

# Thm (Noether)

Symmetry  $\Rightarrow$  conservation law

Lie group  $\searrow$

Given a hamiltonian dynamical system  $(M, \omega, H)$  and a symmetry  $G \curvearrowright M$

$\forall g \in G, g^* \omega = \omega$  and  $H \circ g = H$ .  $X \in \mathfrak{g} \rightsquigarrow$  1-parameter subgroup

$\Psi_t: M \rightarrow M$ , given by action by  $\exp(tX)$ . Assume the flow  $\Psi_t$  is hamiltonian.  
generated by  $f \in C^\infty(M)$ . ("conjugate momentum" of the symmetry)

e.g.  $f = \mu^X = \langle \mu, X \rangle$  for a momentum map  $\mu: M \rightarrow \mathfrak{g}^*$ . Then  $\mu$  is conserved under the time evolution of  $H$ .

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Office Hour

$\varphi: N \rightarrow M, \varphi_*[\sum m_j \sigma_j] = \sum m_j (\varphi_* \sigma_j)$ , given  $[\alpha] \in H_{\text{dr}}^k(M)$ ,

$$\langle [\alpha], \varphi_*(c) \rangle = \sum m_j \int_{\Delta^k} (\varphi_* \sigma_j)^* \alpha = \sum m_j \int_{\Delta^k} \sigma_j^* (\varphi^* \alpha) = \langle \varphi^*([\alpha]), c \rangle$$

fact:  $\exists!$  (up to boundary) smooth cycle  $c \in H_{\text{top}}^k(M)$  st.  $\int_c = \int_M$  called the fundamental class

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## Example of a momentum map

consider a collection of  $N$  particles in  $\mathbb{R}^3$

$$Q = (\mathbb{R}^3)^N, \quad q = (x, y, z), \quad p = (p_x, p_y, p_z) = m(\dot{x}, \dot{y}, \dot{z})$$

$$M = T^*Q = (\mathbb{R}^6)^N = ((\mathbb{R}^3)^N)^2, \quad G = SO(3), \quad \mathfrak{g} = \mathbb{R}^3 \text{ w/ generators}$$

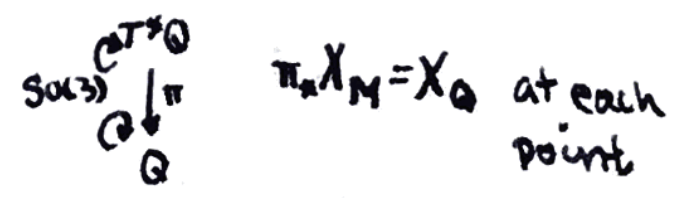
$$\sum_{\#} y \frac{\partial}{\partial z} - z \frac{\partial}{\partial y}, \quad \sum_{\#} z \frac{\partial}{\partial x} - x \frac{\partial}{\partial z}, \quad \sum_{\#} x \frac{\partial}{\partial y} - y \frac{\partial}{\partial x} \text{ for } so(3) \curvearrowright Q.$$

$\hookrightarrow so(3) \curvearrowright T^*Q$  is the cotangent lift of  $so(3) \curvearrowright Q$ .

$\hookrightarrow$  Tautological 1-form:  $\alpha = \sum_{\#} p_x dx + p_y dy + p_z dz$

$\hookrightarrow$  Preserved under any cotangent lift of any diffeo. of  $Q \Rightarrow$  preserved under  $so(3)$ .

Note:  $X \in \mathfrak{g} \rightsquigarrow$  v. fields  $X_Q$  on  $Q$  and  $X_M$  on  $M = T^*Q$



$$\begin{aligned} \text{So } \alpha(X_M) &= \underbrace{\sum_{\#} y p_z - z p_y}_{1^{\text{st}} \text{ basis element}}, \underbrace{\sum_{\#} z p_x - x p_z}_{2^{\text{nd}}}, \underbrace{\sum_{\#} x p_y - y p_x}_{3^{\text{rd}}} \\ &= \text{coordinates of } \sum_{\#} \begin{pmatrix} x \\ y \\ z \end{pmatrix} \times \begin{pmatrix} p_x \\ p_y \\ p_z \end{pmatrix} = \text{total angular momentum} \end{aligned}$$

Note: If  $\omega = -d\alpha$ , then  $\mu: M \rightarrow \mathfrak{g}^*$  defined by  $\mu^X = \alpha(X_M) \forall X \in \mathfrak{g}$  is a momentum map for  $\alpha$   $G$ -invariant

Proof.  $0 = \mathcal{L}_{X_M} \alpha = d \underbrace{z_{X_M} \alpha}_{\mu^X} + \underbrace{z_{X_M} da}_{-\omega} \Rightarrow \boxed{d\mu^X = z_{X_M} \omega}$  ■

