

* New problem set : 7.1 & 9.1 *

Hamiltonian dynamics

↳ Consider (M, ω) a symplectic manifold. In physics, this gives a model for phase space ('half' the coordinates are position, 'half' are momenta).

↳ There is also the hamiltonian $H: M \rightarrow \mathbb{R}$ smooth, which tells us the 'energy' of the system in that state.

$$\hookrightarrow dH \in \Omega^1(M)$$

Recall: $\omega^*: TM \rightarrow T^*M$ $\Rightarrow \omega^*: \{\text{v.fields}\} \xrightarrow{\sim} \{1\text{-forms}\}$
 $X \mapsto \omega(X, -) =: \sharp_X \omega$

Fact

$\exists! X_H$ v.field on M such that

$$\sharp_{X_H} \omega = dH \quad (\text{Hamilton's Equation})$$

In canonical (symplectic) coordinates:

$$\omega = \sum_i dq_i \wedge dp_i \quad , \quad dH = \sum_i \frac{\partial H}{\partial q_i} dq_i + \frac{\partial H}{\partial p_i} dp_i$$

$$\Rightarrow X_H = \sum_i \frac{\partial H}{\partial p_i} \frac{\partial}{\partial q_i} - \frac{\partial H}{\partial q_i} \frac{\partial}{\partial p_i}$$

↳ The symplectic form ω gives us a formulation of the equations of motion coordinate-free

Thus, equations of motion should give flows along X_H :

Integral curves of X_H :

$$\left\{ \begin{array}{l} \gamma: I \rightarrow M \\ t \mapsto (q(t), p(t)) \end{array} \right.$$

$$\text{such that } \forall t \quad \dot{\gamma}(t) = X_H|_{\gamma(t)}$$

↳ In many cases in classical mechanics, you begin with a configuration space of particles, and then M becomes the (co)tangent bundle of this phase space (more on this later).

► In coordinates,

$$\dot{\gamma}(t) = (\dot{q}(t), \dot{p}(t)) = \sum_i \dot{q} \frac{\partial}{\partial q_i} + \dot{p} \frac{\partial}{\partial p_i}$$

Hamilton's equation: $\forall i$

$$\frac{dq_i}{dt} = \frac{\partial H}{\partial p_i}, \quad \frac{dp_i}{dt} = - \frac{\partial H}{\partial q_i}$$

Defn. X_H is the symplectic gradient of H , or the hamiltonian v.field of H

E.g. In $\mathbb{R}_{q_1, \dots, p_n}^{2n}$, compare with the gradient of H w.r.t.
the Euclidean metric:

$$\begin{aligned}\nabla H = \text{grad } H &= \left(\frac{\partial H}{\partial q_1}, \frac{\partial H}{\partial p_1}, \dots, \frac{\partial H}{\partial q_n}, \frac{\partial H}{\partial p_n} \right) \\ &= \sum_i \frac{\partial H}{\partial q_i} \frac{\partial}{\partial q_i} + \frac{\partial H}{\partial p_i} \frac{\partial}{\partial p_i}\end{aligned}$$

Defn. The gradient flow for H :

$$\dot{q}_i = \frac{\partial H}{\partial q_i}, \quad \dot{p}_i = \frac{\partial H}{\partial p_i}$$

Note: $X_H \perp \nabla H$

We know $dH = \sum_i \frac{\partial H}{\partial q_i} dq_i + \frac{\partial H}{\partial p_i} dp_i$, so for a v.f. X ,

$$dH(X) = \langle \text{grad } H, X \rangle$$

standard inner
product on \mathbb{R}^{2n}

Compare this to hamilton's eqn: $dH(X) = \omega(X_H, X)$

On any Riemannian manifold (M, g) , $H \in C^\infty(M)$

\Rightarrow $\text{grad } H$ is the v.f. defined by $dH = g(\text{grad } H, -)$

Further, if (M, ω, g, J) is almost Kähler, then
for $H \in C^\infty(M)$,

$$dH = \sharp_{\nabla H} g = \sharp_{\nabla H} \omega \circ J = \cancel{\omega \circ J} \sharp_{-\nabla H} \omega$$

$$\Rightarrow X_H = -J \cdot \nabla H$$

Conservation of energy:

H is constant along the trajectories of X_H

Proof. Take $\gamma(t) : I \rightarrow M$, $\dot{\gamma}(t) = X_H|_{\gamma(t)} \quad \forall t$

$$\frac{d}{dt} H(\gamma(t)) = dH(\dot{\gamma}(t)) \stackrel{\text{Hamilton's}}{=} \omega(X_H, \dot{\gamma}(t)) = 0$$

equation ↑ same! ↑

Let $\psi_t : M \rightarrow M$, $t \in \mathbb{R}$ be the flow generated by X_H .

