# Lagrangian and Hamiltonian Mechanics (Symon Chapter Nine)

Physics  $A301^*$ 

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# **1** Lagrangian Mechanics

Newtonian mechanics is most naturally written in terms of inertial Cartesian coördinates of one or more particles. But often it's more convenient to describe a problem in terms of a different set of variables, such as spherical or other non-Cartesian coördinates, non-inertial coördinates, or even variables which combine the coördinates of different particles (e.g. the center-of-mass and relative position vectors in the two-body problem). In each of those cases, we've had to start with the inertial Cartesian formulation, and deduce the form of the equations of motion in terms of the more general sets of coördinates. The fundamental reason why things are so much easier in Cartesian coördinates is the vector nature of the equations of motion written in terms of the force  $\vec{F}$ . It turns out that by concentrating on scalar expressions like the energy, we can formulate mechanics in a way that is equivalent for any set of coördinates, Cartesian or not. That formulation is called *Lagrangian Mechanics*.

### **1.1** Derivation of the Lagrange Equations

### 1.1.1 Newton's Second Law from Scalar Functions

First, let's make an observation about Newton's second law:

$$m\ddot{\vec{r}} = \frac{d\vec{p}}{dt} = \vec{F}$$
(1.1)

If the force is dependent only on position, and conservative, it can be written in terms of a potential V(x, y, z)

$$\vec{F} = -\vec{\nabla}V \tag{1.2}$$

written out in terms of components, this means the components of the force can be written in terms of derivatives of the kinetic energy.

$$F_x = -\frac{\partial V}{\partial x} \tag{1.3a}$$

$$F_y = -\frac{\partial V}{\partial y} \tag{1.3b}$$

$$F_z = -\frac{\partial V}{\partial z} \tag{1.3c}$$

On the other hand, since the kinetic energy is

$$T(\dot{x}, \dot{y}, \dot{z}) = \frac{1}{2}m\left|\dot{\vec{r}}\right|^2 = \frac{1}{2}m\dot{x}^2 + \frac{1}{2}m\dot{y}^2 + \frac{1}{2}m\dot{z}^2$$
(1.4)

the components of the momentum can be written as partial derivatives of the kinetic energy:

$$p_x = m\dot{x} = \frac{\partial T}{\partial \dot{x}} \tag{1.5a}$$

$$p_y = m\dot{y} = \frac{\partial T}{\partial \dot{y}} \tag{1.5b}$$

$$p_z = m\dot{z} = \frac{\partial T}{\partial \dot{z}} \tag{1.5c}$$

So we can write the equations of motion starting from the scalar functions  $T(\dot{x}, \dot{y}, \dot{z})$  and V(x, y, z):

$$\frac{d}{dt}\left(\frac{\partial T}{\partial \dot{x}}\right) = -\frac{\partial V}{\partial x} \tag{1.6a}$$

$$\frac{d}{dt} \left( \frac{\partial T}{\partial \dot{y}} \right) = -\frac{\partial V}{\partial y} \tag{1.6b}$$

$$\frac{d}{dt}\left(\frac{\partial T}{\partial \dot{z}}\right) = -\frac{\partial V}{\partial z} \tag{1.6c}$$

For a system of N particles with forces determined by an overall potential energy  $V(\{x_k\}, \{y_k\}, \{z_k\})$ , everything goes as before and the equations of motion can be written in terms of derivatives of V and the total kinetic energy  $T(\{\dot{x}_k\}, \{\dot{y}_k\}, \{\dot{z}_k\})$ 

$$\frac{d}{dt} \left( \frac{\partial T}{\partial \dot{x}_k} \right) = -\frac{\partial V}{\partial x_k} \tag{1.7a}$$

$$\frac{d}{dt} \left( \frac{\partial T}{\partial \dot{y}_k} \right) = -\frac{\partial V}{\partial y_k} \tag{1.7b}$$

$$\frac{d}{dt} \left( \frac{\partial T}{\partial \dot{z}_k} \right) = -\frac{\partial V}{\partial z_k} \tag{1.7c}$$

#### 1.1.2 Non-Cartesian Examples

So far, this seems like nothing but an intellectual curiosity, but let's see what happens if we try to write Newton's third law from scratch in non-Cartesian or non-inertial coördinates.

**Polar Coördinates** Consider a two-dimensional problem where we define polar coördinates r and  $\phi$  according to the usual convention

$$x = r\cos\phi \tag{1.8a}$$

$$y = r\sin\phi \tag{1.8b}$$

We can't write down the equations of motion directly in these coördinates:

$$m\ddot{r} \neq \hat{r} \cdot \vec{F} \tag{1.9a}$$

$$m\ddot{\phi} \neq \hat{\phi} \cdot \vec{F} \tag{1.9b}$$

because Newton's second law takes the form

$$\vec{F} = m\ddot{\vec{r}} = m(\ddot{r} - r\dot{\phi}^2)\hat{r} + m(r\ddot{\phi} + 2\dot{r}\dot{\phi})\hat{\phi} = F_r\hat{r} + F_\phi\hat{\phi}$$
(1.10)

with the extra terms arising because of the non-constant polar coördinate basis vectors:

$$\frac{d\hat{r}}{dt} \neq \vec{0} \tag{1.11a}$$

$$\frac{d\phi}{dt} \neq \vec{0} \tag{1.11b}$$

The equations of motion are:

$$m\ddot{r} = F_r + mr\dot{\phi}^2 \tag{1.12a}$$

$$mr\phi = F_{\phi} - 2m\dot{r}\phi \tag{1.12b}$$

**Rotating Coördinates** Consider another two-dimensional problem where we find it convenient to define coördinates rotating with angular speed  $\omega$  relative to the inertial Cartesian coördinates. Those might be written explicitly as

$$x^* = x\cos\omega t + y\sin\omega t \tag{1.13a}$$

$$y^* = -x\sin\omega t + y\cos\omega t \tag{1.13b}$$

again, the form of Newton's second law is not the simplest one:

$$m\ddot{x}^* \neq \hat{x}^* \cdot \vec{F} \tag{1.14a}$$

$$m\ddot{y}^* \neq \hat{y}^* \cdot \vec{F} \tag{1.14b}$$

because of the rotation of the starred basis vectors. Instead, the equations of motion come from

$$m\ddot{x}^*\hat{x}^* + m\ddot{y}^*\hat{y}^* = m\frac{d^{*2}\vec{r}}{dt} = \vec{F} - \vec{\omega} \times (\vec{\omega} \times \vec{r}) - 2\vec{\omega} \times \frac{d^*\vec{r}}{dt}$$
(1.15)

where  $\vec{\omega} = \omega \hat{z}$ 

So again, the equations of motion contain correction terms compared to the Cartesian forms.

**Two-Body Problem** In this case, the coördinates of the particles are mixed up in the components of the vectors

$$\vec{r} = \vec{r}_1 - \vec{r}_2 \tag{1.16a}$$

$$\vec{R} = \frac{m_1 \vec{r}_1 + m_2 \vec{r}_2}{m_1 + m_2} \tag{1.16b}$$

Here the situation is even more extreme than just having different basis vectors. It's not even clear-cut how you define the "component" of force corresponding to, for example, x or Z.

#### 1.1.3 Generalized Coördinates

In all those cases, we would get the equations of motion by starting from the Cartesian form of Newton's second law and converting the resulting equations of motion. We'd like, instead, to find a generic method, starting with kinetic and potential energy, to construct the equations of motion directly in *any* set of coördinates.

So, suppose we have N particles moving in three dimensions. There are then a total of 3N Cartesian coördinates:  $x_1, y_1, z_1, x_2 \dots y_N$ , and  $z_N$ . For notational convenience, we'll define the symbol  $X_{\ell}$  to refer to any of the 3N Cartesian coördinates, labelled as follows:

$$X_1 = x_1, \quad X_2 = y_1, \quad X_3 = z_1, \quad X_4 = x_2, \quad \dots, \quad X_{3N} = z_N$$
 (1.17)

We refer to the whole list of 3N Cartesian coördinates by any of the following:

$$\{x_1, y_2, \dots, z_N\} \equiv \{X_1, X_2, \dots, X_{3N}\} \equiv \{X_\ell | \ell = 1 \dots 3N\} \equiv \{X_\ell\}$$
(1.18)

We can also describe the same system a different set of 3N generalized coördinates, which we refer to as

$$\{q_1, q_2, \dots, q_{3N}\} \equiv \{q_k | k = 1 \dots 3N\} \equiv \{q_k\}$$
(1.19)

