

Legendre Transform

$\mathcal{L}: TQ \rightarrow \mathbb{R}$ Lagrangian,

$\Psi: TQ \rightarrow T^*Q$
 $(x, v) \mapsto (x, p)$ where $p = \left. \frac{\partial \mathcal{L}}{\partial v} \right|_{(x, v)}$

Assume Ψ is invertible (e.g. true if \mathcal{L} is a fibrewise positive-definite quadratic form).

$H: T^*Q \rightarrow \mathbb{R}$ Hamiltonian

$$H(x, p) = \langle p, v \rangle - \mathcal{L}(x, v) \text{ for } v = \Psi^{-1}(x, p).$$

Thm

A curve $(x(t), p(t))$ in T^*Q satisfies Hamilton's equations for H if and only if
i) The corresponding curve in TQ is a tangent lift (= prolongation) of a curve in Q (necessarily $x(t)$). That is,

$$(x(t), p(t)) = \Psi(x(t), \dot{x}(t))$$

ii) and, $x(t)$ satisfies the Euler-Lagrange equations for \mathcal{L} .

Proof. Let (x, v) be adapted coordinates on TQ and
 (x, p) on T^*Q .

$\omega = \sum_i dx_i \wedge dp_i$, Hamilton's equations: $\dot{x} = \frac{\partial H}{\partial p}$, $\dot{p} = -\frac{\partial H}{\partial x}$

$$H(x, p) = \langle p, v \rangle - \mathcal{L}(x, v), \quad v = \Psi^{-1}(x, p)$$

$$\frac{\partial H}{\partial p} = \frac{\partial}{\partial p} \langle p, v \rangle - \frac{\partial}{\partial p} \mathcal{L}(x, v) = \underbrace{v + \langle p_i \frac{\partial v}{\partial p_i} \rangle}_{\text{Leibniz}} = \underbrace{\left\langle \frac{\partial \mathcal{L}}{\partial v}, \frac{\partial v}{\partial p} \right\rangle}_{\text{chain rule}}$$

$$= v$$

So Hamilton's first equation is $\dot{x} = v$, which is condition (i).

Pf...
$$-\frac{\partial H}{\partial x} = -\frac{\partial}{\partial x} \langle p, v \rangle + \frac{\partial}{\partial x} \mathcal{L}(x, v)$$

$$= -\langle p, \frac{\partial v}{\partial x} \rangle + \frac{\partial \mathcal{L}}{\partial x} + \left\langle \frac{\partial \mathcal{L}}{\partial v}, \frac{\partial v}{\partial x} \right\rangle$$

$$= \frac{\partial \mathcal{L}}{\partial x}$$

So Hamilton's second equation is $\dot{p} = \frac{\partial \mathcal{L}}{\partial x}$

which is condition (ii). ■



Basic Variational Calculus

wrt any atlas
by adapted
coordinates

We proved $\gamma: [a, b] \rightarrow Q$ satisfies the Euler-Lagrange equations $\frac{\partial}{\partial t} \frac{\partial \mathcal{L}}{\partial v} = \frac{\partial \mathcal{L}}{\partial x}$ iff γ is stationary for

$$A_\gamma = \int_a^b \mathcal{L}(\gamma, \dot{\gamma}) dt$$

with respect to "short" variations with fixed endpoints.

We claimed: $\gamma: [a, b] \rightarrow Q$ is stationary for A_γ is stationary wrt short variations w fixed endpoints $\iff \gamma$ is stationary wrt all variations w fixed endpoints.