↑  
a invariant Lie derivative

### Shortcut to Hamilton's equations

Say a mass  $m$  particle moves in  $\mathbb{R}^3$  configuration space with coordinates  $q = (q_1, q_2, q_3)$ . More generally and with yet another change of notation:  $n$  particles with masses  $m_i > 0$  and positions  $q_i \in \mathbb{R}^3$ ,  $i=1, \dots, n$ , subject to a potential  $U \in C^\infty(Q)$ ,  $Q = (\mathbb{R}^3)^n$

Newton's equations:  $m_i \underbrace{\frac{d^2 q_i}{dt^2}}_{\text{acceleration}} = \underbrace{-\nabla U(q)}_{\text{force}}$  are what trajectories  $q(t) = (q_i(t))_{i=1}^n$  satisfy

Momentum coordinates:  $p_i = m_i \frac{dq_i}{dt} \in \mathbb{R}^3$

Energy function:  $H(p, q) = \underbrace{\sum_{i=1}^n \frac{1}{2m_i} \|p_i\|^2}_{\text{kinetic energy}} + \underbrace{U(q)}_{\text{potential energy}}$

"Phase space"  
- Yael

Phase space:  $(\mathbb{R}^3)^n \times (\mathbb{R}^3)^n = T^*(\mathbb{R}^3)^n$  coordinates  $q_i, p_i \in \mathbb{R}^3$ ,  $i=1, \dots, n$

Newton's law in  $(\mathbb{R}^3)^n \iff$  Hamilton's equations in  $(\mathbb{R}^6)^n$ :

$$\left. \begin{aligned} -\frac{\partial H}{\partial q_i} &= -\frac{\partial U}{\partial q_i} \stackrel{\text{Newton}}{=} m_i \frac{d^2 q_i}{dt^2} = \frac{dp_i}{dt} \\ \frac{\partial H}{\partial p_i} &= \frac{1}{m_i} p_i \stackrel{\text{by def. of } p_i}{=} \frac{dq_i}{dt} \end{aligned} \right\} \begin{array}{l} \text{each equation} \\ \text{in } \mathbb{R}^3 \end{array}$$

### Kinematics

configuration of a system = list of positions of particles in the system

configuration space = {all possible configurations} =  $Q$  (smooth manifold)

state of a system = list of positions and velocities

(velocity) phase space = {all possible states} =  $TQ$

↑  
called a nonholonomic system

Nonexample: ball rolling on a table

$Q = SO(3) \times \mathbb{R}^2$  but velocity phase space =  $E \subsetneq TQ$  Here  $\mathbb{R}^2$  velocity is determined by  $SO(3)$  velocity

subbundle



# Examples

	Q	TQ
n noncolliding particles	$(\mathbb{R}^3)^n \setminus \text{diagonals}$	$(\mathbb{R}^3)^n \setminus \text{diagonals} \times (\mathbb{R}^3)^n$
Planar pendulum	$S^1$	$TS^1 \cong S^1 \times \mathbb{R}$
Spherical pendulum	$S^2$	$TS^2 \not\cong S^2 \times \mathbb{R}^2$
Rigid body rotating about a fixed point	$SO(3)$	$TSO(3) \cong SO(3) \times \mathbb{R}^3$
rigid body	$SO(3) \times \mathbb{R}^3 = SE(3)$	$TSE(3) \cong SE(3) \times \mathbb{R}^6$

"This is a famous theorem about how one cannot comb a dog" — Yael

## Dynamics

Newton's equation: force = mass · acceleration  
↑ given

2<sup>nd</sup> order ODE on Q  
 ↪ 1<sup>st</sup> order on TQ

i.e. a v.f. on TQ.

e.g. Gravitation:  $m_i \ddot{x}_i = - \sum_{j \neq i} \frac{m_i m_j (x_i - x_j)}{\|x_i - x_j\|^2}$

Lagrangian mechanics: Motion is determined by the Lagrangian  $L: TQ \rightarrow \mathbb{R}$

action of the path:  $A_\gamma = \int_a^b L dt$ ,  $L = L(\gamma(t), \dot{\gamma}(t))$

Hamilton's principle of least action:

The physical path is stationary for the action among all paths in Q with the same endpoints.

Variation of  $\gamma$  w fixed endpoints:  $\gamma_\epsilon: [a,b] \rightarrow Q$ ,  $\epsilon \in \mathbb{R}$ , smooth family  $(\epsilon, t) \mapsto \gamma_\epsilon(t)$  smooth st.  $\gamma_0(t) = \gamma(t)$ ,  $\forall \epsilon$   $\gamma_\epsilon(a) = \gamma(a)$ ,  $\gamma_\epsilon(b) = \gamma(b)$ .

Defn.  $\gamma$  is stationary if  $\forall \gamma_\epsilon \frac{d}{d\epsilon} A_{\gamma_\epsilon} = 0$ .

