

M smooth n -dimensional manifold paracompact Hausdorff top. space

i.e. $\forall x \in M \ni U_x$ open set $x \in U_x \subset M$
and diffeomorphism $\varphi: U_x \xrightarrow{\sim} \varphi(U_x) \subset \mathbb{R}^n$ ← unique
(coordinate chart)

~~xxx~~ Covering $U_\alpha \subseteq M$ $\varphi_\alpha: U_\alpha \xrightarrow{\sim} \varphi(U_\alpha) \subset \mathbb{R}^n$ Atlas
homeomorphisms

$x \in U_\alpha \cap U_\beta$ $\phi =$ change of coordinates
" " by diffeom. on $\varphi_\beta(U_\alpha \cap U_\beta) \xrightarrow{\sim} \varphi_\alpha(U_\alpha \cap U_\beta)$
 $\varphi_\alpha \circ \varphi_\beta^{-1}$

all these are diffeomorphisms

local coordinates $q = (q_1, \dots, q_n)$

~~xxx~~ $f(q) = f(q_1, \dots, q_n)$ $f: U \rightarrow \mathbb{R}^n$

$$\frac{\partial f}{\partial q} = \left(\frac{\partial f}{\partial q_1}, \dots, \frac{\partial f}{\partial q_n} \right)$$

Note: indices notation $q = (q^1, \dots, q^n)$ preferred to (q_1, \dots, q_n)
(contravariance)

$\Omega^j(M) = \bigoplus_{j=0}^n \Omega^j(M)$ differential forms on M

$\Omega^0(M) = C^\infty(M)$ (smooth in each chart) $f: M \rightarrow \mathbb{R}$
(or $f: M \rightarrow \mathbb{C}$)

$d =$ exterior differential

Cotangent bundle T^*M $\langle df, V \rangle = V(f) = V^\mu \frac{\partial f}{\partial x^\mu}$ pairing of 1-forms & vector fields
 $\langle dx^\mu, \frac{\partial}{\partial x^\nu} \rangle = \frac{\partial x^\mu}{\partial x^\nu} = \delta^\mu_\nu$ $\omega = \omega_\mu dx^\mu$ 1-form

$\wedge^k T^*M$ exterior powers: sections (sum over repeated indices)

$\Omega^k(M)$ $dx^{\mu_1} \wedge \dots \wedge dx^{\mu_k} = \sum_{\sigma \in S_k} \text{sign}(\sigma) dx^{\mu_{\sigma(1)}} \wedge \dots \wedge dx^{\mu_{\sigma(k)}}$ totally antisymm. tensor prod

②

Vect(M) vector fields on M

(sections of T_g , balls of X)

$$X = X^\mu \frac{\partial}{\partial x^\mu}$$

($X^\mu = \frac{dx^\mu(x(t))}{dt} \Big|_{t=0}$) \rightarrow vectors to curves in M

Lie algebra :

w/ Lie bracket = commutator of vector fields

$$[X, Y] = XY - YX =$$

L_X = Lie derivative along X
 $\sigma_{t,X}$ = flow of X

$$L_X Y = \lim_{\epsilon \rightarrow 0} \left(\frac{1}{\epsilon} (\sigma_{-\epsilon})_* Y \Big|_{\sigma_{\epsilon}(x)} - Y \Big|_x \right)$$

deg 0 derivation on $\mathcal{S}(M)$
 commutes w/ d
 $L_X(f) = X(f)$ on $\mathcal{S}(M)$

i_X = contraction (inner prod.) w/ X

deg -1 derivation on $\mathcal{S}(M)$
 $i_X(f) = 0$ $i_X(df) = X(f)$

$$d_X = i_X \circ d + d \circ i_X = (d + i_X)^2$$

$$i_X [X, Y] = d_X i_X Y - i_X d_X X$$

$$Y \Big|_{\sigma_\epsilon(x)} = Y^\mu(x + \epsilon X(x)) e_\mu \Big|_{x + \epsilon X(x)}$$

$$\Rightarrow L_X Y = \left(X^\mu \frac{\partial Y^\nu}{\partial x^\mu} - Y^\mu \frac{\partial X^\nu}{\partial x^\mu} \right) e_\nu = [X, Y]$$

