

PHY 711 Classical Mechanics and Mathematical Methods

9-9:50 AM MWF Olin 107

Plan for Lecture 11:

Continue reading Chapter 3 & 6

1. Constructing the Hamiltonian
2. Hamilton's canonical equation
3. Examples

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Course schedule

(Preliminary schedule -- subject to frequent adjustment.)

	Date	F&W	Reading	Topic	Assignment	Due
1	Mon, 8/28/2017	Chap. 1		Introduction	#1	9/6/2017
2	Wed, 8/30/2017	Chap. 1		Scattering theory	#2	9/6/2017
3	Fri, 9/01/2017	Chap. 1		Scattering theory		
4	Mon, 9/04/2017	Chap. 1		Scattering theory	#3	9/6/2017
5	Wed, 9/06/2017	Chap. 2		Physics in a non-inertial reference frame	#4	9/8/2017
6	Fri, 9/08/2017	Chap. 3		Calculus of variations	#5	9/11/2017
7	Mon, 9/11/2017	Chap. 3		Calculus of variations	#6	9/13/2017
8	Wed, 9/13/2017	Chap. 3		Lagrangian Mechanics	#7	9/15/2017
9	Fri, 9/15/2017	Chap. 3 and 6		Lagrangian mechanics and constraints	#8	9/20/2017
10	Mon, 9/18/2017	Chap. 3 and 6		Constants of the motion		
11	Wed, 9/20/2017	Chap. 3 and 6		Hamiltonian formalism	#9	9/27/2017
12	Fri, 9/22/2017					
13	Mon, 9/25/2017					
14	Wed, 9/27/2017					
15	Fri, 9/29/2017					
	Mon, 10/02/2017			Take-home exam -- No class		
	Wed, 10/04/2017			Take-home exam -- No class		

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Events

Colloquium: Sep. 20, 2017 at 4 PM

WFU Physics Colloquium TITLE: Guided Design of Materials: from the sublime (core-shell nanoparticles) to the ridiculous (High-Entropy Alloys) SPEAKER: Professor Duane D. Johnson F. Wendell Miller Professor, Materials Science & ...

Colloquium: Sep. 27, 2017 at 4 PM

WFU Physics Colloquium TITLE: "Photons, electrons, and phonons: QLED, OPET, and OPV" SPEAKER: Professor Laurie E. Michel Department of Physics and Astronomy, University of North Carolina at Chapel Hill, Chapel ...

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WFU Physics Colloquium

TITLE: Guided Design of Materials: from the sublime (core-shell nanoparticles) to the ridiculous (High-Entropy Alloys*)

SPEAKER: Professor Duane D. Johnson
F. Wendell Miller Professor,
Materials Science & Engineering, Iowa State
University
Chief Scientist, Ames Laboratory/U.S. DOE,
Ames, Iowa

TIME: Wed, Sep. 20, 2017 at 4:00 PM

PLACE: George P. Williams, Jr. Lecture Hall, (Olin
101)

ABSTRACT

Since the Iron Age, complex alloying effects have yielded desirable and unusual behaviors whose origins were difficult to unravel. Here we address intriguing behavior from alloying that occur in metallic nanoparticles to bulk complex solid solutions.

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Lagrangian picture

For independent generalized coordinates $q_\sigma(t)$:

$$L = L(\{q_\sigma(t)\}, \{\dot{q}_\sigma(t)\}, t)$$

$$\frac{d}{dt} \frac{\partial L}{\partial \dot{q}_\sigma} - \frac{\partial L}{\partial q_\sigma} = 0$$

$\Rightarrow$ Second order differential equations for $q_\sigma(t)$

Switching variables – Legendre transformation

Define: $H = H(\{q_\sigma(t)\}, \{p_\sigma(t)\}, t)$

$$H = \sum_\sigma \dot{q}_\sigma p_\sigma - L \quad \text{where } p_\sigma = \frac{\partial L}{\partial \dot{q}_\sigma}$$

$$dH = \sum_\sigma \left(\dot{q}_\sigma dp_\sigma + p_\sigma d\dot{q}_\sigma - \frac{\partial L}{\partial q_\sigma} dq_\sigma - \frac{\partial L}{\partial \dot{q}_\sigma} d\dot{q}_\sigma \right) - \frac{\partial L}{\partial t} dt$$

