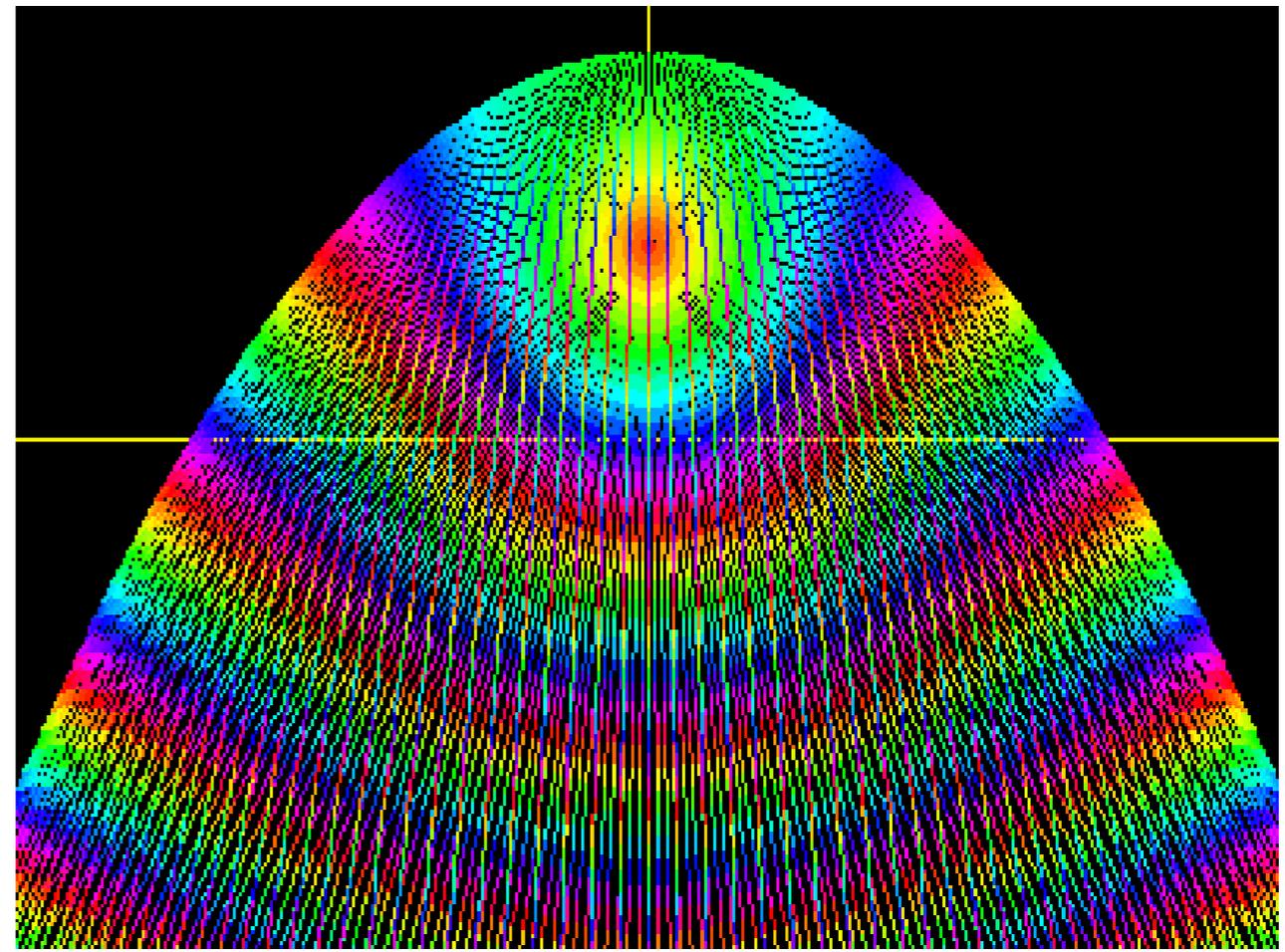
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Unit 1
Fig.
12.13

