PHY 711 Classical Mechanics and Mathematical Methods
10-10:50 AM MWF online or (occasionally) in Olin 103
Discussion on Lecture 11-- Chap. 3 & 6 (F &W)

Details and extensions of Lagrangian mechanics

1. **Constants of the motion**
2. **Conserved quantities**
3. **Legendre transformations**

Schedule for weekly one-on-one meetings

Nick – 11 AM Monday (ED/ST)
Tim – 9 AM Tuesday
Bamidele – 7 PM Tuesday
Zhi– 9 PM Tuesday
Jeanette – 11 AM Fri (moved to Wed next week)
Derek – 12 PM Friday

Course schedule

(Preliminary schedule -- subject to frequent adjustment.)

	Date	F&W Reading	Topic	Assignment	Due
1	Wed, 8/26/2020	Chap. 1	Introduction	#1	8/31/2020
2	Fri, 8/28/2020	Chap. 1	Scattering theory	#2	9/02/2020
3	Mon, 8/31/2020	Chap. 1	Scattering theory	#3	9/04/2020
4	Wed, 9/02/2020	Chap. 1	Scattering theory		
5	Fri, 9/04/2020	Chap. 1	Scattering theory	#4	9/09/2020
6	Mon, 9/07/2020	Chap. 2	Non-inertial coordinate systems		
7	Wed, 9/09/2020	Chap. 3	Calculus of Variation	#5	9/11/2020
8	Fri, 9/11/2020	Chap. 3	Calculus of Variation	#6	9/14/2020
9	Mon, 9/14/2020	Chap. 3 & 6	Lagrangian Mechanics	#7	9/18/2020
10	Wed, 9/16/2020	Chap. 3 & 6	Lagrangian & constraints	#8	9/21/2020
11	Fri, 9/18/2020	Chap. 3 & 6	Constants of the motion		
12	Mon, 9/21/2020	Chap. 3 & 6	Hamiltonian equations of motion		

Your questions –

From Nick –

1. What do the subscripts on the partial derivatives mean when you're doing the transformations of variables?

From Tim –

1. What is the reasoning behind doing a change of variables for the Lagrangian?

From Gao –

1. About today's lecture, why do we want to switch variables?

Summary of Lagrangian formalism (without constraints)

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

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

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

Note that if $\dfrac{\partial L}{\partial q_\sigma} = 0,$ then $\dfrac{d}{dt}\dfrac{\partial L}{\partial \dot{q}_\sigma} = 0$

$$\Rightarrow \frac{\partial L}{\partial \dot{q}_\sigma} = \text{ (constant)}$$

Examples of constants of the motion:

$$\text{Example 1: one-dimensional potential:}$$

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

$$\Rightarrow \frac{d}{dt} m\dot{x} = 0 \qquad \Rightarrow m\dot{x} \equiv p_x \ \text{(constant)}$$

$$\Rightarrow \frac{d}{dt} m\dot{y} = 0 \qquad \Rightarrow m\dot{y} \equiv p_y \ \text{(constant)}$$

$$\Rightarrow \frac{d}{dt} m\dot{z} = -\frac{\partial V}{\partial z}$$

Examples of constants of the motion:

Example 2: Motion in a central potential

$$L = \tfrac{1}{2} m\left(\dot{r}^2 + r^2\dot{\varphi}^2\right) - V(r)$$

$$\Rightarrow \frac{d}{dt} mr^2\dot{\varphi} = 0 \qquad \Rightarrow mr^2\dot{\varphi} \equiv p_\varphi \quad \text{(constant)}$$

$$\Rightarrow \frac{d}{dt} m\dot{r} = mr\dot{\varphi}^2 - \frac{\partial V}{\partial r} = \frac{p_\varphi{}^2}{mr^3} - \frac{\partial V}{\partial r}$$

Recall alternative form of Euler-Lagrange equations:

Starting from:

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

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

Also note that: $$\frac{dL}{dt} = \sum_\sigma \frac{\partial L}{\partial q_\sigma}\dot{q}_\sigma + \sum_\sigma \frac{\partial L}{\partial \dot{q}_\sigma}\ddot{q}_\sigma + \frac{\partial L}{\partial t}$$

$$= \frac{d}{dt}\left(\sum_\sigma \frac{\partial L}{\partial \dot{q}_\sigma}\dot{q}_\sigma\right) + \frac{\partial L}{\partial t}$$

$$\Rightarrow \frac{d}{dt}\left(L - \sum_\sigma \frac{\partial L}{\partial \dot{q}_\sigma}\dot{q}_\sigma\right) = \frac{\partial L}{\partial t}$$

Additional constant of the motion:

If $\quad \dfrac{\partial L}{\partial t} = 0;$

$$\text{then:} \quad \frac{d}{dt}\left(L - \sum_\sigma \frac{\partial L}{\partial \dot{q}_\sigma}\dot{q}_\sigma \right) = \frac{\partial L}{\partial t} = 0$$

$$\Rightarrow L - \sum_\sigma \frac{\partial L}{\partial \dot{q}_\sigma}\dot{q}_\sigma = -E \quad \text{(constant)}$$