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Hamiltonian picture – continued

$$H = H(\{q_\sigma(t)\}, \{p_\sigma(t)\}, t)$$

$$H = \sum_\sigma \dot{q}_\sigma p_\sigma - L \quad \text{where } p_\sigma = \frac{\partial L}{\partial \dot{q}_\sigma}$$

$$dH = \sum_\sigma \left(\dot{q}_\sigma dp_\sigma + p_\sigma d\dot{q}_\sigma - \frac{\partial L}{\partial q_\sigma} dq_\sigma - \frac{\partial L}{\partial \dot{q}_\sigma} d\dot{q}_\sigma \right) - \frac{\partial L}{\partial t} dt$$

$$= \sum_\sigma \left(\frac{\partial H}{\partial q_\sigma} dq_\sigma + \frac{\partial H}{\partial p_\sigma} dp_\sigma \right) + \frac{\partial H}{\partial t} dt$$

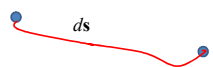
$$\Rightarrow \dot{q}_\sigma = \frac{\partial H}{\partial p_\sigma} \quad \frac{\partial L}{\partial q_\sigma} = \frac{d}{dt} \frac{\partial L}{\partial \dot{q}_\sigma} \equiv \dot{p}_\sigma = -\frac{\partial H}{\partial q_\sigma} \quad \frac{\partial L}{\partial t} = -\frac{\partial H}{\partial t}$$

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Direct application of Hamiltonian's principle using the Hamiltonian function --



Generalized coordinates :
 $q_\sigma(\{x_i\})$

Define -- Lagrangian: $L \equiv T - U$

$$L = L(\{q_\sigma\}, \{\dot{q}_\sigma\}, t)$$

$$\Rightarrow \text{Minimization integral: } S = \int_{t_i}^{t_f} L(\{q_\sigma\}, \{\dot{q}_\sigma\}, t) dt$$

Expressed in terms of Hamiltonian:

$$H = H(\{q_\sigma(t)\}, \{p_\sigma(t)\}, t)$$

$$H = \sum_\sigma \dot{q}_\sigma p_\sigma - L \quad \Rightarrow L = \sum_\sigma \dot{q}_\sigma p_\sigma - H(\{q_\sigma(t)\}, \{p_\sigma(t)\}, t)$$

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Hamilton's principle continued:

Minimization integral:

$$S = \int_{t_i}^{t_f} \left(\sum_\sigma \dot{q}_\sigma p_\sigma - H(\{q_\sigma(t)\}, \{p_\sigma(t)\}, t) \right) dt$$

$$\delta S = \int_{t_i}^{t_f} \left(\sum_\sigma \left(\dot{q}_\sigma \delta p_\sigma + \dot{p}_\sigma \delta q_\sigma - \frac{\partial H}{\partial q_\sigma} \delta q_\sigma - \frac{\partial H}{\partial p_\sigma} \delta p_\sigma \right) \right) dt = 0$$

$$\Rightarrow \dot{q}_\sigma = \frac{\partial H}{\partial p_\sigma}$$

Canonical equations

$$\Rightarrow \dot{p}_\sigma = -\frac{\partial H}{\partial q_\sigma}$$

Detail:

$$\int_{t_i}^{t_f} \left(\sum_\sigma \delta \dot{q}_\sigma p_\sigma \right) dt = \int_{t_i}^{t_f} \left(\sum_\sigma \left(\frac{d(\delta q_\sigma p_\sigma)}{dt} - \delta q_\sigma \dot{p}_\sigma \right) \right) dt = \sum_\sigma \delta q_\sigma p_\sigma \Big|_{t_i}^{t_f} - \int_{t_i}^{t_f} \left(\sum_\sigma \delta q_\sigma \dot{p}_\sigma \right) dt$$