*open system has continuous energy

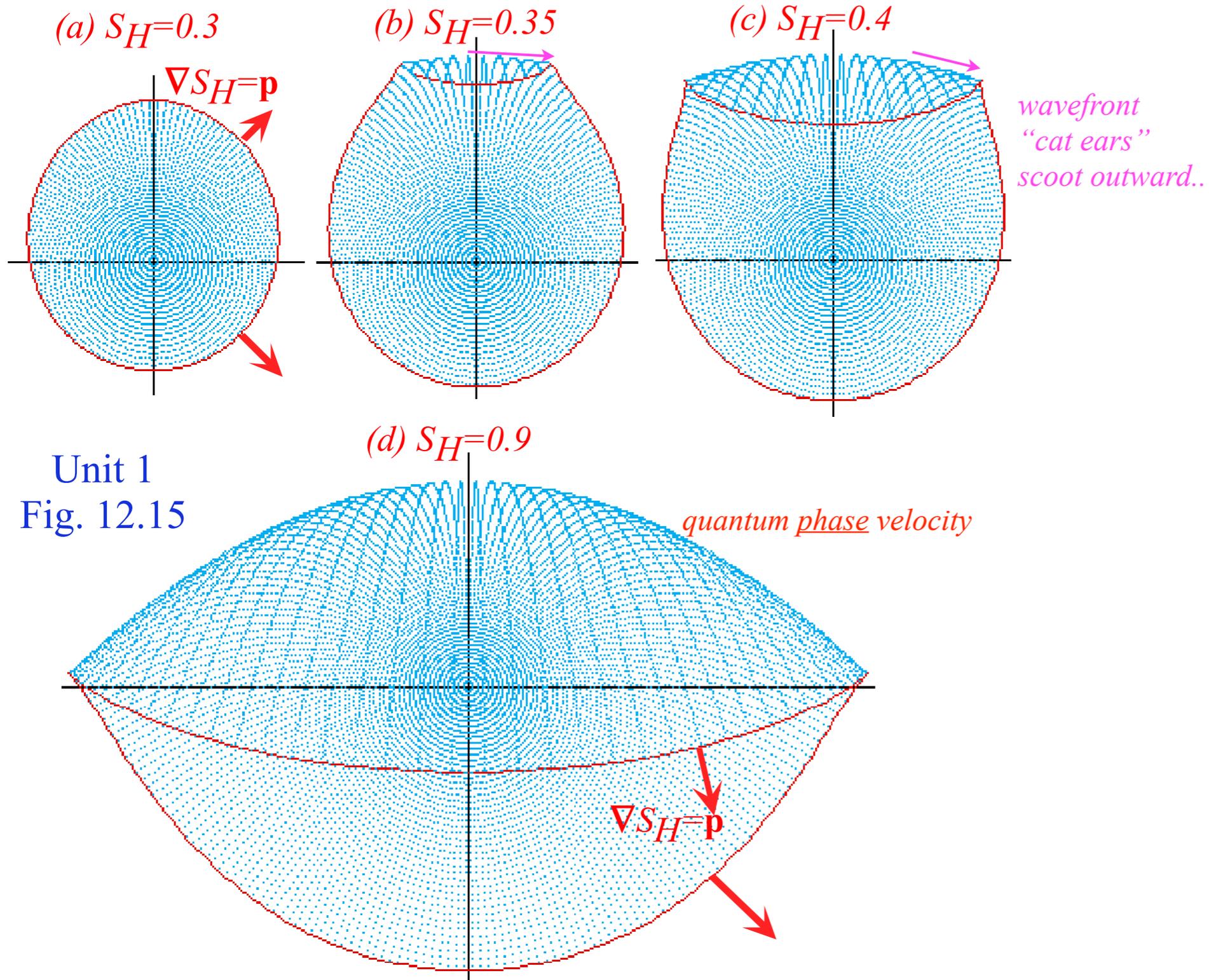


Unit 1
Fig.
12.14

A moving wave has a *quantum phase velocity* found by setting $S=const.$ or $dS(0,0:r,t)=0=\mathbf{p}\cdot d\mathbf{r}-Hdt.$

$$\mathbf{v}_{phase} = \frac{d\mathbf{r}}{dt} = \frac{H}{\mathbf{p}} = \frac{\omega}{\mathbf{k}}$$