If this is a good set of coördinates, we should be able to work out the generalized coördinates of a particle given its Cartesian coördinates, although that relationship may be time-dependent. So we can write each of the generalized coördinates as a function of the full set of Cartesian coördinates and time:

$$q_k = q_k(\{X_\ell\}, t) \tag{1.20}$$

and if this is a good coördinate mapping, we should also be able to invert the relationship and write each Cartesian coördinate as a function of the full set of generalized coördinates and time:

$$X_{\ell} = X_{\ell}(\{q_k\}, t) \tag{1.21}$$

**Example:** Polar Coördinates In this case, it's only a two-dimensional problem, so "3N", the number of Cartesian coördinates is only 2:  $X_1 = x$  and  $X_2 = y$ . The generalized coördinates are<sup>1</sup>

$$q_1 = r = \sqrt{x^2 + y^2} \tag{1.22a}$$

$$q_2 = \phi = \tan^{-1}\left(\frac{y}{x}\right) \tag{1.22b}$$

The inverse transformation is

$$X_1 = x = r\cos\phi \tag{1.23a}$$

$$X_2 = y = r\sin\phi \tag{1.23b}$$

**Example: Rotating Coördinates** Once again, in this two-dimensional problem, "3N"=2. Now, the coördinate transformation is explicitly time-dependent:

$$q_1 = x^*(x, y, t) = x \cos \omega t + y \sin \omega t \tag{1.24a}$$

$$q_2 = y^*(x, y, t) = -x\sin\omega t + y\cos\omega t \tag{1.24b}$$

#### 1.1.4 Coördinate Transformations and the Chain Rule

Now we want look for a set of equations of motion in generalized coördinates, something like the equations of motion (1.7) in Cartesian coördinates, which in our streamlined notation are

$$\frac{d}{dt} \left( \frac{\partial T}{\partial \dot{X}_{\ell}} \right) = -\frac{\partial V}{\partial X_{\ell}} \tag{1.25}$$

<sup>&</sup>lt;sup>1</sup>Technically, the expression for  $\phi$  is a little more complicated, since the principal value of the arctangent is between  $-\pi/2$  and  $\pi/2$ , which is only the case if  $x \ge 0$ ; we should actually specify something which adds or subtracts  $\pi$  if x < 0 to give the correct angle for negative x. Computer programming languages define such a function, and the correct expression is phi=atan2(y,x).

note that this holds for any value of  $\ell$ , so it represents all 3N equations of motion.

Our strategy is going to be to work out the corresponding partial derivatives of the scalar functions

$$V(\{q_k\}, t) = V(\{X_{\ell}(\{q_k\}, t)\}, t)$$
(1.26)

and

$$T(\{q_k\}, \{\dot{q}_k\}, t) = T(\{\dot{X}_{\ell}(\{q_k\}, \{\dot{q}_k\}, t)\})$$
(1.27)

in term of the derivatives  $\left\{\frac{\partial V}{\partial X_{\ell}}\right\}$  and  $\left\{\frac{\partial T}{\partial \dot{X}_{\ell}}\right\}$  and see what the consequences of (1.27) are.

**Derivatives of Potential Energy** Let's start with the potential energy, since it's simpler. We want the partial derivative  $\frac{\partial V}{\partial q_k}$ , which is the derivative with respect to one particular  $q_k$ (for one value of k) with all the other  $q_{k'}$ s (for all other values of the index), as well as time, treated as constants. The chain rule tells us how to calculate this derivative, if we realize that V's dependence on  $q_k$  comes through the  $q_k$  dependence of all the  $\{X_\ell\}$ s:

$$\frac{\partial V}{\partial q_k} = \frac{\partial V}{\partial X_1} \frac{\partial X_1}{\partial q_k} + \frac{\partial V}{\partial X_2} \frac{\partial X_2}{\partial q_k} + \dots + \frac{\partial V}{\partial X_{3N}} \frac{\partial X_{3N}}{\partial q_k} = \sum_{\ell=1}^{3N} \frac{\partial V}{\partial X_\ell} \frac{\partial X_\ell}{\partial q_k}$$
(1.28)

**Total and Partial Time Derivatives** So far, so good. Things get a little trickier with the kinetic energy, since we have to consider the velocity  $\dot{X}_{\ell}$ . In a sense we have two different perspectives on the behavior of  $\dot{X}_{\ell}$  as a function. On the one hand, the inverse coördinate transformations define it as just a function of some arguments  $q_1, q_2, \ldots, q_{3N}$ , and t. We can take a partial derivative with respect to any of those arguments, treating all the others, formally, as constants. That is the meaning of the partial derivative

$$\frac{\partial X_{\ell}}{\partial t} = \left(\frac{\partial X_{\ell}}{\partial t}\right)_{\{q_k\}} \tag{1.29}$$

....

On the other hand,  $X_{\ell}$ , as a physical quantity, has some actual time dependence determined by the trajectories of the particles in the problem. So from that point of view, it's just a function of one variable, time  $X_{\ell}(t)$ . The relationship between the two comes about because the actual trajectories of the particles also imply some physical time dependence for the generalized coördinates as well. The time dependence of the Cartesian coördinates can be determined from the time dependence of the generalized coördinates and the coördinate transformation:

$$X_{\ell}(t) = X_{\ell}(\{q_k(t)\}, t) \tag{1.30}$$

The velocity  $X_{\ell}$  is the time derivative of the actual physical trajectory  $X_{\ell}(t)$  and is this a *total* (not partial) derivative, which can be calculated using the chain rule. Explicitly, if we think about advancing an infinitesimal amount of time dt, all of the generalized coördinates will change by infinitesimal amounts  $\{dq_k\}$ , inducing a change

$$dX_{\ell} = \sum_{k=1}^{3N} \frac{\partial X_{\ell}}{\partial q_k} \, dq_k + \frac{\partial X_{\ell}}{\partial t} \, dt \tag{1.31}$$

in the Cartesian coördinate. The time derivative is just this infinitesimal change divided by the infinitesimal time change dt:

$$\dot{X}_{\ell} = \frac{dX_{\ell}}{dt} = \sum_{k=1}^{3N} \frac{\partial X_{\ell}}{\partial q_k} \frac{dq_k}{dt} + \frac{\partial X_{\ell}}{\partial t} \frac{dt}{dt} = \sum_{k=1}^{3N} \frac{\partial X_{\ell}}{\partial q_k} \dot{q}_k + \frac{\partial X_{\ell}}{\partial t}$$
(1.32)

The partial derivatives  $\{\frac{\partial X_{\ell}}{\partial q_k}\}$  and  $\frac{\partial X_{\ell}}{\partial t}$  are, like  $X_{\ell}$ , functions of  $\{q_k(t)\}$  and t. This means the functional dependence of the Cartesian velocity is  $\dot{X}_{\ell}(\{q_k\},\{\dot{q}_k\},t)$ .

As an example of how this works, we return to one of our three canonical examples, this time the rotating coördinates  $q_1 = x^*$  and  $q_2 = y^*$ . The inverse coördinate transformations are

$$X_1 = x = x^* \cos \omega t - y^* \sin \omega t \tag{1.33a}$$

$$X_2 = y = x^* \sin \omega t + y^* \cos \omega t \tag{1.33b}$$

Focussing on x, the partial derivatives are

$$\frac{\partial x}{\partial x^*} = \left(\frac{\partial x}{\partial x^*}\right)_{y^*,t} = \cos \omega t \tag{1.34a}$$

$$\frac{\partial x}{\partial y^*} = \left(\frac{\partial x}{\partial y^*}\right)_{x^*,t} = -\sin\omega t \tag{1.34b}$$

$$\frac{\partial x}{\partial t} = \left(\frac{\partial x}{\partial t}\right)_{x^*, y^*} = -\omega x^* \sin \omega t - \omega y^* \cos \omega t \tag{1.34c}$$

On the other hand, the x component of the velocity, which is the total time derivative, is

$$\dot{x} = \underbrace{\dot{x}^* \cos \omega t}_{\frac{\partial x}{\partial x^*} \frac{dx^*}{dt}} \underbrace{-\dot{y}^* \sin \omega t}_{\frac{\partial x}{\partial y^*} \frac{dy^*}{dt}} \underbrace{-\omega x^* \sin \omega t - \omega y^* \cos \omega t}_{\frac{\partial x}{\partial t}}$$
(1.35)

The corresponding derivatives of y are left as an exercise.

### 1.1.5 Partial Derivatives of the Kinetic and Potential Energy

In Cartesian coördinates, the kinetic energy T is a function only of the velocities  $\{X_{\ell}\}$ :

$$T = \frac{1}{2}m_1\dot{x}_1^2 + \frac{1}{2}m_1\dot{y}_1^2 + \frac{1}{2}m_1\dot{z}_1^2 + \frac{1}{2}m_2\dot{x}_2^2 \dots \frac{1}{2}m_N\dot{z}_N^2 = \sum_{\ell=1}^{3N} \frac{1}{2}M_\ell\dot{X}_\ell^2$$
(1.36)

(where we have defined the notation  $M_1 = M_2 = M_3 = m_1$ ,  $M_4 = M_5 = M_6 = m_2$ ,  $\dots M_{3N-2} = M_{3N-1} = M_{3N} = m_N$ ). But since the velocities  $\{\dot{X}_\ell\}$  are functions in general of the generalized coördinates  $\{q_k\}$  and time t as well as the generalized velocities  $\{\dot{q}_k\}$ , the kinetic energy depends on all of those things when written in generalized coördinates:

$$T(\{\dot{X}_{\ell}\}) = T(\{q_k\}, \{\dot{q}_k\}, t)$$
(1.37)

So the derivative we're interested in is  $\frac{\partial T}{\partial \dot{q}_k}$ , a partial derivative with respect to one  $\dot{q}_k$  with all the other  $\dot{q}_{k'}$ s, plus all of the  $q_{k'}$ s and t treated as constants. The chain rule tells us that

$$\frac{\partial T}{\partial \dot{q}_k} = \sum_{\ell=1}^{3N} \frac{\partial T}{\partial \dot{X}_\ell} \frac{\partial \dot{X}_\ell}{\partial \dot{q}_k} \tag{1.38}$$