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Constants of the motion in Hamiltonian formalism

$$H = H(\{q_\sigma(t)\}, \{p_\sigma(t)\}, t)$$

$$\frac{dq_\sigma}{dt} = \frac{\partial H}{\partial p_\sigma} \Rightarrow \text{constant } q_\sigma \text{ if } \frac{\partial H}{\partial p_\sigma} = 0$$

$$\frac{dp_\sigma}{dt} = -\frac{\partial H}{\partial q_\sigma} \Rightarrow \text{constant } p_\sigma \text{ if } \frac{\partial H}{\partial q_\sigma} = 0$$

$$\frac{dH}{dt} = \sum_\sigma \left(\frac{\partial H}{\partial q_\sigma} \dot{q}_\sigma + \frac{\partial H}{\partial p_\sigma} \dot{p}_\sigma \right) + \frac{\partial H}{\partial t}$$

$$\Rightarrow \text{constant } H \text{ if } \frac{\partial H}{\partial t} = 0$$

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Recipe for constructing the Hamiltonian and analyzing the equations of motion

1. Construct Lagrangian function : $L = L(\{q_\sigma(t)\}, \{\dot{q}_\sigma(t)\}, t)$

2. Compute generalized momenta : $p_\sigma \equiv \frac{\partial L}{\partial \dot{q}_\sigma}$

3. Construct Hamiltonian expression : $H = \sum_\sigma \dot{q}_\sigma p_\sigma - L$

4. Form Hamiltonian function : $H = H(\{q_\sigma(t)\}, \{p_\sigma(t)\}, t)$

5. Analyze canonical equations of motion :

$$\frac{dq_\sigma}{dt} = \frac{\partial H}{\partial p_\sigma} \quad \frac{dp_\sigma}{dt} = -\frac{\partial H}{\partial q_\sigma}$$

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Example 1: one - dimensional potential :

$$L = \frac{1}{2} m (\dot{x}^2 + \dot{y}^2 + \dot{z}^2) - V(z)$$

$$p_x = m\dot{x} \quad p_y = m\dot{y} \quad p_z = m\dot{z}$$

$$H = m\dot{x}^2 + m\dot{y}^2 + m\dot{z}^2 - \left(\frac{1}{2} m (\dot{x}^2 + \dot{y}^2 + \dot{z}^2) - V(z)\right)$$

$$H = \frac{p_x^2}{2m} + \frac{p_y^2}{2m} + \frac{p_z^2}{2m} + V(z)$$

Constants : p_x, p_y, H

Equations of motion : $\frac{dz}{dt} = \frac{\partial H}{\partial p_z} = \frac{p_z}{m} \quad \frac{dp_z}{dt} = -\frac{dV}{dz}$

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Example 2: Motion in a central potential

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

$$p_r = m\dot{r} \quad p_\phi = mr^2 \dot{\phi}$$

$$H = m\dot{r}^2 + mr^2 \dot{\phi}^2 - \left(\frac{1}{2} m (\dot{r}^2 + r^2 \dot{\phi}^2) - V(r)\right)$$

$$= \frac{1}{2} m (\dot{r}^2 + r^2 \dot{\phi}^2) + V(r)$$

$$H = \frac{p_r^2}{2m} + \frac{p_\phi^2}{2mr^2} + V(r)$$

Constants : p_ϕ, H

Equations of motion :

$$\frac{dr}{dt} = \frac{p_r}{m} \quad \frac{dp_r}{dt} = -\frac{\partial H}{\partial r} = -\frac{p_\phi^2}{mr^3} - \frac{\partial V}{\partial r}$$

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Other examples

Lagrangian for symmetric top with Euler angles α, β, γ :

$$L = L(\alpha, \beta, \gamma, \dot{\alpha}, \dot{\beta}, \dot{\gamma}) = \frac{1}{2} I_1 (\dot{\alpha}^2 \sin^2 \beta + \dot{\beta}^2) + \frac{1}{2} I_3 (\dot{\alpha} \cos \beta + \dot{\gamma})^2 - Mgh \cos \beta$$

$$p_\alpha = I_1 \dot{\alpha} \sin^2 \beta + I_3 (\dot{\alpha} \cos \beta + \dot{\gamma}) \cos \beta$$

$$p_\beta = I_1 \dot{\beta}$$

$$p_\gamma = I_3 (\dot{\alpha} \cos \beta + \dot{\gamma})$$

$$H = \frac{1}{2} I_1 (\dot{\alpha}^2 \sin^2 \beta + \dot{\beta}^2) + \frac{1}{2} I_3 (\dot{\alpha} \cos \beta + \dot{\gamma})^2 + Mgh \cos \beta$$