Quantum "phase wavefronts"



Unit 1
Fig. 12.15

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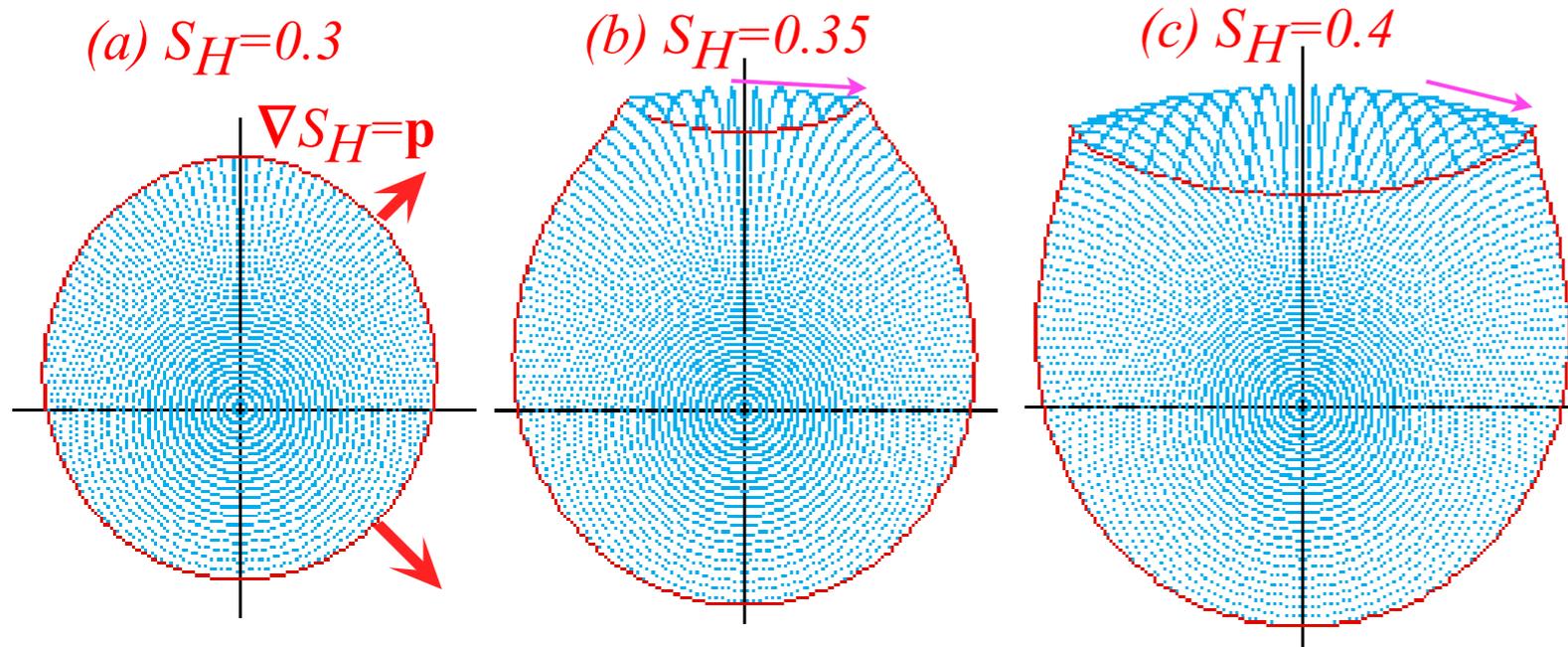
$$\mathbf{V}_{phase} = \frac{d\mathbf{r}}{dt} = \frac{H}{\mathbf{p}} = \frac{\omega}{\mathbf{k}}$$

This is quite the opposite of classical particle velocity which is *quantum group velocity*.

$$\mathbf{V}_{group} = \frac{d\mathbf{r}}{dt} = \dot{\mathbf{r}} = \frac{\partial H}{\partial \mathbf{p}} = \frac{\partial \omega}{\partial \mathbf{k}}$$