Example 1: one-dimensional potential:

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

$$\Rightarrow \frac{d}{dt}\left(\tfrac{1}{2} m\left(\dot{x}^2 + \dot{y}^2 + \dot{z}^2\right) - V(z) - m\dot{x}^2 - m\dot{y}^2 - m\dot{z}^2\right) = 0$$

$$\Rightarrow -\left(\tfrac{1}{2} m\left(\dot{x}^2 + \dot{y}^2 + \dot{z}^2\right) + V(z)\right) = -E \quad \text{(constant)}$$

For this case, we also have $m\dot{x} \equiv p_x$ and $m\dot{y} \equiv p_y$

$$\Rightarrow E = \frac{p_x^2}{2m} + \frac{p_y^2}{2m} + \tfrac{1}{2} m\dot{z}^2 + V(z)$$

Summary from previous slide

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

$$E = \frac{p_x^2}{2m} + \frac{p_y^2}{2m} + \tfrac{1}{2} m\dot{z}^2 + V(z) \qquad p_x, p_y, E \quad \text{constant}$$

Why might this be useful?

a. It is not particularly useful
b. It may be useful, but I learned this a long time ago.
c. It may be more useful for more complicated Lagrangians where the constants of the motion are not intuitively obvious.

Additional constant of the motion -- continued:

If $\frac{\partial L}{\partial t} = 0;$

$$\text{then}: \quad \frac{d}{dt}\left(L - \sum_\sigma \frac{\partial L}{\partial \dot{q}_\sigma}\dot{q}_\sigma \right) = \frac{\partial L}{\partial t} = 0$$

$$\Rightarrow L - \sum_\sigma \frac{\partial L}{\partial \dot{q}_\sigma}\dot{q}_\sigma = -E \quad \text{(constant)}$$

Example 2: Motion in a central potential

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

$$\Rightarrow \frac{d}{dt}\left(\tfrac{1}{2} m\left(\dot{r}^2 + r^2\dot{\phi}^2\right) - V(r) - m\dot{r}^2 - mr^2\dot{\phi}^2\right) = 0$$

$$\Rightarrow -\left(\tfrac{1}{2} m\left(\dot{r}^2 + r^2\dot{\phi}^2\right) + V(r)\right) = -E \quad \text{(constant)}$$

For this case, we also have $mr^2\dot{\varphi} \equiv p_\varphi$

$$\Rightarrow E = \frac{p_\varphi^2}{2mr^2} + \tfrac{1}{2} m\dot{r}^2 + V(r)$$

Other examples

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

$$\frac{\partial L}{\partial z} = 0 \qquad \Rightarrow m\dot{z} = p_z \quad \text{(constant)}$$

$$E = \sum_\sigma \frac{\partial L}{\partial \dot{q}_\sigma} \dot{q}_\sigma - L$$

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

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

$$\Rightarrow E = \tfrac{1}{2} m\left(\dot{x}^2 + \dot{y}^2\right) + \frac{p_z^2}{2m}$$

Other examples

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

$$\frac{\partial L}{\partial z} = 0 \qquad \Rightarrow m\dot{z} = p_z \quad \text{(constant)}$$

$$\frac{\partial L}{\partial x} = 0 \qquad \Rightarrow m\dot{x} = p_x \quad \text{(constant)}$$

$$E = \sum_\sigma \frac{\partial L}{\partial \dot{q}_\sigma} \dot{q}_\sigma - L$$

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

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

$$\Rightarrow E = \tfrac{1}{2} m\dot{y}^2 + \frac{p_x^2}{2m} + \frac{p_z^2}{2m}$$

Lagrangian picture

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

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

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

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

Switching variables – Legendre transformation

Your question –

What is the reasoning behind doing a change of variables for the Lagrangian?

Comment –

We are leading up to deriving the Hamiltonian formulation of mechanics which is a useful alternative analysis tool.

Mathematical transformations for continuous functions of several variables & Legendre transforms:

Simple change of variables:

$$z(x,y) \quad \Leftrightarrow \quad x(y,z)???$$

$$z(x,y) \Rightarrow dz = \left(\frac{\partial z}{\partial x}\right)_y dx + \left(\frac{\partial z}{\partial y}\right)_x dy$$

$$x(y,z) \Rightarrow dx = \left(\frac{\partial x}{\partial y}\right)_z dy + \left(\frac{\partial x}{\partial z}\right)_y dz$$

$$\text{But}: \quad \left(\frac{\partial x}{\partial y}\right)_z = -\frac{\left(\partial z / \partial y\right)_x}{\left(\partial z / \partial x\right)_y}$$

Assuming $dz=0$.

Note on notation for partial derivatives

$$z(x,y) \quad \Rightarrow \quad dz = \left(\frac{\partial z}{\partial x}\right)_y dx + \left(\frac{\partial z}{\partial y}\right)_x dy$$

hold *y* fixed.

hold *x* fixed.