$$H = \frac{(p_\alpha - p_\gamma \cos \beta)^2}{2I_1 \sin^2 \beta} + \frac{p_\beta^2}{2I_1} + \frac{p_\gamma^2}{2I_3} + Mgh \cos \beta$$

$$\text{Constants : } p_\alpha, p_\gamma, H$$

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Other examples

$$L = \frac{1}{2} m (\dot{x}^2 + \dot{y}^2 + \dot{z}^2) + \frac{q}{2c} B_0 (-\dot{x}y + \dot{y}x)$$

$$p_x = m\dot{x} - \frac{q}{2c} B_0 y$$

$$p_y = m\dot{y} + \frac{q}{2c} B_0 x$$

$$p_z = m\dot{z}$$

$$H = \frac{1}{2} m (\dot{x}^2 + \dot{y}^2 + \dot{z}^2)$$

$$H = \frac{\left(p_x + \frac{q}{2c} B_0 y\right)^2}{2m} + \frac{\left(p_y - \frac{q}{2c} B_0 x\right)^2}{2m} + \frac{p_z^2}{2m}$$

$$\text{Constants : } p_z, H$$

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Canonical equations of motion for constant magnetic field:

$$H = \frac{\left(p_x + \frac{q}{2c} B_0 y\right)^2}{2m} + \frac{\left(p_y - \frac{q}{2c} B_0 x\right)^2}{2m} + \frac{p_z^2}{2m}$$

$$\text{Constants : } p_z, H$$

$$\frac{dx}{dt} = \frac{p_x + \frac{q}{2c} B_0 y}{m} \quad \frac{dy}{dt} = \frac{p_y - \frac{q}{2c} B_0 x}{m}$$

$$\frac{dp_x}{dt} = -\frac{\partial H}{\partial x} = \frac{qB_0}{2mc} \left(p_y - \frac{q}{2c} B_0 x\right)$$

$$\frac{dp_y}{dt} = -\frac{\partial H}{\partial y} = -\frac{qB_0}{2mc} \left(p_x + \frac{q}{2c} B_0 y\right)$$

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Canonical equations of motion for constant magnetic field
-- continued:

$$\begin{aligned}\frac{dx}{dt} &= \frac{p_x + \frac{q}{2c} B_0 y}{m} & \frac{dy}{dt} &= \frac{p_y - \frac{q}{2c} B_0 x}{m} \\ \frac{dp_x}{dt} &= \frac{qB_0}{2mc} \left(p_y - \frac{q}{2c} B_0 x \right) = \frac{qB_0}{2c} \frac{dy}{dt} \\ \frac{dp_y}{dt} &= -\frac{qB_0}{2mc} \left(p_x + \frac{q}{2c} B_0 y \right) = -\frac{qB_0}{2c} \frac{dx}{dt} \\ \frac{d^2 x}{dt^2} &= \frac{\dot{p}_x}{m} + \frac{q}{2mc} B_0 \dot{y} = \frac{qB_0}{mc} \frac{dy}{dt} \\ \frac{d^2 y}{dt^2} &= \frac{\dot{p}_y}{m} - \frac{q}{2mc} B_0 \dot{x} = -\frac{qB_0}{mc} \frac{dx}{dt}\end{aligned}$$

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General treatment of particle of mass m and charge q moving
in 3 dimensions in an potential $U(\mathbf{r})$ as well as electromagnetic
scalar and vector potentials $\Phi(\mathbf{r}, t)$ and $\mathbf{A}(\mathbf{r}, t)$:

Lagrangian:
$$L(\mathbf{r}, \dot{\mathbf{r}}, t) = \frac{1}{2} m \dot{\mathbf{r}}^2 - U(\mathbf{r}) - q\Phi(\mathbf{r}, t) + \frac{q}{c} \dot{\mathbf{r}} \cdot \mathbf{A}(\mathbf{r}, t)$$