$$\hookrightarrow \psi_0 = \text{Id}_M$$

$$\hookrightarrow \frac{d}{dt} \psi_t(m) = X_H|_{\psi_t(m)}$$

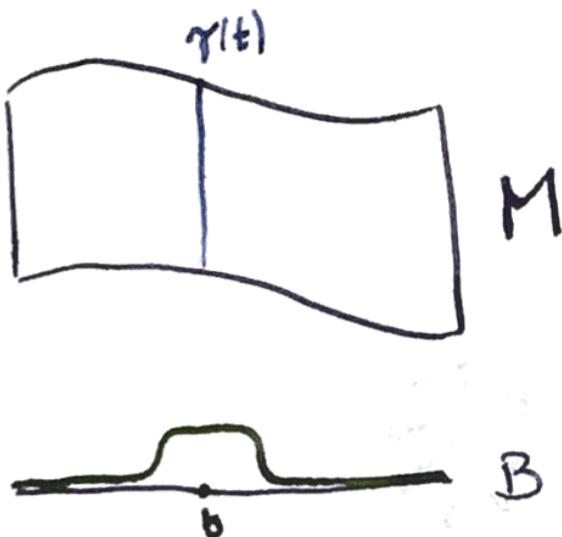
- This is defined on a flow domain $D \subseteq \mathbb{R} \times M$ such that $\forall m \in M \quad \{t \mid (t, m) \in D\}$ is an open interval about 0
- If $\text{supp } X_H$ is compact then $D = \mathbb{R} \times M$.
- Assume $\exists \pi : M \rightarrow \mathbb{B}$ smooth such that

$$\underbrace{d\pi(X_H)}_{{\frac{d}{dt}\pi(\gamma(t))}} = 0 \Rightarrow \pi \text{ is constant along trajectories of } X_H$$

so flows stay within level sets of π .

Assume π is proper, or more generally that the restriction $\pi|_{\text{supp } X_H} : \text{supp } X_H \rightarrow B$ is proper. Then $D = \mathbb{R} \times M$.

Proof Idea: Consider $(\pi^* p) \circ X_H$ where $p : B \rightarrow \mathbb{R}$ is compactly supported and $\equiv 1$ near $b \in B$. ($b = \pi(\gamma(0))$, say).



In particular, if $H \in C^\infty(M)$, is proper, then the hamiltonian flow $\psi_t : M \rightarrow M$ is defined $\forall t, m$.

Claim

The hamiltonian flow is symplectic,
i.e. $\forall t \quad \psi_t^* \omega = \omega$.

Recall: \forall diff. forms α , $\frac{d}{dt} \psi_t^* \alpha = \psi_t^* \mathcal{L}_{X_H} \alpha$

$\psi_0 = \text{Id}_M \Rightarrow \psi_t^* \omega = \omega$ for $t=0$.

$$\frac{d}{dt} \psi_t^* \omega = \psi_t^* (\mathcal{L}_{X_H} \omega)$$

$$\mathcal{L}_{X_H} \omega \stackrel{\substack{\text{Cartan's} \\ \text{magic} \\ \text{formula}}}{=} \underbrace{d \mathcal{L}_{X_H} \omega}_{dH} + \mathcal{L}_{X_H} \underbrace{d\omega}_0 = 0$$

Corollary

The Hamiltonian flow is measure-preserving.
Liouville-measure

Proof. Let $n = \frac{1}{2} \dim M$. $\psi_t^* \frac{\omega^n}{n!} = \frac{(\psi_t^* \omega)^n}{n!} = \frac{\omega^n}{n!}$

Resulting qualitative properties of $\Psi_t : M \rightarrow M$

↳ Energy conservation: Ψ_t is not ergodic on M

(i.e. \forall measurable invariant sets A , either A or $M \setminus A$ has measure 0).

But, the restriction of a flow to a level set $H^{-1}(c), c \in \mathbb{R}$ can be ergodic.

↳ volume-preserving: no "sinks" or "sources"



Note: $X_{H_1} = X_{H_2} \Leftrightarrow dH_1 = dH_2 \Leftrightarrow H_2 = H_1 + \text{constant}$.