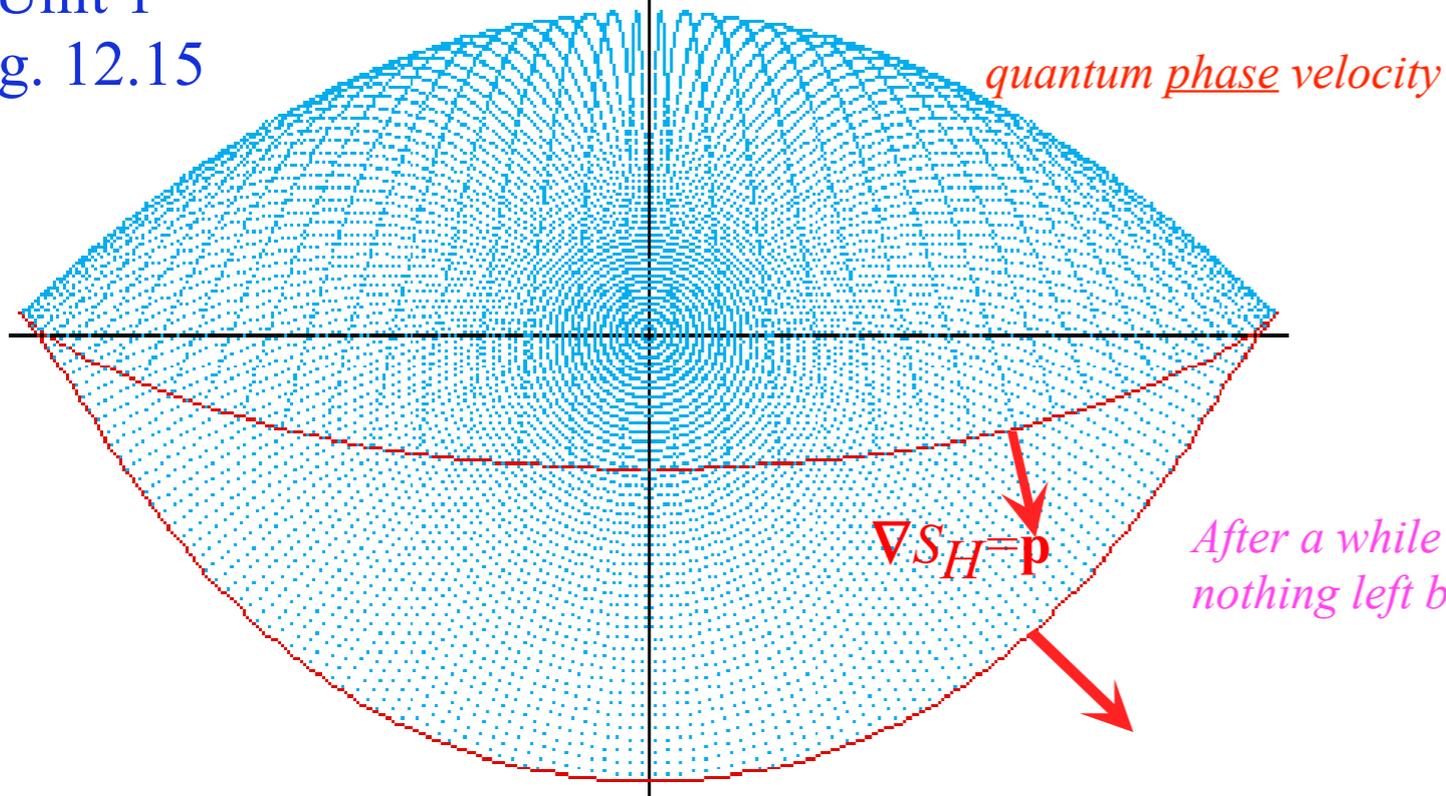
Note: This is Hamilton's 1st Equation

Quantum "phase wavefronts"



wavefront
"cat ears"
scoot outward..

(d) $S_H=0.9$



After a while ...
nothing left but a smile!