Proof. Let $\gamma_\epsilon(t)$ be an arbitrary variation of $\gamma(t)$ with fixed endpoints

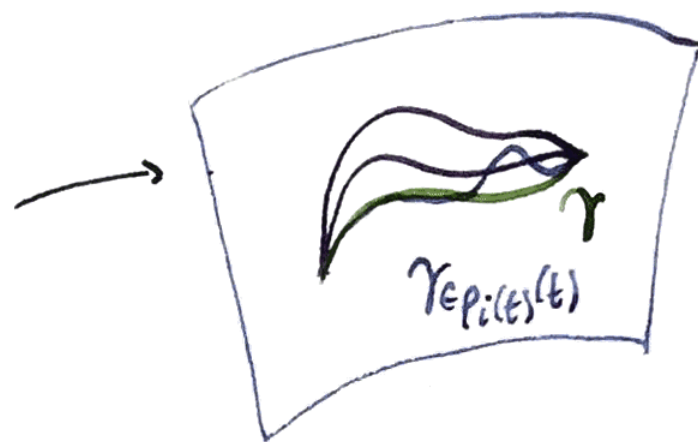
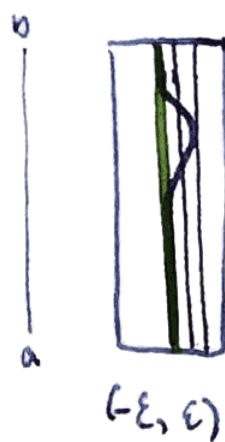
$$0 \stackrel{\text{WTS}}{\underset{???}{\frac{d}{d\epsilon} \Big|_{\epsilon=0}}} A_{\gamma_\epsilon} = \int_a^b \frac{d}{d\epsilon} \Big|_{\epsilon=0} \mathcal{L}(\gamma_\epsilon(t), \dot{\gamma}_\epsilon(t)) dt$$

Let $\rho_i: [a, b] \rightarrow \mathbb{R}_{\geq 0}$ be a partition of unity (so $\sum_i \rho_i = 1$) with "small" support (i.e. $\forall i, \{t : \rho_i(t) \neq 0\} =: I$ satisfies $\gamma(I) \subset \text{domain of a chart of } Q$).

small deformation

Proof... Then $\gamma_\epsilon^{(i)}(t) := \gamma_{\rho_i(\epsilon)}(t)$. We claim:...

$$\frac{d}{d\epsilon} \Big|_{\epsilon=0} A_{\gamma_\epsilon} = \sum_i \frac{d}{d\epsilon} \Big|_{\epsilon=0} A_{\gamma_\epsilon^{(i)}}$$



$$\frac{d}{d\epsilon} \Big|_{\epsilon=0} A_{\gamma_\epsilon} = \int_a^b \frac{d}{d\epsilon} \Big|_{\epsilon=0} \mathcal{L}(\gamma_\epsilon(t), \dot{\gamma}_\epsilon(t)) dt$$

$$= \int_a^b \left(\begin{array}{l} \text{The derivative of } \mathcal{L} \\ \text{at the point } (\gamma(t), \dot{\gamma}(t)) \\ \text{in the direction } u(t) \end{array} \right) dt \quad \text{where } u(t) = \frac{d}{d\epsilon} \Big|_{\epsilon=0} (\gamma_\epsilon(t), \dot{\gamma}_\epsilon(t))$$

$T_{(\gamma(t), \dot{\gamma}(t))} TQ$

contrast this with $\frac{d}{dt} (\gamma(t), \dot{\gamma}(t)) \in T_{(\gamma(t), \dot{\gamma}(t))} TQ$
 $\frac{d}{d\epsilon} \Big|_{\epsilon=0} \gamma_\epsilon(t)$

$$\sum_i \frac{d}{d\epsilon} \Big|_{\epsilon=0} A_{\gamma_\epsilon^{(i)}} = \int_a^b \left(\begin{array}{l} \text{derivative of } \mathcal{L} \text{ at} \\ (\gamma(t), \dot{\gamma}(t)) \text{ in the} \\ \text{direction } u^{(i)}(t) \end{array} \right) dt$$

$$\text{where } u^{(i)}(t) = \frac{d}{d\epsilon} \Big|_{\epsilon=0} (\gamma_\epsilon^{(i)}(t), \dot{\gamma}_\epsilon^{(i)}(t))$$

Claim

$$u(t) = \sum u^{(i)}(t) \quad \forall t \quad \text{Proof: A calculation..}$$

WARNING: $u^{(i)}(t) = \rho_i(t)u(t) + \underbrace{(\text{contribution involving } \rho_i'(t))}_{\text{cancel out in the sum.}}$