So the thing we need to relate one set of partial derivatives to the other is  $\frac{\partial \dot{X}_{\ell}}{\partial \dot{q}_k}$  for each possible choice of  $\ell$  and k. We can actually look explicitly at the  $\dot{q}_k$  dependence by writing out (1.32):

$$\dot{X}_{\ell} = \frac{\partial X_{\ell}}{\partial q_1} \dot{q}_1 + \frac{\partial X_{\ell}}{\partial q_2} \dot{q}_2 + \ldots + \frac{\partial X_{\ell}}{\partial q_{3N}} \dot{q}_{3N} + \frac{\partial X_{\ell}}{\partial t}$$
(1.39)

As we've noted before, all the coëfficients like  $\frac{\partial X_{\ell}}{\partial q_1}$  and  $\frac{\partial X_{\ell}}{\partial t}$  will depend only on  $\{q_{k'}\}$  and t, and not on  $\dot{q}_k$ . In fact, for each possible value of k, only one term contains  $\dot{q}_k$ ; for example, if k = 5 the only term which gives a non-zero contribution to the partial derivative  $\frac{\partial \dot{X}_{\ell}}{\partial \dot{q}_5}$  is

$$\frac{\partial \dot{X}_{\ell}}{\partial \dot{q}_5} = \frac{\partial}{\partial \dot{q}_5} \left( \frac{\partial X_{\ell}}{\partial q_5} \dot{q}_5 \right) = \frac{\partial X_{\ell}}{\partial q_5} \tag{1.40}$$

So for a general k, we find that

$$\frac{\partial X_{\ell}}{\partial \dot{q}_k} = \frac{\partial X_{\ell}}{\partial q_k} \tag{1.41}$$

which means that

$$\frac{\partial T}{\partial \dot{q}_k} = \sum_{\ell=1}^{3N} \frac{\partial T}{\partial \dot{X}_\ell} \frac{\partial \dot{X}_\ell}{\partial \dot{q}_k} = \sum_{\ell=1}^{3N} \frac{\partial T}{\partial \dot{X}_\ell} \frac{\partial X_\ell}{\partial q_k}$$
(1.42)

So now we have  $\frac{\partial T}{\partial \dot{q}_k}$  from (1.42) and  $\frac{\partial V}{\partial q_k}$  from (1.28). To write something analogous to (1.27), we need to take the (total) time derivative of this. So we differentiate (1.42), using the sum and product rules:

$$\frac{d}{dt} \left( \frac{\partial T}{\partial \dot{q}_k} \right) = \sum_{\ell=1}^{3N} \left[ \frac{d}{dt} \left( \frac{\partial T}{\partial \dot{X}_\ell} \right) \frac{\partial X_\ell}{\partial q_k} + \frac{\partial T}{\partial \dot{X}_\ell} \frac{d}{dt} \left( \frac{\partial X_\ell}{\partial q_k} \right) \right] 
= \sum_{\ell=1}^{3N} \frac{d}{dt} \left( \frac{\partial T}{\partial \dot{X}_\ell} \right) \frac{\partial X_\ell}{\partial q_k} + \sum_{\ell=1}^{3N} \frac{\partial T}{\partial \dot{X}_\ell} \frac{d}{dt} \left( \frac{\partial X_\ell}{\partial q_k} \right)$$
(1.43)

The first sum can be simplified by using the equation of motion (1.27) and the chain rule:

$$\sum_{\ell=1}^{3N} \frac{d}{dt} \left( \frac{\partial T}{\partial \dot{X}_{\ell}} \right) \frac{\partial X_{\ell}}{\partial q_k} = \sum_{\ell=1}^{3N} \left( -\frac{\partial V}{\partial X_{\ell}} \right) \frac{\partial X_{\ell}}{\partial q_k} = -\frac{\partial V}{\partial q_k}$$
(1.44)

The second sum, which is the correction arising from the use of generalized coördinates, can be evaluated by noting that  $\frac{\partial X_{\ell}}{\partial q_k}$ , like  $X_{\ell}$ , is a function of all the  $q_{k'}$ s as well as time, so we can write its total time derivative as

$$\frac{d}{dt} \left( \frac{\partial X_{\ell}}{\partial q_{k}} \right) = \sum_{k'=1}^{3N} \frac{\partial}{\partial q_{k'}} \left( \frac{\partial X_{\ell}}{\partial q_{k}} \right) \frac{dq_{k'}}{dt} + \frac{\partial}{\partial t} \left( \frac{\partial X_{\ell}}{\partial q_{k}} \right) = \sum_{k'=1}^{3N} \left( \frac{\partial^{2} X_{\ell}}{\partial q_{k'} \partial q_{k}} \right) \dot{q}_{k'} + \left( \frac{\partial X_{\ell}}{\partial t \partial q_{k}} \right)$$

$$= \frac{\partial}{\partial q_{k}} \underbrace{\left[ \sum_{k'=1}^{3N} \left( \frac{\partial X_{\ell}}{\partial q_{k'}} \right) \dot{q}_{k'} + \left( \frac{\partial^{2} X_{\ell}}{\partial t} \right) \right]}_{\frac{dX_{\ell}}{dt}} = \frac{\partial \dot{X}_{\ell}}{\partial q_{k}} \tag{1.45}$$

Plugging this back into (1.43) gives us

$$\frac{d}{dt}\left(\frac{\partial T}{\partial \dot{q}_k}\right) = -\frac{\partial V}{\partial q_k} + \sum_{\ell=1}^{3N} \frac{\partial T}{\partial \dot{X}_\ell} \frac{\partial \dot{X}_\ell}{\partial q_k} = -\frac{\partial V}{\partial q_k} + \frac{\partial T}{\partial q_k}$$
(1.46)

where in the last step we have used the chain rule applied to

$$T(\{q_k\},\{\dot{q}_k\},t) = T(X_{\ell}(\{\{q_k\},\{\dot{q}_k\},t))$$
(1.47)

So this means the equations of motion (Newton's second law) are equivalent to

$$\frac{d}{dt} \left( \frac{\partial T}{\partial \dot{q}_k} \right) \frac{\partial}{\partial q_k} (T - V) \tag{1.48}$$

Now, since V is just a potential energy and depends only on the coördinates and time,

$$\frac{\partial V}{\partial \dot{q}_k} = 0 \tag{1.49}$$

so we can make the equation look more symmetric by adding zero to the left-hand side and writing

$$\frac{d}{dt}\left(\frac{\partial}{\partial \dot{q}_k}(T-V)\right) = \frac{\partial}{\partial q_k}(T-V) \tag{1.50}$$

The quantity appearing in parentheses on both sides of the equation is called the Lagrangian

$$L = T - V \tag{1.51}$$

Note that this is kinetic *minus* potential energy, as opposed to the total energy, which is kinetic *plus* potential. We've now shown that for any set of generalized coördinates<sup>2</sup>, Newton's second law is equivalent to the full set of *Lagrange Equations*:

$$\frac{d}{dt}\left(\frac{\partial L}{\partial \dot{q}_k}\right) - \frac{\partial L}{\partial q_k} = 0 \qquad k = 1, 2, \dots, 3N$$
(1.52)

This is the generic form we were looking for. All we need to do is write the kinetic and potential energies in terms of the generalized coördinates, their time derivatives, and time, and we can find the equations of motion by taking partial derivatives without ever needing to use inertial Cartesian coördinates.

 $<sup>^{2}</sup>$ which can in principle be related by a coördinate transformation to the Cartesian coördinates for a problem with forces arising solely from a potential energy

### 1.2 Examples

Let's return to our three examples of generalized coördinates and see how we obtain the correct equations of motion in each case:

### 1.2.1 Polar Coördinates

Recall that here the total number of coördinates "3N" is 2, and the Cartesian and generalized coördinates are

$$X_1 = x \qquad q_1 = r$$
$$X_2 = y \qquad q_2 = \phi$$

The kinetic energy is

$$T = \frac{1}{2}m\dot{r}^2 + \frac{1}{2}mr^2\dot{\phi}^2 \tag{1.54}$$

which we can obtain either directly by considering the infinitesimal distance

$$ds^2 = dr^2 + r^2 \, d\phi^2 \tag{1.55}$$

associated with changes in r and  $\phi$ , or by starting with

$$T = \frac{1}{2}m\dot{x}^2 + \frac{1}{2}m\dot{y}^2 \tag{1.56}$$

and making the substitutions

$$\dot{x} = \dot{r}\cos\phi - r\dot{\phi}\sin\phi \tag{1.57a}$$

$$\dot{y} = \dot{r}\sin\phi + r\dot{\phi}\cos\phi \tag{1.57b}$$

Meanwhile the potential energy  $V(r, \phi)$  is a scalar field which can be described equally well as a function of the polar coördinates. So the Lagrangian is

$$L = \frac{1}{2}m\dot{r}^2 + \frac{1}{2}mr^2\dot{\phi}^2 - V(r,\phi)$$
(1.58)