Unit 1
Fig. 12.15

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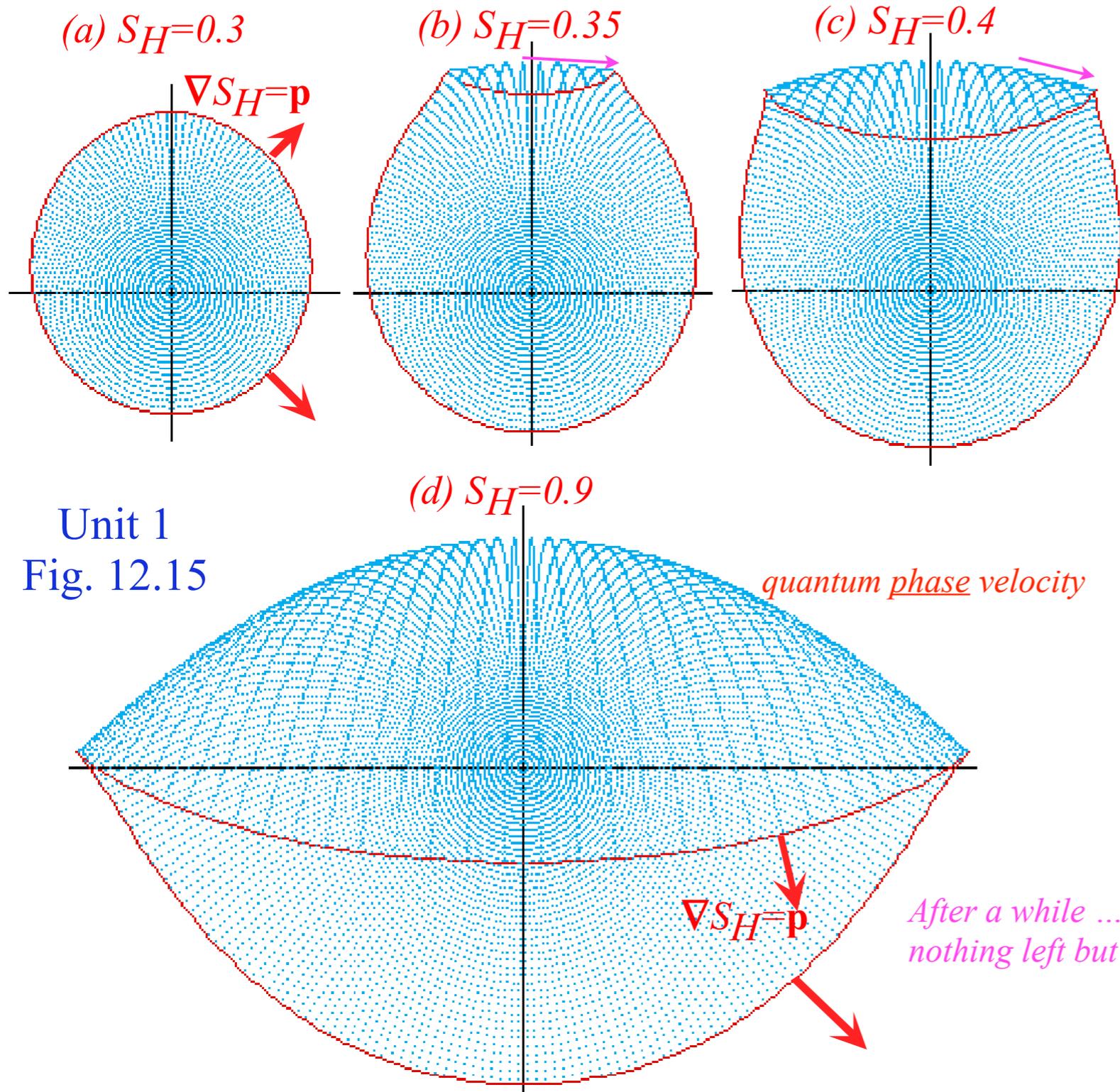
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Quantum "phase wavefronts"



wavefront
"cat ears"
scoot outward..



16th Century carving on St. Wifred's in Grappenhall



...on St. Nicolas



From *Alice's Adventures in Wonderland* by Lewis Carroll (1865)

Unit 1
Fig. 12.15

After a while ...
nothing left but a smile!