Hamiltonian:
$$\mathbf{p} = \frac{\partial L}{\partial \dot{\mathbf{r}}} = m\dot{\mathbf{r}} + \frac{q}{c} \mathbf{A}(\mathbf{r}, t)$$

$$H(\mathbf{r}, \mathbf{p}, t) = \mathbf{p} \cdot \dot{\mathbf{r}} - L(\mathbf{r}, \dot{\mathbf{r}}, t)$$

$$= \frac{1}{2m} \left(\mathbf{p} - \frac{q}{c} \mathbf{A}(\mathbf{r}, t) \right)^2 + U(\mathbf{r}) + q\Phi(\mathbf{r}, t)$$

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Poisson brackets:

Recall:

$$H = H(\{q_\sigma(t)\}, \{p_\sigma(t)\}, t)$$

$$\frac{dq_\sigma}{dt} = \frac{\partial H}{\partial p_\sigma} \Rightarrow \text{constant } q_\sigma \text{ if } \frac{\partial H}{\partial p_\sigma} = 0$$

$$\frac{dp_\sigma}{dt} = -\frac{\partial H}{\partial q_\sigma} \Rightarrow \text{constant } p_\sigma \text{ if } \frac{\partial H}{\partial q_\sigma} = 0$$

$$\frac{dH}{dt} = \sum_\sigma \left(\frac{\partial H}{\partial q_\sigma} \dot{q}_\sigma + \frac{\partial H}{\partial p_\sigma} \dot{p}_\sigma \right) + \frac{\partial H}{\partial t}$$

Similarly for an arbitrary function: $F = F(\{q_\sigma(t)\}, \{p_\sigma(t)\}, t)$

$$\frac{dF}{dt} = \sum_\sigma \left(\frac{\partial F}{\partial q_\sigma} \dot{q}_\sigma + \frac{\partial F}{\partial p_\sigma} \dot{p}_\sigma \right) + \frac{\partial F}{\partial t} = \sum_\sigma \left(\frac{\partial F}{\partial q_\sigma} \frac{\partial H}{\partial p_\sigma} - \frac{\partial F}{\partial p_\sigma} \frac{\partial H}{\partial q_\sigma} \right) + \frac{\partial F}{\partial t}$$

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Poisson brackets -- continued:

For an arbitrary function : $F = F(\{q_\sigma(t)\}, \{p_\sigma(t)\}, t)$

$$\frac{dF}{dt} = \sum_\sigma \left(\frac{\partial F}{\partial q_\sigma} \dot{q}_\sigma + \frac{\partial F}{\partial p_\sigma} \dot{p}_\sigma \right) + \frac{\partial F}{\partial t} = \sum_\sigma \left(\frac{\partial F}{\partial q_\sigma} \frac{\partial H}{\partial p_\sigma} - \frac{\partial F}{\partial p_\sigma} \frac{\partial H}{\partial q_\sigma} \right) + \frac{\partial F}{\partial t}$$

Define :

$$[F, G]_{PB} \equiv \sum_\sigma \left(\frac{\partial F}{\partial q_\sigma} \frac{\partial G}{\partial p_\sigma} - \frac{\partial F}{\partial p_\sigma} \frac{\partial G}{\partial q_\sigma} \right) = -[G, F]_{PB}$$

$$\text{So that : } \frac{dF}{dt} = [F, H]_{PB} + \frac{\partial F}{\partial t}$$

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Poisson brackets -- continued:

$$[F, G]_{PB} \equiv \sum_\sigma \left(\frac{\partial F}{\partial q_\sigma} \frac{\partial G}{\partial p_\sigma} - \frac{\partial F}{\partial p_\sigma} \frac{\partial G}{\partial q_\sigma} \right) = -[G, F]_{PB}$$

Examples :

$$[x, x]_{PB} = 0 \quad [x, p_x]_{PB} = 1 \quad [x, p_y]_{PB} = 0$$

$$[L_x, L_y]_{PB} = L_z$$

Liouville theorem

Let $D \equiv$ density of particles in phase space :

$$\frac{dD}{dt} = [D, H]_{PB} + \frac{\partial D}{\partial t} = 0$$

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Phase space

Phase space is defined at the set of all coordinates and momenta of a system :

$$(\{q_\sigma(t)\}, \{p_\sigma(t)\})$$

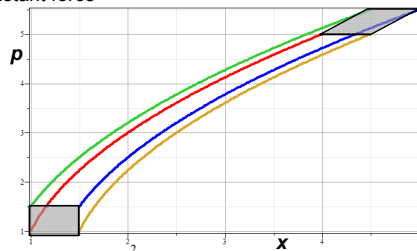
For a d dimensional system with N particles,
the phase space corresponds to $2dN$ degrees of freedom.