Lagrange's equations are

$$\frac{d}{dt}\left(\frac{\partial L}{\partial \dot{r}}\right) = \frac{\partial L}{\partial r} \tag{1.59a}$$

$$\frac{d}{dt} \left( \frac{\partial L}{\partial \dot{\phi}} \right) = \frac{\partial L}{\partial \phi} \tag{1.59b}$$

so to apply them we need to take the relevant partial derivatives:

$$\frac{\partial L}{\partial r} = mr\dot{\phi}^2 - \frac{\partial V}{\partial r} \tag{1.60a}$$

$$\frac{\partial L}{\partial \phi} = -\frac{\partial V}{\partial \phi} \tag{1.60b}$$

$$\frac{\partial L}{\partial \dot{r}} = m\dot{r} \qquad \text{radial compt of momentum} \tag{1.60c}$$

$$\frac{\partial L}{\partial \dot{\phi}} = mr^2 \dot{\phi} \qquad \text{angular momentum} \tag{1.60d}$$

$$\frac{d}{dt} \left( \frac{\partial L}{\partial \dot{r}} \right) = m\ddot{r} \tag{1.60e}$$

$$\frac{d}{dt} \left( \frac{\partial L}{\partial \dot{\phi}} \right) = m r^2 \ddot{\phi} + 2m r \dot{r} \dot{\phi}$$
(1.60f)

So the equations of motion are

$$m\ddot{r} = mr\dot{\phi}^2 - \frac{\partial V}{\partial r} \tag{1.61a}$$

$$mr^2\ddot{\phi} + 2mr\dot{r}\dot{\phi} = -\frac{\partial V}{\partial\phi} \tag{1.61b}$$

We can verify that these are the same equations of motion given by

$$m\ddot{\vec{r}} = -\vec{\nabla}V \tag{1.62}$$

in the vector approach, in which

$$-\vec{\nabla}V = -\frac{\partial V}{\partial r}\hat{r} - \frac{1}{r}\frac{\partial V}{\partial \phi}\hat{\phi}$$
(1.63)

and, thanks to the position and therefore time-dependent basis vectors

$$\frac{d\hat{r}}{dt} = \dot{\phi}\hat{\phi} \tag{1.64a}$$

$$\frac{d\hat{\phi}}{dt} = -\dot{\phi}\hat{r} \tag{1.64b}$$

the acceleration is calculated via

$$\vec{r} = r\hat{r} \Rightarrow \dot{\vec{r}} = \dot{r}\hat{r} + r\dot{\phi}\hat{\phi} \Rightarrow \ddot{\vec{r}} = \ddot{r}\hat{r} + 2\dot{r}\dot{\phi}\hat{\phi} + r\ddot{\phi}\hat{\phi} - r\dot{\phi}^2\hat{r}$$
 (1.65)

to give the equations of motion

$$m\ddot{\vec{r}} = \left(m\ddot{r} - mr\dot{\phi}^2\right)\hat{r} + \left(mr\ddot{\phi} + 2m\dot{r}\dot{\phi}\right)$$
(1.66)

Equating the r and  $\phi$  components of the vector expressions (1.66) and (1.63) gives the same equations of motion as (1.61).

### 1.2.2 Rotating Coördinates

Here again the total number of coördinates "3N" is 2, and the Cartesian and generalized coördinates are

$$X_1 = x \qquad q_1 = x^*$$
$$X_2 = y \qquad q_2 = y^*$$

To get the kinetic energy, we really need to start with the inertial form and transform it using

$$\dot{x} = (\dot{x}^* - \omega y^*) \cos \omega t - (\dot{y}^* + \omega x^*) \sin \omega t$$
(1.68a)

$$\dot{y} = (\dot{x}^* - \omega y^*) \sin \omega t - (\dot{y}^* + \omega x^*) \cos \omega t \tag{1.68b}$$

which makes the kinetic energy

$$T = \frac{1}{2}m\dot{x}^{2} + \frac{1}{2}m\dot{y}^{2} = \frac{1}{2}m(\dot{x}^{*} - \omega y^{*})^{2} + \frac{1}{2}m(\dot{y}^{*} + \omega x^{*})^{2}$$
  
$$= \frac{m}{2}\left[(\dot{x}^{*})^{2} + (\dot{y}^{*})^{2} - 2\omega\dot{x}^{*}y^{*} + 2\omega\dot{y}^{*}x^{*} + \omega^{2}(x^{*})^{2} + \omega^{2}(y^{*})^{2}\right]$$
(1.69)

and the Lagrangian

$$L = T - V(x^*, y^*, t) \tag{1.70}$$

so that the partial derivatives are

$$\frac{\partial L}{\partial x^*} = m\omega \dot{y}^* + m\omega^2 x^* - \frac{\partial V}{\partial x^*}$$
(1.71a)

$$\frac{\partial L}{\partial y^*} = -m\omega \dot{x}^* + m\omega^2 y^* - \frac{\partial V}{\partial y^*}$$
(1.71b)

$$\frac{\partial L}{\partial \dot{x}^*} = m\dot{x}^* - m\omega y^* \tag{1.71c}$$

$$\frac{\partial L}{\partial \dot{y}^*} = m \dot{y}^* + m \omega x^* \tag{1.71d}$$

$$\frac{d}{dt}\left(\frac{\partial L}{\partial \dot{x}^*}\right) = m\ddot{x}^* - m\omega\dot{y}^* \tag{1.71e}$$

$$\frac{d}{dt}\left(\frac{\partial L}{\partial \dot{y}^*}\right) = m\ddot{y}^* + m\omega\dot{y}^* \tag{1.71f}$$

So that the equations of motion are

$$\frac{d}{dt}\frac{\partial L}{\partial \dot{x}^*} - \frac{\partial L}{\partial x^*} = m\ddot{x}^* - \left(2m\omega\dot{y}^* + m\omega^2 x^* - \frac{\partial V}{\partial x^*}\right) = 0$$
(1.72a)

$$\frac{d}{dt}\frac{\partial L}{\partial \dot{y}^*} - \frac{\partial L}{\partial y^*} = m\ddot{y}^* - \left(-2m\omega\dot{x}^* + m\omega^2 y^* - \frac{\partial V}{\partial y^*}\right) = 0$$
(1.72b)

And one can easily check (exercise!) that these equations of motion are the same as those given by the non-inertial coördinate system method including fictitious forces.

#### 1.2.3 Two-Body Problem

In this case, 3N = 6 and the Cartesian coördinates are the six components of the two position vectors  $\vec{r_1}$  and  $\vec{r_2}$ , while the generalized coördinates are the six components of the vectors  $\vec{R}$  and  $\vec{r}$ . The most interesting part about the construction of the Lagrangian is the kinetic energy, which can be obtained by differentiating the inverse coördinate transformations:

$$\vec{r}_1 = \vec{R} + \frac{m_2}{m_1 + m_2} \vec{r} \tag{1.73a}$$

$$\vec{r}_2 = \vec{R} - \frac{m_1}{m_1 + m_2} \vec{r}$$
(1.73b)

to get

$$\dot{\vec{r}}_1 = \dot{\vec{R}} + \frac{m_2}{m_1 + m_2} \dot{\vec{r}}$$
(1.74a)

$$\dot{\vec{r}}_2 = \dot{\vec{R}} - \frac{m_1}{m_1 + m_2} \dot{\vec{r}}$$
(1.74b)

The kinetic energy is thus

$$T = \frac{1}{2}m_{1}\dot{\vec{r}_{1}} \cdot \dot{\vec{r}_{1}} + \frac{1}{2}m_{2}\dot{\vec{r}_{2}} \cdot \dot{\vec{r}_{2}} = \frac{1}{2}m_{1}\dot{\vec{R}} \cdot \dot{\vec{R}} + \frac{m_{1}m_{2}}{m_{1} + m_{2}}\dot{\vec{r}} \cdot \dot{\vec{R}} + \frac{1}{2}\frac{m_{1}m_{2}^{2}}{(m_{1} + m_{2})^{2}}\dot{\vec{r}} \cdot \dot{\vec{r}} + \frac{1}{2}m_{2}\dot{\vec{R}} \cdot \dot{\vec{R}} - \frac{m_{1}m_{2}}{m_{1} + m_{2}}\dot{\vec{r}} \cdot \dot{\vec{R}} + \frac{1}{2}\frac{m_{1}^{2}m_{2}}{(m_{1} + m_{2})^{2}}\dot{\vec{r}} \cdot \dot{\vec{r}} = \frac{1}{2}(m_{1} + m_{2})\dot{\vec{R}} \cdot \dot{\vec{R}} + \frac{1}{2}\frac{(m_{1} + m_{2})m_{1}m_{2}}{(m_{1} + m_{2})^{2}}\dot{\vec{r}} \cdot \dot{\vec{r}} = \frac{1}{2}M\dot{\vec{R}} \cdot \dot{\vec{R}} + \frac{1}{2}\mu\dot{\vec{r}} \cdot \dot{\vec{r}}$$
(1.75)

And this is actually a more direct way of showing the equivalence to the one-body problem. Furthermore, if the potential energy depends only on the distance  $|\vec{r_1} - \vec{r_2}| = |\vec{r}| = r$  between the two bodies (central force motion with no external forces), the Lagrangian becomes

$$L = \frac{1}{2}M\vec{\vec{R}} \cdot \vec{\vec{R}} + \frac{1}{2}\mu \dot{\vec{r}} \cdot \dot{\vec{r}} - V(r)$$
(1.76)