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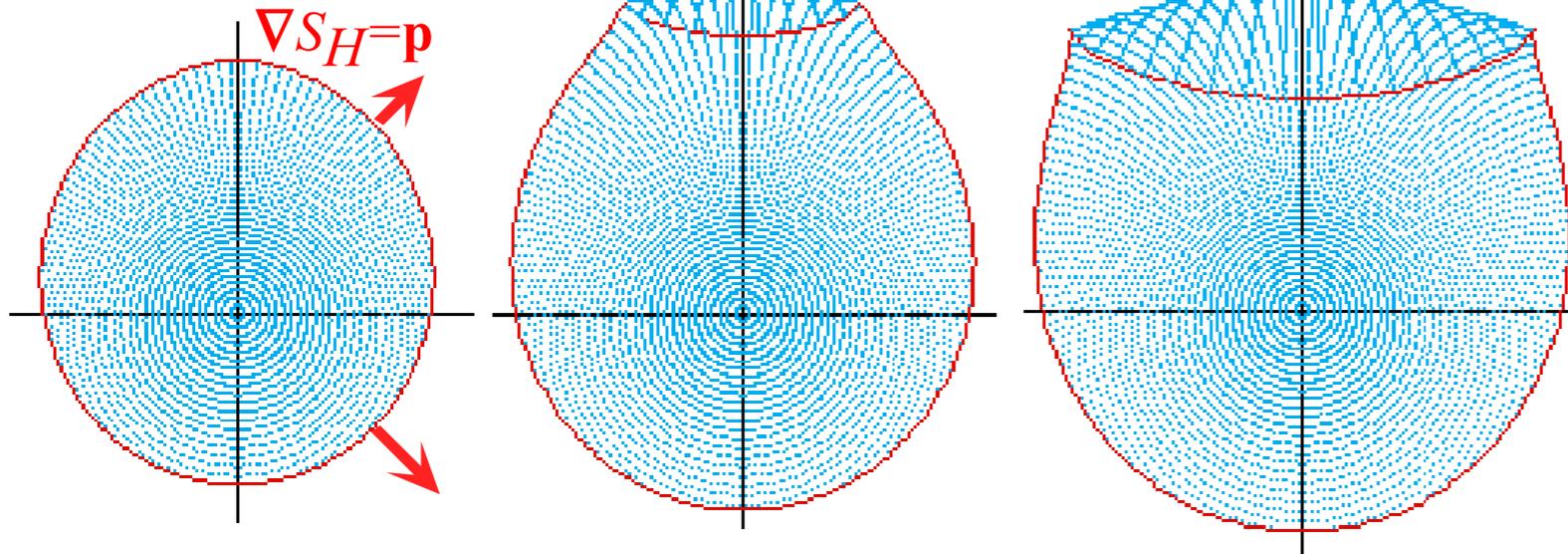
Note: This is Hamilton's 1st Equation

Quantum "phase wavefronts"