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Phase space diagram for one-dimensional motion due to constant force



$$H(x, p) = \frac{p^2}{2m} - F_0 x \quad \dot{p} = F_0 \quad \dot{x} = \frac{p}{m}$$

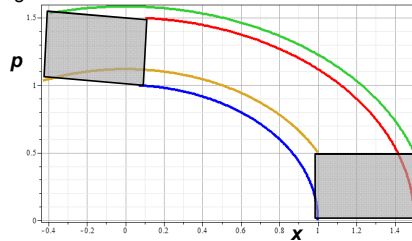
$$p_i(t) = p_{0i} + F_0 t \quad x_i(t) = x_{0i} + \frac{p_{0i}}{m} t + \frac{1}{2} F_0 t^2$$

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Phase space diagram for one-dimensional motion due to spring force



$$H(x, p) = \frac{p^2}{2m} + \frac{1}{2} m \omega^2 x^2 \quad \dot{p} = -m \omega^2 x \quad \dot{x} = \frac{p}{m}$$

$$p_i(t) = p_{0i} \cos(\omega t + \theta_{0i}) \quad x_i(t) = \frac{p_{0i}}{m \omega} \sin(\omega t + \theta_{0i})$$

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Liouville's Theorem (1838)

The density of representative points in phase space corresponding to the motion of a system of particles remains constant during the motion.

Denote the density of particles in phase space: $D = D(\{q_\sigma(t)\}, \{p_\sigma(t)\}, t)$

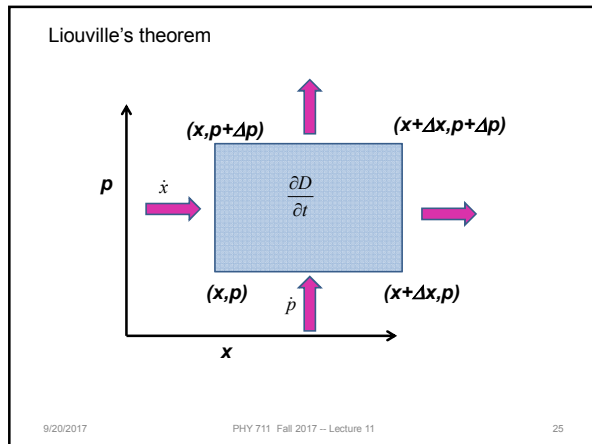
$$\frac{dD}{dt} = \sum_\sigma \left(\frac{\partial D}{\partial q_\sigma} \dot{q}_\sigma + \frac{\partial D}{\partial p_\sigma} \dot{p}_\sigma \right) + \frac{\partial D}{\partial t}$$

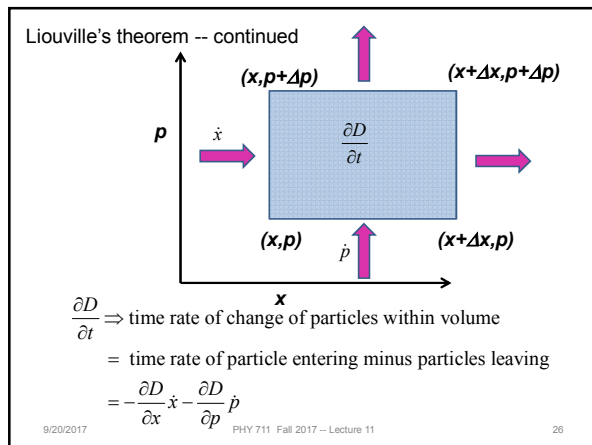
According to Liouville's theorem: $\frac{dD}{dt} = 0$

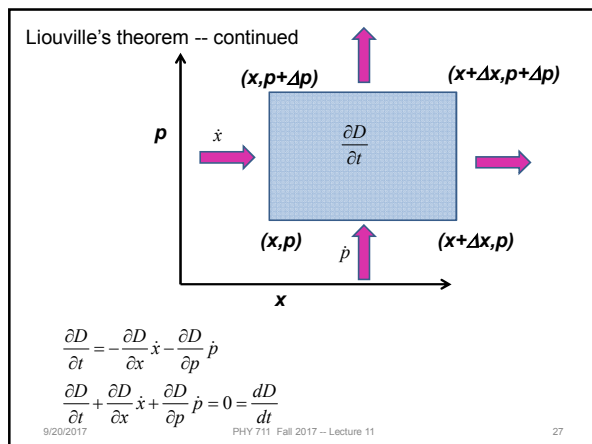
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Review:

Liouville's theorem:

Imagine a collection of particles obeying the Canonical equations of motion in phase space.