# 2 Lagrangian Formulation with Constraints

### 2.0 Recap

Recall that a system of N particles moving in 3 dimensions has a set of 3N Cartesian coördinates  $\{X_{\ell}\}$ :

$$X_1 = x_1, \qquad X_2 = y_1, \qquad X_3 = z_1, \qquad \dots \qquad X_{3N} = z_N$$
 (2.1)

Newton's second law in the presence of a potential V is

$$\frac{d}{dt} \left( \frac{\partial T}{\partial \dot{X}_{\ell}} \right) = M_{\ell} \ddot{X}_{\ell} = -\frac{\partial V}{\partial X_{\ell}} \qquad \ell = 1, 2, \dots 3N$$
(2.2)

where

$$T(\{\dot{X}_{\ell}\}) = \sum_{\ell=1}^{N} \frac{1}{2} M_{\ell} (\dot{X}_{\ell})^2$$
(2.3)

is the kinetic energy, and

$$M_1 = M_2 = M_3 = m_1, \qquad \dots \qquad M_{3N-2} = M_{3N-1} = M_{3N} = m_N$$
 (2.4)

This is a special case of the Lagrange equations

$$\frac{d}{dt}\left(\frac{\partial L}{\partial \dot{X}_{\ell}}\right) - \frac{\partial L}{\partial X_{\ell}} = 0 \qquad \ell = 1, 2, \dots 3N$$
(2.5)

where L = T - V is the Lagrangian. Similar equations hold in any set of 3N "generalized" coördinates  $\{q_k\}$ , i.e.,

$$\frac{d}{dt}\left(\frac{\partial L}{\partial \dot{q}_k}\right) - \frac{\partial L}{\partial q_k} = 0 \qquad k = 1, 2, \dots 3N$$
(2.6)

### 2.1 The Springy Pendulum

As an example, consider a pointlike pendulum bob of mass m attached to the end of a spring of spring constant k and unstretched length b, moving in a plane under the influence of a constant gravitational field of magnitude g. Choose as generalized coördinates the (actual, instantaneous) length  $\ell$  of the spring and the angle  $\alpha$  between the spring and the vertical. These are something like polar coördinates, so the kinetic energy of the bob is

$$T = \frac{1}{2}m\dot{\ell}^2 + \frac{1}{2}m\ell^2\dot{\alpha}^2$$
(2.7)

There are two sources of potential energy: gravity and the spring. The gravitational potential energy can be worked out with a little trigonometry as  $-mg\ell \cos \alpha$ , while the potential energy in the spring is  $\frac{1}{2}k(\ell - b)^2$ . So the Lagrangian is

$$L = \frac{1}{2}m\dot{\ell}^2 + \frac{1}{2}m\ell^2\dot{\alpha}^2 + mg\ell\cos\alpha - \frac{1}{2}k(\ell-b)^2$$
(2.8)

The relevant derivatives are

$$\frac{\partial L}{\partial \ell} = m\ell\dot{\alpha}^2 + mg\cos\alpha - k(\ell - b)$$
(2.9a)

$$\frac{\partial L}{\partial \alpha} = -mg \sin \alpha \tag{2.9b}$$

$$\frac{\partial L}{\partial \dot{\ell}} = m\dot{\ell} \tag{2.9c}$$

$$\frac{\partial L}{\partial \dot{\alpha}} = m\ell^2 \dot{\alpha} \tag{2.9d}$$

$$\frac{d}{dt} \left( \frac{\partial L}{\partial \dot{\ell}} \right) = m \ddot{\ell} \tag{2.9e}$$

$$\frac{d}{dt}\left(\frac{\partial L}{\partial \dot{\alpha}}\right) = m\ell^2 \ddot{\alpha} + 2m\ell \dot{\ell} \dot{\alpha}$$
(2.9f)

which makes the equations of motion

$$m\ddot{\ell} = m\ell\dot{\alpha}^2 + mg\cos\alpha - k(\ell - b) \tag{2.10a}$$

$$m\ell^2 \ddot{\alpha} + 2m\ell\ell \dot{\alpha} = -mg\ell\sin\alpha \tag{2.10b}$$

Note that, if we define a unit vector  $\hat{\ell}$  in the direction of increasing  $\ell$  (i.e., radially outward), the force due to the spring is

$$\vec{F}_{\rm spring} = -k(\ell - b)\hat{\ell} \tag{2.11}$$

and this is reflected by a  $-k(\ell - b)$  which appears in the  $\ddot{\ell}$  equation.

What if there were a rod rather than a spring, so that the  $\ell$  coördinate were fixed to be b? Physically, the rod would provide an additional radial force (pushing or tension) which was just what was needed to keep  $\ell$  constant.

The key thing about a constraining force (e.g., tension, normal force, static friction) is that we don't know it *a priori* at each instant or at each point in space. It has to be just enough to keep the particle's motion consistent with the constraint.

If we write the tension in the rod as  $\lambda$  (which could be negative if the rod is pushing rather than pulling on the pendulum bob), the equations of motion are

$$m\ddot{\ell} = m\ell\dot{\alpha}^2 + mg\cos\alpha - \lambda \tag{2.12a}$$

$$m\ell^2 \ddot{\alpha} + 2m\ell \dot{\ell} \dot{\alpha} = -mg\ell \sin \alpha \tag{2.12b}$$

And additionally there is a constraint

$$\ell = b \tag{2.12c}$$

The tension  $\lambda$  at any time is only worked out after the fact from the actual trajectory.

There are two ways to obtain the equations of motion (2.12) from a Lagrangian formalism:

1. Since one of the coördinates is a constant, we can make the substitutions  $\ell = b$ ,  $\dot{\ell} = 0$ , and  $\ddot{\ell} = 0$  into (2.12b) and get

$$mb^2\ddot{\alpha} = -mgb\sin\alpha \tag{2.13}$$

which are Lagrange's equations if we start with the reduced Lagrangian

$$L^{\rm red}(\alpha, \dot{\alpha}, t) = \frac{1}{2}mb^2\dot{\alpha}^2 + mgb\cos\alpha \qquad (2.14)$$

In the reduced Lagrangian, the constraint is satisfied and only the unconstrained "degree of freedom"  $\alpha$  is treated as a generalized coördinate.

2. We can instead treat  $\ell$ ,  $\alpha$ , and  $\lambda$  as the variables and look for a Lagrangian  $\widetilde{L}(\ell, \alpha, \lambda, \dot{\ell}, \dot{\alpha}, \dot{\lambda}, t)$  which gives the equations of motion (2.12).

If we note that

$$-\lambda = \frac{\partial}{\partial \ell} (-\ell\lambda) \tag{2.15}$$

we see that

$$m\ddot{\ell} - m\ell\dot{\alpha}^2 = mg\cos\alpha - \lambda = \frac{\partial}{\partial\ell}\left(mg\ell\cos\alpha - \lambda\ell\right)$$
(2.16)

so we would get the right equation for  $\ddot{\ell}$  if we add  $-\lambda \ell$  to the Lagrangian:

$$\widetilde{L} \stackrel{?}{=} \frac{1}{2}m\dot{\ell}^2 + \frac{1}{2}m\ell^2\dot{\alpha}^2 + mg\ell\cos\alpha - \lambda\ell$$
(2.17)

That's not quite right, though, since if we take the derivatives associated with the tension, we get

$$\frac{\partial \widetilde{L}}{\partial \lambda} = -\ell \tag{2.18a}$$

$$\frac{\partial L}{\partial \dot{\lambda}} = 0 \tag{2.18b}$$

$$\frac{d}{dt} \left( \frac{\partial \widetilde{L}}{\partial \dot{\lambda}} \right) = 0 \tag{2.18c}$$

since the constraint is  $\ell = b$ , not  $\ell = 0$ . But if we add  $\lambda(b-\ell)$  instead of  $-\lambda\ell$ , we don't change  $\frac{\partial \tilde{L}}{\partial \lambda}$  and we do get

$$\frac{\partial \widetilde{L}}{\partial \lambda} = b - \ell = 0 = \frac{d}{dt} \left( \frac{\partial \widetilde{L}}{\partial \dot{\ell}} \right)$$
(2.19)

so the constraint is just the Lagrange equation associated with the unknown tension  $\lambda$ .