Covariance vs. Contravariance :

$$f : M \rightarrow N$$

can push forward vector ~~fields~~ fields

$$f_* : TM \rightarrow TN$$

$$(f_* V)(g) = V(g \circ f)$$

can pull back differential forms

$$f^* : T^*N \rightarrow T^*M$$

$$V = V^\mu \frac{\partial}{\partial x^\mu} \Rightarrow f_* V = W^\alpha \frac{\partial}{\partial y^\alpha}$$

$$W^\alpha = V^\mu \frac{\partial y^\alpha}{\partial x^\mu}(x)$$

$$\frac{\partial y^\alpha}{\partial x^\mu} = J(f) \text{ Jacobian of } f$$

$$W = J V$$

$$\omega = \omega_\alpha dy^\alpha \quad f^* \omega = \xi_\mu dx^\mu \quad \xi_\mu = \omega_\alpha \frac{\partial y^\alpha}{\partial x^\mu}$$

$$J \xi = \omega$$

~~Explicit:~~

Classical physical system

3

M as "constraints":

• Smooth manifold M

possible "positions" of the system (coordinates)

① • Tangent bundle of M

think M (dim n) inside some \mathbb{R}^N (embeddability)

TM

then system is N -coord's with constraints that force to move only on M

(q, \dot{q}) or (q, v) coord's on TM

are simultaneous specif. of "position & velocity" of system at a given time

• Deterministic: (q, v) at time t_0 determines $(q(t), v(t))$ at all $t \geq t_0$

• trajectories

$$\gamma(t) = (q_1'(t), \dots, q_n'(t)) \text{ in } M$$

with $(\dot{q}_1(t), \dots, \dot{q}_n(t)) \in T_q M$ velocity

• What are trajectories of motion?

② Principle of least action

$\mathcal{P}(M) =$ all smooth parameterized paths $\gamma: [t_0, t_1] \rightarrow M$

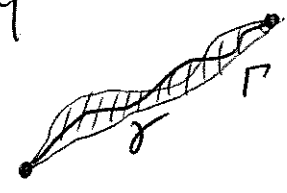
with $\gamma(t_0) = q_0$ $\gamma(t_1) = q_1$

∞ -dimensional Fréchet manifold

④ a variation of $\gamma: [t_0, t_1] \rightarrow M$

is a one param. family : smooth map

$$\Gamma: [t_0, t_1] \times [-\varepsilon_0, \varepsilon_0] \rightarrow M$$



$$\Gamma(t, 0) = \gamma(t)$$

$$\Gamma(0, \varepsilon) = q_0 \quad \Gamma(1, \varepsilon) = q_1$$

$$\delta\gamma = \left. \frac{\partial \Gamma}{\partial \varepsilon} \right|_{\varepsilon=0} \in T_{\gamma} \mathcal{P}(M)$$

← ∞ -dim
tg space

infinitesimal variation :

$$\delta\gamma: [t_0, t_1] \rightarrow \bigcup_{t \in [t_0, t_1]} T_{\gamma(t)} \mathcal{P}(M)$$

$$\delta\gamma(t) = \Gamma_* \left(\frac{\partial}{\partial \varepsilon} \right) (t, 0) \in T_{\gamma(t)} M$$

$\frac{\partial}{\partial \varepsilon}$ = tg vector at 0 of $[-\varepsilon_0, \varepsilon_0]$

Velocity vector $\gamma'(t)$ of a path $\gamma(t)$ in M

$$\gamma: [t_0, t_1] \rightarrow M$$

$$\gamma'(t) = \gamma_* \left(\frac{\partial}{\partial t} \right) \in T_{\gamma(t)} M$$

$\frac{\partial}{\partial t}$ tg vector of $[t_0, t_1]$ at t

(write just $\gamma'(t)$ for $(\gamma(t), \gamma'(t)) \in TM$)

Action functional: $S: \mathcal{P}(M) \rightarrow \mathbb{R}$

• Lagrangian density: smooth function

$$L: TM \times \mathbb{R} \rightarrow \mathbb{R} \quad L((q, \dot{q}), t)$$

evaluate at $L(\gamma'(t), t)$ over paths γ

- Action = integral of Lagr density along a path

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$$S(\gamma) = \int_{t_0}^{t_1} L(\gamma'(t), t) dt$$

- Motion: (Hamilton's principle)