(a) $S_H=0.3$

(b) $S_H=0.35$

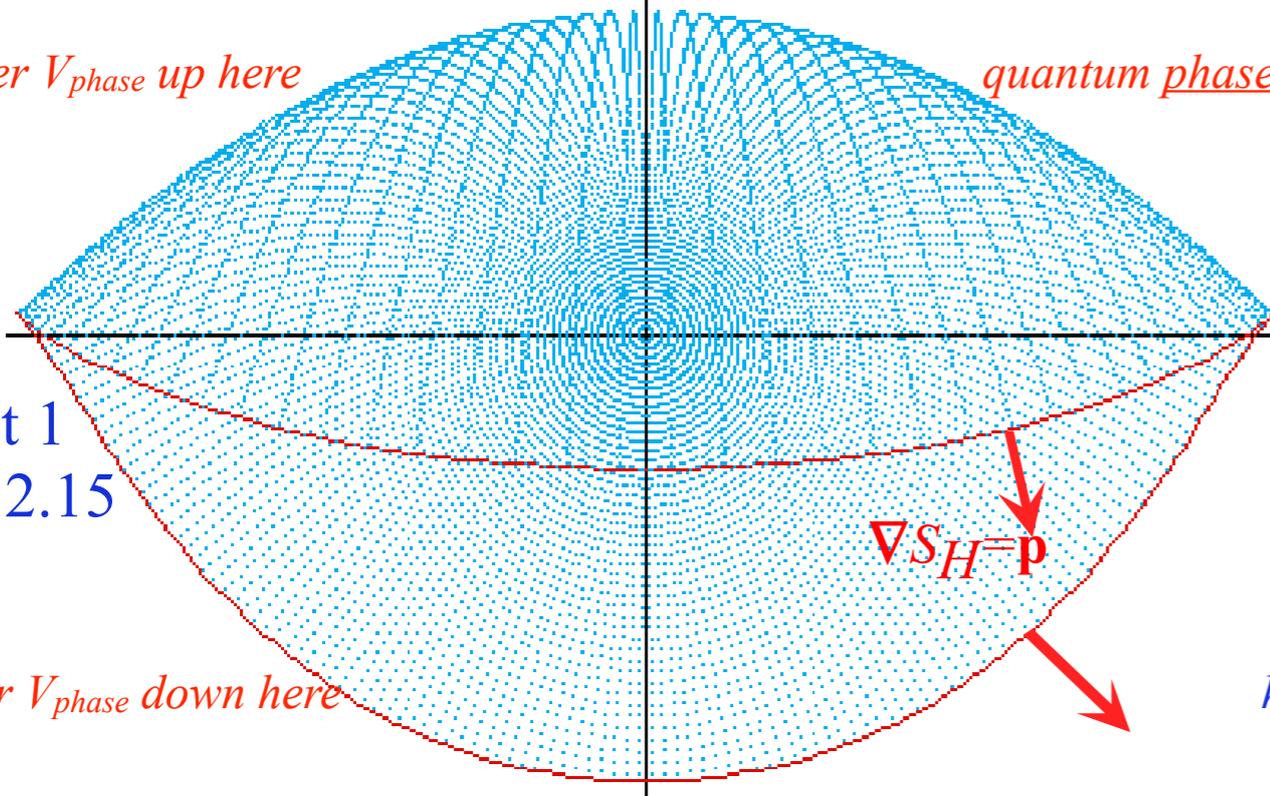
(c) $S_H=0.4$



(d) $S_H=0.9$

higher V_{phase} up here

quantum phase velocity



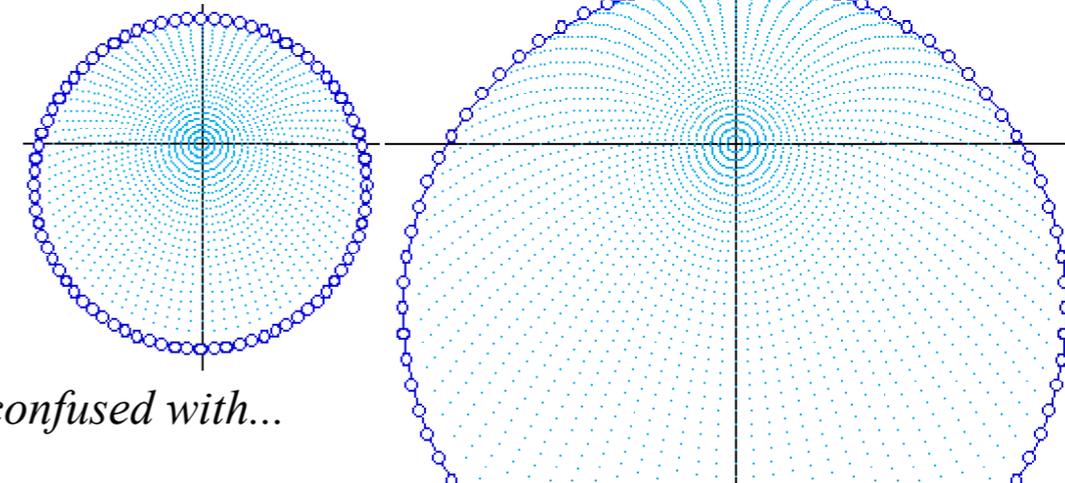
Unit 1
Fig. 12.15

lower V_{phase} down here

Classical "blast wavefronts"

(a) $T=0.4$

(b) $T=1.0$



...not to be confused with...

...quantum group velocity...
that is classical particle velocity

(c) $T=2.3$

lower V_{group} up here

higher V_{group} down here