Let D denote the "distribution" of particles in phase space :

$$D = D(\{q_1 \cdots q_{3N}\}, \{p_1 \cdots p_{3N}\}, t)$$

Liouville's theorem shows that :

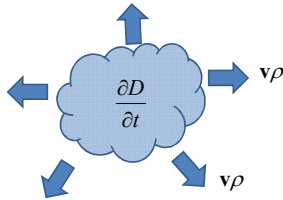
$$\frac{dD}{dt} = 0 \quad \Rightarrow D \text{ is constant in time}$$

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Proof of Liouville's theorem:



Continuity equation :

$$\frac{\partial D}{\partial t} = -\nabla \cdot (\mathbf{v}D)$$

Note : in this case, the velocity is the $6N$ dimensional vector :

$$\mathbf{v} = (\dot{\mathbf{r}}_1, \dot{\mathbf{r}}_2, \dots, \dot{\mathbf{r}}_N, \dot{\mathbf{p}}_1, \dot{\mathbf{p}}_2, \dots, \dot{\mathbf{p}}_N)$$

We also have a $6N$ dimensional gradient :

$$\nabla = (\nabla_{\mathbf{r}_1}, \nabla_{\mathbf{r}_2}, \dots, \nabla_{\mathbf{r}_N}, \nabla_{\mathbf{p}_1}, \nabla_{\mathbf{p}_2}, \dots, \nabla_{\mathbf{p}_N})$$

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$$\frac{\partial D}{\partial t} = -\nabla \cdot (\mathbf{v}D)$$

$$= -\sum_{j=1}^{3N} \left[\frac{\partial}{\partial q_j} (\dot{q}_j D) + \frac{\partial}{\partial p_j} (\dot{p}_j D) \right]$$

$$= -\sum_{j=1}^{3N} \left[\frac{\partial D}{\partial q_j} \dot{q}_j + \frac{\partial D}{\partial p_j} \dot{p}_j \right] - D \sum_{j=1}^{3N} \left[\frac{\partial \dot{q}_j}{\partial q_j} + \frac{\partial \dot{p}_j}{\partial p_j} \right]$$

$$\frac{\partial \dot{q}_j}{\partial q_j} + \frac{\partial \dot{p}_j}{\partial p_j} = \frac{\partial^2 H}{\partial q_j \partial p_j} + \left(-\frac{\partial^2 H}{\partial p_j \partial q_j} \right) = 0$$

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$$\frac{\partial D}{\partial t} = - \sum_{j=1}^{3N} \left[\frac{\partial D}{\partial q_j} \dot{q}_j + \frac{\partial D}{\partial p_j} \dot{p}_j \right] - D \sum_{j=1}^{3N} \left[\frac{\partial \dot{q}_j}{\partial q_j} + \frac{\partial \dot{p}_j}{\partial p_j} \right] \quad 0$$

$$\frac{\partial D}{\partial t} = - \sum_{j=1}^{3N} \left[\frac{\partial D}{\partial q_j} \dot{q}_j + \frac{\partial D}{\partial p_j} \dot{p}_j \right]$$

$$\Rightarrow \frac{\partial D}{\partial t} + \sum_{j=1}^{3N} \left[\frac{\partial D}{\partial q_j} \dot{q}_j + \frac{\partial D}{\partial p_j} \dot{p}_j \right] = \frac{dD}{dt} = 0$$

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$$\frac{dD}{dt} = 0$$

Importance of Liouville's theorem to statistical mechanical analysis:

In statistical mechanics, we need to evaluate the probability of various configurations of particles. The fact that the density of particles in phase space is constant in time, implies that each point in phase space is equally probable and that the time average of the evolution of a system can be determined by an average of the system over phase space volume.

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