A path $\gamma \in \mathcal{P}(M)$

describes the motion of Lagrangian system between (t_0, q_0) & (t_1, q_1) (M, L)

iff critical point of S

i.e. $\frac{d}{d\varepsilon} S(\gamma_\varepsilon) \Big|_{\varepsilon=0} = 0$ for all variations γ_ε of γ w/ fixed endpoints

(*) Note: critical pts not nec. minima; not unique necessarily; also don't know always exists

Expression of equation $\frac{d}{d\varepsilon} S(\gamma_\varepsilon) \Big|_{\varepsilon=0} = 0$ in local coordinates

$(q, v) \in TM$

$$\gamma'(t) = (q(t), \dot{q}(t))$$

commonly used notation (q, \dot{q})

here not meaning

⑥ $0 = \frac{d}{d\varepsilon} \Big|_{\varepsilon=0} S(\gamma_\varepsilon)$ (Gateaux derivative first variation of the action with fixed ends)

$$= \frac{d}{d\varepsilon} \Big|_{\varepsilon=0} \int_{t_0}^{t_1} L(q(t, \varepsilon), \dot{q}(t, \varepsilon), t) dt$$

$$= \sum_{i=1}^n \int_{t_0}^{t_1} \left(\frac{\partial L}{\partial q^i} \delta q^i + \frac{\partial L}{\partial \dot{q}^i} \delta \dot{q}^i \right) dt \quad (*)$$

where $\delta q^i(t) = \frac{\partial q^i(t, \varepsilon)}{\partial \varepsilon} \Big|_{\varepsilon=0}$ $\delta \dot{q}^i(t) = \frac{\partial \dot{q}^i(t, \varepsilon)}{\partial \varepsilon} \Big|_{\varepsilon=0}$

then use $\delta \dot{q}^i(t) = \frac{d}{dt} \delta q^i(t)$
and integrate by parts second term

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

but all $q^i(t, \varepsilon)$ have same $q^i(t_0, \varepsilon) = q_0^i$ $q^i(t_1, \varepsilon) = q_1^i$
so $\delta q^i(t_0) = 0 = \delta q^i(t_1)$ so $\frac{\partial L}{\partial \dot{q}^i} \delta q^i \Big|_{t_0}^{t_1} = 0$

then get (*) =

$$\sum_{i=1}^n \int_{t_0}^{t_1} \left(\frac{\partial L}{\partial q^i} - \frac{d}{dt} \frac{\partial L}{\partial \dot{q}^i} \right) \delta q^i dt$$

this should be = 0 for an arbitrary choice of the smooth functions δq^i (=0 at endpoints)

$$\Rightarrow \frac{\partial L}{\partial q^i} - \frac{d}{dt} \frac{\partial L}{\partial \dot{q}^i} = 0$$

Euler-Lagrange equations

Second order equations

Examples: (1) Small oscillations

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$$L = \frac{1}{2} m \dot{q}^2 - V(q)$$

with $V(q) = \frac{1}{2} \sum_{ij=1}^m a_{ij} q^i q^j$

diagonalize by orthogonal transform. positive-definite quadratic form on \mathbb{R}^m

(symmetric matrix $A = (a_{ij})$)
 $A = B^* B$

$$L = \frac{1}{2} m \left(\dot{q}^2 - \sum_{i=1}^m \omega_i^2 (q^i)^2 \right) \quad V(q) = \frac{1}{2} \langle Bq, Bq \rangle$$

normal coordinates (eigenvectors $(\omega_i > 0)$)

\Rightarrow Euler Lagrange equations $\frac{\partial L}{\partial q^i} - \frac{d}{dt} \frac{\partial L}{\partial \dot{q}^i} = 0$

gives $\ddot{q}^i + \omega_i^2 q^i = 0$

n decoupled (non-interacting) harmonic oscillators ω_i freq.