Simple change of variables -- continued:

$$z(x,y) \Rightarrow dz = \left(\frac{\partial z}{\partial x}\right)_y dx + \left(\frac{\partial z}{\partial y}\right)_x dy$$

$$x(y,z) \Rightarrow dx = \left(\frac{\partial x}{\partial y}\right)_z dy + \left(\frac{\partial x}{\partial z}\right)_y dz$$

$$\Rightarrow \left(\frac{\partial x}{\partial y}\right)_z = -\frac{\left(\partial z / \partial y\right)_x}{\left(\partial z / \partial x\right)_y}$$

$$\Rightarrow \left(\frac{\partial x}{\partial z}\right)_y = \frac{1}{\left(\partial z / \partial x\right)_y}$$

Simple change of variables -- continued:

Example:

$$z(x,y) = e^{x^2+y}$$

$$x(y,z) = \left(\ln z - y\right)^{1/2}$$

$$z(x,y) \Rightarrow dz = \left(\frac{\partial z}{\partial x}\right)_y dx + \left(\frac{\partial z}{\partial y}\right)_x dy$$

$$x(y,z) \Rightarrow dx = \left(\frac{\partial x}{\partial y}\right)_z dy + \left(\frac{\partial x}{\partial z}\right)_y dz$$

$$\left(\frac{\partial x}{\partial y}\right)_z \overset{?}{=} -\frac{\left(\partial z / \partial y\right)_x}{\left(\partial z / \partial x\right)_y} \qquad \left(\frac{\partial x}{\partial z}\right)_y \overset{?}{=} \frac{1}{\left(\partial z / \partial x\right)_y}$$

$$-\frac{1}{2\left(\ln z - y\right)^{1/2}} \overset{\checkmark}{=} -\frac{e^{x^2+y}}{2xe^{x^2+y}} \qquad \frac{1}{2z\left(\ln z - y\right)^{1/2}} \overset{\checkmark}{=} \frac{1}{2xe^{x^2+y}}$$

Now that we see that these transformations are possible, we should ask the question why we might want to do this?

An example comes from thermodynamics where we have various interdependent variables such as temperature T, pressure P, volume V, etc. etc. Often a measurable property can be specified as a function of two of those, while the other variables are also dependent on those two. For example we might specify T and P while the volume will be V(T,P). Or we might specify T and V while the pressure will be P(T,V).

Other examples from thermo --
For thermodynamic functions:

$$\text{Internal energy:} \qquad U = U(S,V)$$

$$dU = TdS - PdV$$

$$dU = \left(\frac{\partial U}{\partial S}\right)_V dS + \left(\frac{\partial U}{\partial V}\right)_S dV$$

$$\Rightarrow T = \left(\frac{\partial U}{\partial S}\right)_V \qquad P = -\left(\frac{\partial U}{\partial V}\right)_S$$

$$\text{Enthalpy:} \qquad H = H(S,P) = U + PV$$

$$dH = dU + PdV + VdP = TdS + VdP = \left(\frac{\partial H}{\partial S}\right)_P dS + \left(\frac{\partial H}{\partial P}\right)_S dP$$

$$\Rightarrow T = \left(\frac{\partial H}{\partial S}\right)_P \qquad V = \left(\frac{\partial H}{\partial P}\right)_S$$

Name	Potential	Differential Form
Internal energy	$E(S, V, N)$	$dE = TdS - PdV + \mu dN$
Entropy	$S(E, V, N)$	$dS = \frac{1}{T}dE + \frac{P}{T}dV - \frac{\mu}{T}dN$
Enthalpy	$H(S, P, N) = E + PV$	$dH = TdS + VdP + \mu dN$
Helmholtz free energy	$F(T, V, N) = E - TS$	$dF = -SdT - PdV + \mu dN$
Gibbs free energy	$G(T, P, N) = F + PV$	$dG = -SdT + VdP + \mu dN$
Landau potential	$\Omega(T, V, \mu) = F - \mu N$	$d\Omega = -SdT - PdV - Nd\mu$

Mathematical transformations for continuous functions of several variables & Legendre transforms continued:

$$z(x,y) \Rightarrow dz = \left(\frac{\partial z}{\partial x}\right)_y dx + \left(\frac{\partial z}{\partial y}\right)_x dy$$

$$\text{Let} \quad u \equiv \left(\frac{\partial z}{\partial x}\right)_y \quad \text{and} \quad v \equiv \left(\frac{\partial z}{\partial y}\right)_x$$

Define new function

$$w(u,y) \quad \Rightarrow \quad dw = \left(\frac{\partial w}{\partial u}\right)_y du + \left(\frac{\partial w}{\partial y}\right)_u dy$$

$$\text{For} \quad w = z - ux, \qquad dw = dz - udx - xdu = udx + vdy - udx - xdu$$

$$dw = -xdu + vdy$$

$$\Rightarrow \left(\frac{\partial w}{\partial u}\right)_y = -x \qquad \left(\frac{\partial w}{\partial y}\right)_u = \left(\frac{\partial z}{\partial y}\right)_x = v$$

Lagrangian picture

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

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

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

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

Switching variables – Legendre transformation

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

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

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

Hamiltonian picture – continued

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

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

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

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

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