$H \mapsto$ the flow of X_H gives $C^\infty(\mathbb{R})^e$

$$\frac{C^\infty(M)}{\mathbb{R}} \longleftrightarrow \begin{array}{l} \text{1-parameter} \\ \text{groups of} \\ \text{symplectomorphisms} \end{array}$$

constant functions

so long as M is compact. If M is not compact,

$$C_c^\infty(M) \hookrightarrow \begin{array}{l} \text{1-parameter} \\ \text{subgroups of} \\ \text{symplectomorphisms} \end{array}$$

thus, $\text{Symp}(M, \omega) := \{ \text{symplectomorphisms } M \rightarrow M \}$

is **HUGE!**

Lemma

Let (M, ω) be a connected symplectic manifold.

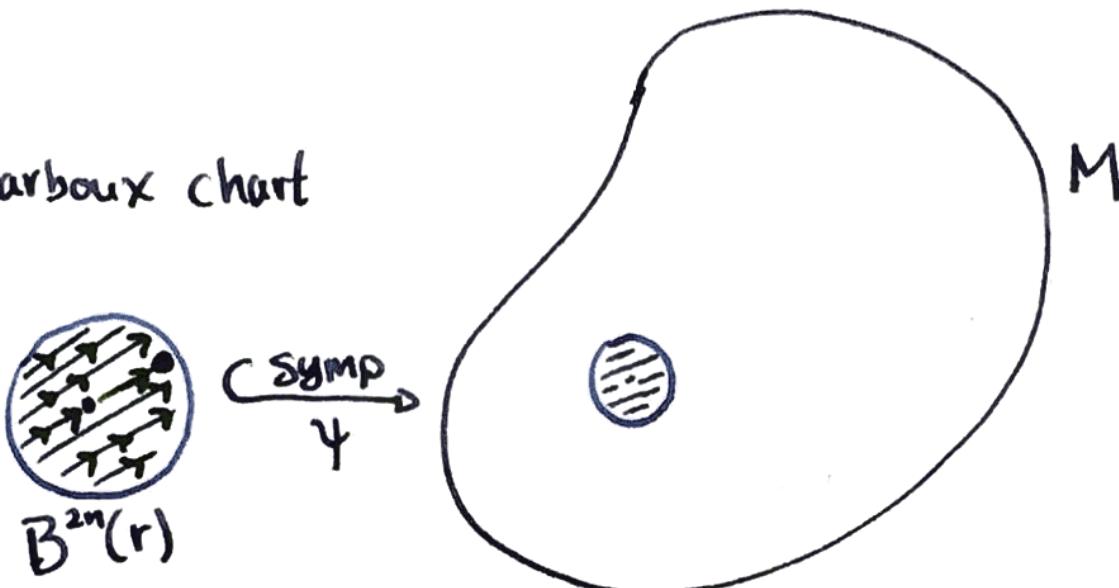
Then $\text{Symp}(M, \omega) \curvearrowright M$ transitively.

Proof. Define $p \sim q \Leftrightarrow \exists$ symplecto $\psi: M \rightarrow M$ s.t. $\psi(p) = q$.

It is enough to show that equivalence classes are open.

It's enough to show: in each Darboux chart, \exists nbhd of 0 s.t. for each point in this neighbourhood, it is equivalent to 0.

Fix a Darboux chart



Take a point $y = (\hat{q}_1, \hat{p}_1, \dots, \hat{q}_n, \hat{p}_n) \in B^{2n}(r)$

Then $y = \psi_1(0)$, where $\psi_t: \mathbb{R}^{2n} \rightarrow \mathbb{R}^{2n}$ is $x \mapsto x + ty$.

It's generated by $\sum \hat{q}_i \frac{\partial}{\partial \hat{q}_i} + \hat{p}_i \frac{\partial}{\partial \hat{p}_i} = X_H$. For

$$H: \mathbb{R}^{2n} \rightarrow \mathbb{R}$$

$$(q_1, \dots, p_n) \mapsto \sum_i -b_i q_i + a_i p_i$$

Let $\rho: \mathbb{R}^{2n} \rightarrow \mathbb{R}$ be smooth, $\text{supp } \rho \subseteq B^{2n}(r)$ s.t.

$$\rho(ta_1, tb_1, \dots, ta_n, tb_n) = 1 \quad \forall t \in [0, 1].$$

Then $\begin{cases} \rho \cdot H \circ \psi^{-1} \text{ on the Darboux chart } \psi \\ 0 \quad \text{outside} \end{cases}$ is a smooth function

on M whose time 1 flow takes $\psi(0)$ to $\psi(y)$.

E.g. $M = S^2$, cylindrical coordinates θ, z
 $\theta \mod 2\pi$

$$\omega = d\theta \wedge dz$$

$H(\theta, z) = z$ height function

$dH = dz, \Rightarrow X_H = \frac{\partial}{\partial \theta} \Rightarrow$ The Hamiltonian flow is

rotations (defined on all of M)

This has the interpretation of momentum rather than energy.