More generally $V(q)$ w/ minimum at $q=0$

and with Hessian $\frac{\partial^2 V(q)}{\partial q^i \partial q^j} (0) = a_{ij}$ pos-def. quadr. form

\Rightarrow for q near $q=0$ behaves like n -decoupled harmonic oscillators

(2) Geodesics on Riemannian manifolds

M $ds^2 = g_{\mu\nu}(x) dx^\mu dx^\nu$ (sum over repeated indices)
 metric tensor

$(= \frac{1}{2} g_{\mu\nu} v^\mu v^\nu)$

$L(v) = \frac{1}{2} \langle v, v \rangle = \frac{1}{2} \|v\|^2$ in TM i.e. ~~for~~

for $\gamma' = (x(t), \dot{x}(t))$

$L(\gamma') = \frac{1}{2} g_{\mu\nu}(x) \dot{x}^\mu \dot{x}^\nu$

⑧

$$S(\gamma) = \frac{1}{2} \int_{t_0}^{t_1} \|\dot{\gamma}'(t)\|^2 dt = \frac{1}{2} \int_{t_0}^{t_1} g_{\mu\nu}(x) \dot{x}^\mu \dot{x}^\nu dt$$

Euler-Lagrange equations \leftarrow

$$g_{\mu\nu} \ddot{x}^\mu + \frac{\partial g_{\mu\nu}}{\partial x^\lambda} \dot{x}^\mu \dot{x}^\lambda - \frac{1}{2} \frac{\partial g_{\mu\lambda}}{\partial x^\nu} \dot{x}^\mu \dot{x}^\lambda$$

(inverse $g^{\sigma\lambda} = (g^{-1})^{\sigma\lambda}$) and sum over λ

$$\ddot{x}^\sigma + \Gamma_{\mu\nu}^\sigma \dot{x}^\mu \dot{x}^\nu = 0 \quad \text{where}$$

$$\Gamma_{\mu\nu}^\sigma = \frac{1}{2} g^{\sigma\lambda} \left(\frac{\partial g_{\mu\lambda}}{\partial x^\nu} + \frac{\partial g_{\mu\lambda}}{\partial x^\mu} - \frac{\partial g_{\mu\nu}}{\partial x^\lambda} \right)$$

Christoffel symbols

\Rightarrow geodesic equation

Note: free moving particle (L = only kinetic energy) on a curved mfld M follows geodesics (no potential)

The role of symmetries

Note: Euler-Lagrange equations are second order diff eq. usually difficult to solve explicitly \rightarrow ways to simplify problem

- Integral of motion (or a conservation law)

$$I : TM \rightarrow \mathbb{R}$$

$$\text{s.t. } \frac{d}{dt} I(\gamma'(t)) = 0$$

on all $\gamma(t)$ extremals (crit. pts of the action functional)

- Energy

$$E(q, \dot{q}, t) = \sum_{i=1}^n \dot{q}^i \frac{\partial L}{\partial \dot{q}^i}(q, \dot{q}, t) - L(q, \dot{q}, t)$$

$$E = \left\langle \dot{q}, \frac{\partial L}{\partial \dot{q}} \right\rangle - L$$

is well def. indep. of local coord's

$$\text{as } E : TM \times \mathbb{R} \rightarrow \mathbb{R}$$

J = matrix of change of coord's (Jacobian)

$$q' = F(q)$$

$$J(q) = F_*(q) \Rightarrow v' = Jv$$

push forward of vectors

$$\Rightarrow \dot{q}' = J(q) \dot{q}$$

$$dq' = J dq$$

$$d\dot{q}' = G(q, \dot{q}) dq + J(q) d\dot{q}$$

$$dL = \frac{\partial L}{\partial q} dq + \frac{\partial L}{\partial \dot{q}} d\dot{q} + \frac{\partial L}{\partial t} dt$$

$$= \left(\frac{\partial L}{\partial q} J + \frac{\partial L}{\partial \dot{q}} G \right) dq + \frac{\partial L}{\partial \dot{q}} J d\dot{q} + \frac{\partial L}{\partial t} dt$$

$$= \frac{\partial L}{\partial q} dq + \frac{\partial L}{\partial \dot{q}} d\dot{q} + \frac{\partial L}{\partial t} dt$$

$$\Rightarrow \frac{\partial L}{\partial q} J = \frac{\partial L}{\partial q'}$$

$$\Rightarrow \dot{q}' \frac{\partial L}{\partial \dot{q}'} = \dot{q} \frac{\partial L}{\partial \dot{q}}$$