So we can describe the pendulum with the Lagrangian

$$\widetilde{L} = \underbrace{\frac{1}{2}m\dot{\ell}^2 + \frac{1}{2}m\ell^2\dot{\alpha}^2}_{T} + \underbrace{mg\ell\cos\alpha}_{-V} + \underbrace{\lambda}_{\substack{\text{Lagrange}\\\text{multiplier}}}\underbrace{(b-\ell)}_{\text{constraint}}$$
(2.20)

In Cartesian coördinates (centered at the support point of the pendulum) the constraint is

$$b - \sqrt{x^2 + y^2} = 0 \tag{2.21}$$

so we can't just eliminate one coördinate by setting it to a constant. In this case, the constraining force has components in both directions. Since

$$\cos \alpha = -\frac{y}{\sqrt{x^2 + y^2}} \tag{2.22a}$$

$$\sin \alpha = \frac{x}{\sqrt{x^2 + y^2}} \tag{2.22b}$$

if we call the tension  $\vec{T}$  and let  $\lambda$  be  $\pm |\vec{T}|$  (with the sign depending on whether  $\vec{T}$  is a pull or a push), then

$$T_x = -\lambda \sin \alpha = -\frac{x}{x^2 + y^2} = \lambda \frac{\partial}{\partial x} \left( b - \sqrt{x^2 + y^2} \right)$$
(2.23a)

$$T_y = \lambda \cos \alpha = -\frac{y}{x^2 + y^2} = \lambda \frac{\partial}{\partial y} \left( b - \sqrt{x^2 + y^2} \right)$$
(2.23b)

so, again we get the right equations by adding  $\lambda$  times the constraint to the Lagrangian:

$$\widetilde{L}(x, y, \lambda, \dot{x}, \dot{y}, t) = \frac{1}{2}m\dot{x}^2 + \frac{1}{2}m\dot{y}^2 + mgy + \lambda\left(b - \sqrt{x^2 + y^2}\right)$$
(2.24)

The circle defined by  $\ell = b$  is called a *surface of constraint*. The tension in the rod is directed radially, i.e., perpendicular to that circle. In polar coördinates, we can write the constraint as  $h(r, \phi) = b - r = 0$  and note that  $\vec{\nabla}h = \hat{r}$  is perpendicular to the surface of the constraint, so the constraining force  $-\lambda \hat{r}$  is parallel to  $\vec{\nabla}h$ .

### 2.2 Constrained Systems in General

Think about the general case with 3N Cartesian cordinates for N particles and require these to satisfy c constraints

÷

$$h_1(\{X_\ell\}) = 0 \tag{2.25a}$$

$$h_2(\{X_\ell\}) = 0$$
 (2.25b)

$$h_c(\{X_\ell\}) = 0 \tag{2.25c}$$

Each constraint has an associated constraining force which acts on each particle. For one particle, the force corresponding to the *j*th constraint, which might be called  $\vec{F_j}$ , will be perpendicular to the surface  $h_j(\vec{r}) = 0$ , and thus be parallel to  $\nabla h_j$ . so we could write it as  $\vec{F_j}^{\text{const}} = \lambda_j \nabla h_j$ . For N particles, the force associated with the *j*th constraint, acting on the *i*th particle, will be

$$\vec{F}_{ji}^{\text{const}} = \lambda_j \vec{\nabla}_i h_j \tag{2.26}$$

In our current notation for Cartesian coördinates, this makes the equations of motion

$$\frac{d}{dt} \left( \frac{\partial T}{\partial \dot{X}_{\ell}} \right) = M_{\ell} \ddot{X}_{\ell} = -\frac{\partial V}{\partial X_{\ell}} + \sum_{j=1}^{c} \lambda_{j} \frac{\partial h_{j}}{\partial X_{\ell}}$$
(2.27)

Now, although we know the directions of the constraining forces, their strengths  $\{\lambda_j | j = 1...c\}$  are unknown, which means there are 3N + c unknowns

$$X_1, X_2, \dots, X_{3N}, \lambda_1, \lambda_2, \dots, \lambda_c \tag{2.28}$$

We have a total of 3N + c equations of motion: the 3N dynamical equations (2.27) plus the *c* constraints (2.25). Now, we can turn the unconstrained differential equations into the constrained ones by replacing *V* with  $V - \sum_{j=1}^{c} \lambda_j h_j$  so if we define a *modified Lagrangian* 

$$\widetilde{L} = L + \sum_{j=1}^{c} \lambda_j h_j = T - V + \sum_{j=1}^{c} \lambda_j h_j$$
(2.29)

we will get the right equations of motion. First, if we hold all the  $\{\lambda_j\}$  constant in the derivatives,

$$\frac{d}{dt} \left( \frac{\partial \widetilde{L}}{\partial \dot{X}_{\ell}} \right) = \frac{d}{dt} \left( \frac{\partial L}{\partial \dot{X}_{\ell}} \right) = M \ddot{X}_{\ell} = -\frac{\partial V}{\partial X_{\ell}} + \sum_{j=1}^{c} \lambda_j \frac{\partial h_j}{\partial X_{\ell}} = \frac{\partial \widetilde{L}}{\partial X_{\ell}}$$
(2.30)

On the other hand if we take a partial derivative with respect to each  $\lambda_j$ , holding the  $\{X_\ell\}$ and  $\{\dot{X}_\ell\}$  constant,

$$\frac{\partial \widetilde{L}}{\partial X_{\ell}} = \sum_{j'=1}^{c} \underbrace{\frac{\partial \lambda_{j'}}{\partial \lambda_{j}}}_{\substack{0 \text{ if } j' \neq j\\ 1 \text{ if } j' = j}} h_{j'}(\{X_{\ell}\}) = h_{j}(\{X_{\ell}\}) = 0 = \frac{d}{dt} \left(\frac{\partial \widetilde{L}}{\partial \dot{\lambda}_{j}}\right)$$
(2.31)

So the 3N + c equations of motion are

$$\frac{d}{dt} \left( \frac{\partial \widetilde{L}}{\partial \dot{X}_{\ell}} \right) - \frac{\partial \widetilde{L}}{\partial X_{\ell}} = 0 \qquad \ell = 1, 2, \dots 3N$$
(2.32a)

$$\frac{d}{dt} \left( \frac{\partial \widetilde{L}}{\partial \dot{\lambda}_k} \right) - \frac{\partial \widetilde{L}}{\partial \lambda_k} = 0 \qquad k = 1, 2, \dots c$$
(2.32b)

This is called the method of Lagrange undetermined multipliers. The modified Lagrangian is a function of 3N+c "coördinates"  $\{X_1, X_2, \ldots, X_{3N}, \lambda_1, \lambda_2, \ldots, \lambda_c\}$  and their time derivatives (it happens to be independent of  $\{\dot{\lambda}_j\}$ )

$$\widetilde{L}(\{X_{\ell}\},\{\lambda_j\},\{\dot{X}_{\ell}\},t) = L(\{X_{\ell}\},\{\lambda_j\},\{\dot{X}_{\ell}\},t) + \sum_{j=1}^{c} \lambda_j h_j(\{X_{\ell}\})$$
(2.33)

Now, we could replace these 3N + c coördinates with 3N + c different ones, and the equations of motion would still come from applying Lagrange's equations to  $\widetilde{L}$ .

Suppose we manage to choose those in such a way that c of them are just the constraints, c of them are still the Lagrange multipliers, and the remaining

$$3N - c =: f \tag{2.34}$$

are something else. Then f is the number of "degrees of freedom" which is just the number of unconstrained "directions" the system can move in. the old and new coördinates would be

Old:	$X_1$	$X_2$	 $X_f$	$X_{f+1}$	•••	$X_{f+c}$	$\lambda_1$		$\lambda_c$
New:	$q_1$	$q_2$	 $q_f$	$a_1$		$a_c$	$\lambda_1$	•••	$\lambda_c$

Substituting the inverse transformations  $X_{\ell} = X_{\ell}(\{q_k | k = 1 \dots f\}, \{a_j | j = 1 \dots c\})$  into the modified Lagrangian, we'd get the form

$$\widetilde{L}(\{q_k\},\{a_j\},\{\dot{a}_j\},\{\dot{q}_k\},\{\dot{a}_j\},t) = L(\{q_k\},\{a_j\},\{\dot{q}_k\},\{\dot{a}_j\},t) + \sum_{j=1}^c \lambda_j a_j$$
(2.35)

The Lagrange equations are then

$$\frac{d}{dt}\left(\frac{\partial L}{\partial \dot{q}_k}\right) = \frac{d}{dt}\left(\frac{\partial \widetilde{L}}{\partial \dot{q}_k}\right) = \frac{\partial L}{\partial q_k} = \frac{\partial \widetilde{L}}{\partial q_k}$$
(2.36a)

$$\frac{d}{dt}\left(\frac{\partial L}{\partial \dot{a}_j}\right) = \frac{d}{dt}\left(\frac{\partial \widetilde{L}}{\partial \dot{a}_j}\right) = \frac{\partial L}{\partial a_j} = \frac{\partial \widetilde{L}}{\partial a_j} + \lambda_j$$
(2.36b)

$$0 = \frac{d}{dt} \left( \frac{\partial \widetilde{L}}{\partial \dot{\lambda}_j} \right) = \frac{\partial L}{\partial \lambda_j} = a_j$$
(2.36c)

- Now, the last set of Lagrange equations tell us we can impose the constraints and set  $a_j = 0$  for  $j = 1 \dots c$  in the other two.
- The second set is only really needed if we care about the constraining forces, i.e., the Lagrange multipliers  $\lambda_i$ .
- The first set tells us

$$\left[\frac{d}{dt}\left(\frac{\partial L}{\partial \dot{q}_k}\right) - \frac{\partial L}{\partial q_k}\right]_{\substack{a_1=0\\ \vdots \\ a_c=0}} = 0 \qquad k = 1 \dots f$$
(2.37)

If we define the *reduced Lagrangian* 

$$L^{\text{red}}(\{q_k\},\{\dot{q}_k\},t) = L(\{q_k\},\{a_j=0\},\{\dot{q}_k\},\{\dot{a}_j=0\},t)$$
(2.38)

then the Lagrange equations are equivalent to

$$\frac{d}{dt} \left( \frac{\partial L^{\text{red}}}{\partial \dot{q}_k} \right) - \frac{\partial L^{\text{red}}}{\partial q_k} = 0 \qquad k = 1 \dots f$$
(2.39)

This means that if a system is constrained to have only f degrees of freedom, we can formulate the Lagrangian as a function of the f generalized coördinates and apply the usual Lagrange equations. as long as we don't care about the constraining forces.