## Calculus of variations

$\gamma$  is stationary for  $A_\gamma$  iff  $\gamma$  satisfies the Euler Lagrange equations  
global local, even infinitesimal (requires adapted coords)

$L = L(x, v)$ ,  $\frac{d}{dt} \frac{\partial L}{\partial v} = \frac{\partial L}{\partial x}$

$\leftarrow \leftarrow \leftarrow @(\gamma(t), \dot{\gamma}(t))$

Fix  $\gamma: [a, b] \rightarrow Q$

Tentative defn. A subinterval  $I \subset [a, b]$  is short if  $\gamma(I) \subseteq$  domain of a chart

A variation  $\{\gamma_\epsilon\}_\epsilon$  is short if its support  $:= \{t \mid \exists \epsilon \gamma_\epsilon(t) \neq \gamma(t)\} \subset$  short subinterval

**Claim**

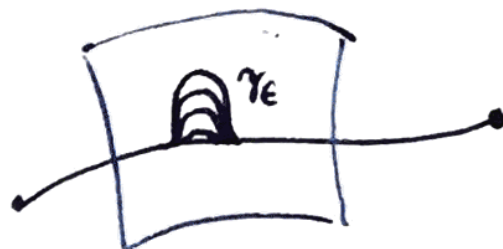
$\gamma$  stationary for  $A_\gamma$  under all variations with fixed endpoints

$\iff \gamma$  is stationary for  $A_\gamma$  under all short variations with fixed endpoints

$\iff \gamma$  satisfies Euler-Lagrange in each adapted coordinate chart.

Proof.  $\frac{d}{d\epsilon} \Big|_{\epsilon=0} \int_a^b \mathcal{L}(x, u) dt$

$x = x(\epsilon, t) = \gamma_\epsilon(t)$   
 $u = u(\epsilon, t) = \dot{\gamma}_\epsilon(t)$



$= \int_a^b \frac{d}{d\epsilon} \Big|_{\epsilon=0} \mathcal{L}(x, u) dt = \int_a^b \left( \sum_j \frac{\partial \mathcal{L}}{\partial x_j} \frac{\partial x_j}{\partial \epsilon} + \frac{\partial \mathcal{L}}{\partial u_j} \frac{\partial u_j}{\partial \epsilon} \Big|_{\epsilon=0} \right) dt$

$\frac{\partial}{\partial \epsilon} \frac{\partial x_j}{\partial t} = \frac{\partial}{\partial t} \frac{\partial x_j}{\partial \epsilon}$

$\leadsto \int_a^b \frac{\partial \mathcal{L}}{\partial u_j} \cdot \left( \frac{d}{dt} \frac{\partial x_j}{\partial \epsilon} \right) dt = \underbrace{\frac{\partial \mathcal{L}}{\partial u_j} \frac{\partial x_j}{\partial \epsilon} \Big|_a^b}_0 - \int_a^b \left( \frac{d}{dt} \frac{\partial \mathcal{L}}{\partial u_j} \right) \frac{\partial x_j}{\partial \epsilon} dt$

integration by parts

So  $\frac{d}{d\epsilon} \Big|_{\epsilon=0} A_{\gamma_\epsilon} = \int_a^b \sum_j \left( \frac{\partial \mathcal{L}}{\partial x_j} - \frac{d}{dt} \frac{\partial \mathcal{L}}{\partial u_j} \right) \cdot \frac{\partial x_j}{\partial \epsilon} dt$

arbitrary functions w fixed endpoints

This is 0 for all variations  $\iff \frac{\partial \mathcal{L}}{\partial x_j} = \frac{d}{dt} \frac{\partial \mathcal{L}}{\partial u_j}$

Legendre transform: Lagrangian formulation  $\rightsquigarrow$  Hamiltonian formalism

Overview: given  $\mathcal{L}(x, u) : TQ \rightarrow \mathbb{R}$ , we produce a map  $\Psi : TQ \rightarrow T^*Q$   
 $(x, u) \mapsto (x, p)$   
 in adapted coordinates  $p = \frac{\partial \mathcal{L}}{\partial u}$ . w/o coordinates  $f := \mathcal{L}|_{T_x Q} : T_x Q \rightarrow \mathbb{R}$   
 $\forall u \in T_x Q$  df| $_u \in T_x^* Q$ , take  $\Psi(x, u) = (x, p)$  where  $p = df|_u$ . if  $\Psi : TQ \xrightarrow{\sim} T^*Q$ ,  
 produce a function  $H : T^*Q \rightarrow \mathbb{R}$ ,  $H = \langle p, u \rangle - \mathcal{L}(x, u)$   
 via  $(x, p) \xrightarrow{\Psi^{-1}} (x, u)$   $\bar{u} = u(x, p)$

**Thm**

$\gamma : [a, b] \rightarrow Q$  satisfies Euler-Lagrange equations for  $\mathcal{L}$  iff  $\Psi_0(\gamma, \dot{\gamma}) : [a, b] \rightarrow T^*Q$  satisfies Hamilton's eqn's for  $H$ .  
 Moreover, every solution of Hamilton's equations has this form.