(10)

$$\begin{aligned} \frac{dE}{dt} &= \frac{d}{dt} \left(\frac{\partial L}{\partial \dot{q}} \right) \dot{q} + \frac{\partial L}{\partial \dot{q}} \ddot{q} - \frac{\partial L}{\partial q} \dot{q} - \frac{\partial L}{\partial \ddot{q}} \ddot{\dot{q}} - \frac{\partial L}{\partial t} \\ &= \underbrace{\left(\frac{d}{dt} \left(\frac{\partial L}{\partial \dot{q}} \right) - \frac{\partial L}{\partial q} \right)}_{\text{Euler-Lagrange}} \dot{q} - \frac{\partial L}{\partial t} = -\frac{\partial L}{\partial t} \end{aligned}$$

So conservation of energy :

if $\frac{\partial L}{\partial t} = 0$ then also $\frac{dE}{dt} = 0$ along solutions of eq. of motion

Closed system $\frac{\partial L}{\partial t} = 0$

Symmetries of the Lagrangian (assuming $\frac{\partial L}{\partial t} = 0$)

$$L : TM \rightarrow \mathbb{R}$$

$g : M \rightarrow M$ $g \in G$ group $G \subset \text{Diff}(M)$ of diffeomorphisms of M

symmetries if

$$L(g_* v) = L(v) \quad \forall v \in TM$$

Noether's theorem : symmetries give rise to conservation laws

Noether's theorem

$L: TM \rightarrow \mathbb{R}$ Lagrangian

(11)

if $\exists \{g_s\}_{s \in \mathbb{R}}$ one parameter family of symmetries

i.e. $\alpha: \mathbb{R} \rightarrow \text{Diff}(M)$ $\alpha(s) = g_s$

s.t. $L((g_s)_* v) = L(v) \quad \forall v \in TM$

Then \exists integral of motion

$$I(q, \dot{q}) = \sum_{i=1}^n \frac{\partial L}{\partial \dot{q}^i}(q, \dot{q}) \left(\frac{dq^i}{ds} \Big|_{s=0} \right)$$

$$= \frac{\partial L}{\partial \dot{q}} \cdot a$$

where $X = \sum_{i=1}^n a^i(q) \frac{\partial}{\partial q^i}$ vector field on M
associated to the flow g_s

Pf: differentiate the identity

$$L((g_s)_* \gamma') = L(\gamma') \quad \text{with resp to } s \text{ at } s=0$$

$$0 = \frac{\partial L}{\partial q} a + \frac{\partial L}{\partial \dot{q}} \dot{q} \quad \underset{\text{Euler-Lagrange}}{=} \frac{d}{dt} \left(\frac{\partial L}{\partial \dot{q}} \right) a + \frac{\partial L}{\partial \dot{q}} \frac{dq}{dt} = \frac{d}{dt} \left(\frac{\partial L}{\partial \dot{q}} a \right)$$

Examples of Noether's theorem

$M = V$ vector space

$L: TM \rightarrow \mathbb{R}$ Lagr. invariant under a ~~one~~ one-param. grp. of translations

$$g_s(q) = q + sV \quad \text{for a given } v \in V$$

then $I = \sum_{i=1}^n v^i \frac{\partial L}{\partial \dot{q}^i}$ is the integral of motion coming from this symmetry

e.g. N interacting particles so $V = \mathbb{R}^{3N}$ position vectors $r_a = (r_a^1, r_a^2, r_a^3)$

$L =$ Lagr. invariant translating by $c \in \mathbb{R}^3$ $(c, \dots, c) \in \mathbb{R}^{3N}$

$$I = \sum_{a=1}^N (c^1 \frac{\partial L}{\partial \dot{r}_a^1} + c^2 \frac{\partial L}{\partial \dot{r}_a^2} + c^3 \frac{\partial L}{\partial \dot{r}_a^3}) = c^1 P_1 + c^2 P_2 + c^3 P_3$$

$$P = \sum_{a=1}^N \frac{\partial L}{\partial \dot{r}_a} \in \mathbb{R}^3$$

$$(P = \sum_{a=1}^N m_a \dot{r}_a \text{ if } L = \sum_{a=1}^N \frac{1}{2} m_a \dot{r}_a^2)$$

momentum

Generally

$$P_i = \frac{\partial L}{\partial \dot{q}^i}$$

are called momenta of the Lagrangian system

if transl. invariant L w/ resp. to all $v \in V$ then these P_i are conserved quantities

Question: transform the system of second order equations Euler-Lagrange into a more manageable system of first order equations