### 2.3 Example: The Atwood Machine

As an example of how to apply the method of Lagrange multipliers to a constrained system, consider the Atwood machine. This consists of two blocks, of masses  $m_1$  and  $m_2$ , at opposite ends of a massless rope of (fixed) length  $\ell$ , hung over a massless, frictionless pulley, subject to a uniform gravitational field of strength g. This is illustrated in Symon's Fig. 9.5. Symon considers this system in the reduced Lagrangian approach in Section 9.5.

We are looking for the acceleration of each block, and possibly also the tension in the rope.

#### 2.3.1 Lagrange Multiplier Approach

Here we will use the modified Lagrangian approach, with a Lagrange multiplier corresponding to the unknown constraining force, here provided by the tension in the rope.

We define generalized coördinates  $x_1$  and  $x_2$ , which are both supposed to be positive, and refer to the distance of each block *below* the pulley. The constraint here is that the fixed length of the rope is  $\ell = x_1 + x_2$ . To construct the modified Lagrangian, we need the kinetic energy

$$T = \frac{1}{2}m_1\dot{x}_1^2 + \frac{1}{2}m_2\dot{x}_2 \tag{2.40}$$

and the potential energy

$$V = -m_1 g x_1 - m_2 g x_2 \tag{2.41}$$

(since the height of each block *above* the pulley is  $-x_1$  or  $-x_2$ ). The modified Lagrangian is then

$$\widetilde{L}(x_1, x_2, \lambda, \dot{x}_1, \dot{y}_1, t) = T - V + \lambda(\ell - x_1 - x_2) = \frac{1}{2}m_1\dot{x}_1^2 + \frac{1}{2}m_2\dot{x}_2^2 + m_1gx_1 + m_2gx_2 + \lambda(\ell - x_1 - x_2)$$
(2.42)

and the equations of motion are

$$m_1 \ddot{x}_1 = \frac{d}{dt} \left( \frac{\partial \widetilde{L}}{\partial \dot{x}_1} \right) = \frac{\partial L}{\partial x_1} = m_1 g - \lambda$$
(2.43a)

$$m_1 \ddot{x}_2 = \frac{d}{dt} \left( \frac{\partial \widetilde{L}}{\partial \dot{x}_2} \right) = \frac{\partial L}{\partial x_2} = m_2 g - \lambda$$
 (2.43b)

$$0 = \frac{d}{dt} \left( \frac{\partial \widetilde{L}}{\partial \dot{\lambda}} \right) = \frac{\partial L}{\partial \lambda} = \ell - x_1 - x_2$$
(2.43c)

Since a positive tension will produce a force which tends to try to decrease  $x_1$  and  $x_2$ , the tension in the rope is  $\lambda > 0$ .

To get separate equations for  $\ddot{x}_1$  and  $\ddot{x}_2$ , we take time derivatives of the constraint (2.43c) to say

$$\dot{x}_1 + \dot{x}_2 = 0 \tag{2.44a}$$

$$\ddot{x}_1 + \ddot{x}_2 = 0$$
 (2.44b)

and so we can substitute  $\ddot{x}_2 = -\ddot{x}_1$ . We might also need  $x_2 = \ell - x_1$  in a more general problem, but here the equations of motion turn out to be independent of  $x_2$ .

To eliminate  $\lambda$  from (2.43a) we solve (2.43b) for

$$-\lambda = m_2(\ddot{x}_2 - g) = m_2(-\ddot{x}_1 - g) \tag{2.45}$$

and then substitute in to get

$$m_1 \ddot{x}_1 = m_1 g - m_2 \ddot{x}_1 - m_2 g \tag{2.46}$$

which can be solved for

$$\ddot{x}_1 = \frac{m_1 - m_2}{m_1 + m_2} g \tag{2.47}$$

and then

$$\ddot{x}_2 = -\ddot{x}_1 = \frac{m_2 - m_1}{m_2 + m_1} g \tag{2.48}$$

and finally

$$\lambda = -m_1(\ddot{x}_1 + g) = m_1 g \left(\frac{-m_1 + m_2 + m_1 + m_2}{m_1 + m_2}\right) = \frac{2m_1 m_2}{m_1 + m_2} g$$
(2.49)

which is the tension in the rope.

#### 2.3.2 Reduced Lagrangian Approach

The other way to handle this problem is to make the replacements  $x_2 = \ell - x_1$  and  $\dot{x}_2 = -\dot{x}_1$  at the level of the Lagrangian, and obtain the reduced Lagrangian with one degree of freedom:

$$L(x_1, \dot{x}_1, t) = \frac{1}{2}m_1\dot{x}_1^2 + \frac{1}{2}m_2(-\dot{x}_1)^2 + m_1gx_1 + m_2g(\ell - x_1) = \frac{1}{2}(m_1 + m_2)\dot{x}_1^2 + (m_1 - m_2)gx_1 + m_2g\ell(\ell - x_1) = \frac{1}{2}(m_1 + m_2)\dot{x}_1^2 + (m_1 - m_2)gx_1 + m_2g\ell(\ell - x_1) = \frac{1}{2}(m_1 + m_2)\dot{x}_1^2 + (m_1 - m_2)gx_1 + m_2g\ell(\ell - x_1) = \frac{1}{2}(m_1 + m_2)\dot{x}_1^2 + (m_1 - m_2)gx_1 + m_2g\ell(\ell - x_1) = \frac{1}{2}(m_1 + m_2)\dot{x}_1^2 + (m_1 - m_2)gx_1 + m_2g\ell(\ell - x_1) = \frac{1}{2}(m_1 + m_2)\dot{x}_1^2 + (m_1 - m_2)gx_1 + m_2g\ell(\ell - x_1) = \frac{1}{2}(m_1 + m_2)\dot{x}_1^2 + (m_1 - m_2)gx_1 + m_2g\ell(\ell - x_1) = \frac{1}{2}(m_1 + m_2)\dot{x}_1^2 + (m_1 - m_2)gx_1 + m_2g\ell(\ell - x_1) = \frac{1}{2}(m_1 + m_2)\dot{x}_1^2 + (m_1 - m_2)gx_1 + m_2g\ell(\ell - x_1) = \frac{1}{2}(m_1 + m_2)\dot{x}_1^2 + (m_1 - m_2)gx_1 + m_2g\ell(\ell - x_1) = \frac{1}{2}(m_1 + m_2)\dot{x}_1^2 + (m_1 - m_2)gx_1 + m_2g\ell(\ell - x_1) = \frac{1}{2}(m_1 + m_2)\dot{x}_1^2 + (m_1 - m_2)gx_1 + m_2g\ell(\ell - x_1) = \frac{1}{2}(m_1 + m_2)\dot{x}_1^2 + (m_1 - m_2)gx_1 + m_2g\ell(\ell - x_1) = \frac{1}{2}(m_1 + m_2)\dot{x}_1^2 + (m_1 - m_2)gx_1 + m_2g\ell(\ell - x_1) = \frac{1}{2}(m_1 + m_2)\dot{x}_1^2 + (m_1 - m_2)gx_1 + m_2g\ell(\ell - x_1) = \frac{1}{2}(m_1 + m_2)\dot{x}_1^2 + (m_1 - m_2)gx_1 + m_2g\ell(\ell - x_1) = \frac{1}{2}(m_1 + m_2)\dot{x}_1^2 + (m_1 - m_2)gx_1 + m_2g\ell(\ell - x_1) = \frac{1}{2}(m_1 + m_2)\dot{x}_1^2 + (m_1 - m_2)gx_1 + m_2g\ell(\ell - x_1) = \frac{1}{2}(m_1 + m_2)\dot{x}_1^2 + (m_1 - m_2)gx_1 + m_2g\ell(\ell - x_1) = \frac{1}{2}(m_1 + m_2)\dot{x}_1^2 + (m_1 - m_2)gx_1 + m_2g\ell(\ell - x_1) = \frac{1}{2}(m_1 + m_2)\dot{x}_1^2 + (m_1 - m_2)gx_1 + m_2g\ell(\ell - x_1) = \frac{1}{2}(m_1 + m_2)\dot{x}_1^2 + (m_1 - m_2)gx_1 + m_2g\ell(\ell - x_1) = \frac{1}{2}(m_1 + m_2)\dot{x}_1^2 + (m_1 - m_2)gx_1 + m_2g\ell(\ell - x_1) = \frac{1}{2}(m_1 + m_2)\dot{x}_1^2 + (m_1 - m_2)gx_1 + m_2g\ell(\ell - x_1) = \frac{1}{2}(m_1 + m_2)\dot{x}_1^2 + (m_1 - m_2)gx_1 + m_2g\ell(\ell - x_1) = \frac{1}{2}(m_1 + m_2)\dot{x}_1 + (m_1 - m_2)gx_1 + m_2g\ell(\ell - x_1) = \frac{1}{2}(m_1 + m_2)g\ell(\ell - x_1) = \frac{1$$

The equation of motion is then

$$(m_1 + m_2)\ddot{x}_1 = \frac{d}{dt}\left(\frac{\partial L}{\partial \dot{x}_1}\right) = \frac{\partial L}{\partial x_1} = (m_1 - m_2)g$$
(2.51)

or

$$\ddot{x}_1 = \frac{m_1 - m_2}{m_1 + m_2} g \tag{2.52}$$

It's a lot simpler to get the equation of motion from this approach, but we don't get the value of the tension.