\Rightarrow from Lagrangian to Hamiltonian mechanics via Legendre transform

one variable example Legendre transform

$F(s)$ smooth convex function

$$\frac{d^2 F}{ds^2}(s) > 0$$

or equiv $s(x) = \frac{dF}{ds}(s)$

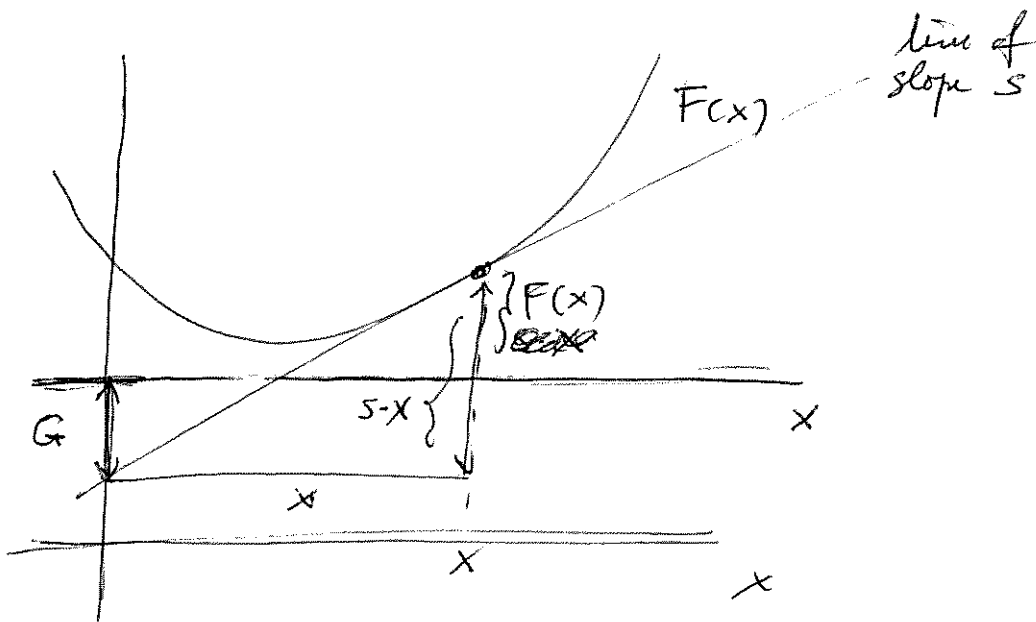
strictly
monotonically
increasing

$\Rightarrow x \mapsto s(x)$ can be inverted
 $s \mapsto x(s)$

can make $\Rightarrow F(x/s)$ change of variables

Legendre transform of F then is def as

$$G(s) = s x(s) - F(x(s)) \quad G = \mathcal{L}(F)$$



$$G = sx - F(x)$$

express either as fcn of s or x
(invertible)

Note: Legendre transform is an involution

(Legendre transf of G is F : $\mathcal{L}(G) = F$)

$$y(s) = \frac{\partial G}{\partial s} = x(s) + s \frac{dx}{ds} - \frac{dF}{ds}(x(s)) \frac{dx}{ds} = x(s)$$

$$\text{so } sy(s) - G(s) = sX(s) - sX(s) + F(s) = F(s)$$

Extreme 1 $F_{\min} = \min_x F(x)$ for convex $\#$

$$s(x_{\min}) = \frac{dF}{dx}(x_{\min}) = 0$$

$$\Rightarrow x_{\min} s(x_{\min}) - F(x_{\min}) = G(s(x_{\min}))$$

$$\Rightarrow \text{~~the value~~ } F_{\min} = -G(0)$$

similarly $G_{\min} = -F(0)$

Higher derivatives relations

$$\frac{dG}{ds} = x \quad \frac{dF}{dx} = s$$

$$\frac{d^2G}{ds^2} = \frac{dx}{ds} \quad \frac{d^2F}{dx^2} = \frac{ds}{dx}$$

$$\Rightarrow \left(\frac{d^2G}{ds^2}\right) \left(\frac{d^2F}{dx^2}\right) = 1$$

similarly get relations between higher orders

$$\text{e.g. } \frac{d^3G}{ds^3} \left(\frac{d^2G}{ds^2}\right)^{-3/2} + \frac{d^3F}{dx^3} \left(\frac{d^2F}{dx^2}\right)^{-3/2} = 0$$

etc.