## **3** Velocity-Dependent Potentials

So far we've started from the Newtonian picture and seen how to derive a Lagrangian for each class of problem. Once we'd justified the Lagrangian approach, we were able to construct the Lagrangian in generalized coördinates directly. Now, let's go a step further and start with a Lagrangian, and see what sort of systems it describes. The Lagrangian is, in Cartesian coördinates for a single particle,

$$L(\vec{r}, \dot{\vec{r}}, t) = \frac{1}{2}m \left| \dot{\vec{r}} \right|^2 - Q\varphi(\vec{r}, t) + Q\dot{\vec{r}} \cdot \vec{A}(\vec{r}, t)$$
(3.1)

where Q is a constant,  $\varphi(\vec{r},t)$  is a scalar field, and  $\vec{A}(\vec{r},t)$  is a vector field. Note that

$$Q\varphi(\vec{r},t) - Q\dot{\vec{r}} \cdot \vec{A}(\vec{r},t) \tag{3.2}$$

plays the role of the potential energy V, but now it depends on  $\dot{\vec{r}}$  as well as  $\vec{r}$ . This sort of Lagrangian is associated with a "velocity-dependent potential".

Writing the Lagrangian out explicitly,

$$L = \frac{1}{2}m\dot{x}^{2} + \frac{1}{2}m\dot{y}^{2} + \frac{1}{2}m\dot{z}^{2} - Q\varphi + Q\dot{x}A_{x} + Q\dot{y}A_{y} + Q\dot{z}A_{z}$$
(3.3)

where  $A_x$ ,  $A_y$ ,  $A_z$ , and  $\varphi$  are all functions of x, y, z, and t.

Let's focus on one Lagrange equation, the one corresponding to the x coördinate. The relevant derivatives are

$$\frac{\partial L}{\partial \dot{x}} = m\dot{x} + QA_x \tag{3.4}$$

and then, using the chain rule to evaluate the total time derivative,

$$\frac{d}{dt}\frac{\partial L}{\partial \dot{x}} = m\ddot{x} + Q\frac{dA_x}{dt} = m\ddot{x} + Q\frac{\partial A_x}{\partial x}\dot{x} + Q\frac{\partial A_x}{\partial y}\dot{y} + Q\frac{\partial A_x}{\partial z}\dot{z} + Q\frac{\partial A_x}{\partial t}$$
(3.5)

and finally, because the Lagrangian depends on x through the fields  $\vec{A}$  and  $\varphi$ ,

$$\frac{\partial L}{\partial x} = -Q\frac{\partial\varphi}{\partial x} + Q\dot{x}\frac{A_x}{\partial x} + Q\dot{y}\frac{\partial A_y}{\partial x} + Q\dot{z}\frac{\partial A_z}{\partial x}$$
(3.6)

Now, the Lagrange equation is

$$0 = \frac{d}{dt}\frac{\partial L}{\partial \dot{x}} - \frac{\partial L}{\partial x}$$

$$= m\ddot{x} + Q\dot{x}\frac{\partial A_x}{\partial x} + Q\dot{y}\frac{\partial A_x}{\partial y} + Q\dot{z}\frac{\partial A_x}{\partial z} + Q\frac{\partial A_x}{\partial t} + Q\frac{\partial \varphi}{\partial x} - Q\dot{x}\frac{A_x}{\partial x} - Q\dot{y}\frac{\partial A_y}{\partial x} - Q\dot{z}\frac{\partial A_z}{\partial x}$$

$$= m\ddot{x} + Q\left(\frac{\partial A_x}{\partial t} + \frac{\partial \varphi}{\partial x}\right) + Q\dot{y}\left(\frac{\partial A_x}{\partial y} - \frac{\partial A_y}{\partial x}\right) + Q\dot{z}\left(\frac{\partial A_x}{\partial z} - \frac{\partial A_z}{\partial x}\right)$$
(3.7)

which we can solve for

$$m\ddot{x} = Q\left(\left[-\frac{\partial\varphi}{\partial x} - \frac{\partial A_x}{\partial t}\right] + \dot{y}\left[\frac{\partial A_y}{\partial x} - \frac{\partial A_x}{\partial y}\right] - \dot{z}\left[\frac{\partial A_x}{\partial z} - \frac{\partial A_z}{\partial x}\right]\right)$$
(3.8)

The first expression in brackets is the x component of  $-\vec{\nabla}\varphi - \frac{\partial \vec{A}}{\partial t}$ , the second expression in brackets is the z component of  $\vec{\nabla} \times \vec{A}$ , and the third expression in brackets is the y component of  $\vec{\nabla} \times \vec{A}$ . But if we interpret  $\varphi$  as the scalar potential and  $\vec{A}$  as the vector potential of electrodynamics, these are just components of the electric and magnetic fields

$$\vec{E} = -\vec{\nabla}\varphi - \frac{\partial \vec{A}}{\partial t}$$
(3.9a)

$$\vec{B} = \vec{\nabla} \times \vec{A} \tag{3.9b}$$

 $\mathbf{SO}$ 

$$m\ddot{x} = Q\left(E_x + \underbrace{\dot{y}B_z - \dot{z}B_y}_{x \text{ compt of } \dot{\vec{r}} \times \vec{B}}\right) = \hat{x} \cdot \left[Q\left(\vec{E} + \dot{\vec{r}} \times \vec{B}\right)\right]$$
(3.10)

The calculations for the y and z components of the acceleration are similar and the Lagrange equations arising from

$$L = \frac{1}{2}m\left|\dot{\vec{r}}\right|^2 - Q\varphi + Q\dot{\vec{r}}\cdot\vec{A}$$
(3.11)

are just the components of the Lorentz force law

$$m\ddot{\vec{r}} = Q\left(\vec{E} + \dot{\vec{r}} \times \vec{B}\right) \tag{3.12}$$

More on this example in the future.

# 4 Conservation Laws

### 4.1 Conservation of Momentum and Ignorable Coördinates

Recall conservation of momentum in Newtonian physics:

$$\frac{d\vec{p}}{dt} = m\ddot{\vec{r}} = \vec{F} = -\vec{\nabla}V \tag{4.1}$$

$$p_x = m\dot{x} = \text{constant} \qquad \text{if } \frac{\partial V}{\partial x} = 0$$
(4.2a)

$$p_y = m\dot{y} = \text{constant} \quad \text{if } \frac{\partial V}{\partial y} = 0$$
 (4.2b)

$$p_z = m\dot{z} = \text{constant} \qquad \text{if } \frac{\partial V}{\partial z} = 0$$
 (4.2c)

If V is independent of one of the Cartesian coördinates, the corresponding component of the momentum is a constant of the motion.

In Lagrangian mechanics, with generalized coördinates,

$$\frac{d}{dt}\frac{\partial L}{\partial \dot{q}_k} = \frac{\partial L}{\partial q_k} \tag{4.3}$$

so if L is independent if one of the coördinates  $q_k$ , the corresponding quantity  $\frac{\partial L}{\partial \dot{q}_k}$  is a constant. We call this the *generalized momentum* 

$$p_k = \frac{\partial L}{\partial \dot{q}_k} \tag{4.4}$$

(This definition applies in general, even if  $\frac{\partial L}{\partial q_k} \neq 0$ .) The generalized momentum is sometimes also called the *canonical momentum*. We say that a given  $p_k$  is *canonically conjugate* to the corresponding  $q_k$ .

For Cartesian coördinates, this is just one of the components of the momentum of one of the particles.

$$p_{xi} = \frac{\partial L}{\partial \dot{x}_i} = m \dot{x}_i \tag{4.5a}$$

$$p_{yi} = \frac{\partial L}{\partial \dot{y}_i} = m \dot{y}_i \tag{4.5b}$$

$$p_{zi} = \frac{\partial L}{\partial \dot{z}_i} = m \dot{z}_i \tag{4.5c}$$

(i is particle label)

As an example of the definition of generalized momenta for non-Cartesian coördinates, consider the Lagrangian for a single particle in two dimensions, described in polar coördinates:

$$L = \frac{1}{2}m\dot{r}^2 + \frac{1}{2}mr^2\dot{\phi}^2 - V(r,\phi)$$
(4.6)

the generalized momenta are

$$p_r = \frac{\partial L}{\partial \dot{r}} = m\dot{r} \tag{4.7a}$$

$$p_{\phi} = \frac{\partial L}{\partial \dot{\phi}} = mr^2 \dot{\phi} \tag{4.7b}$$

Note that these are *not* just the components of the usual momentum vector

$$\vec{p} = m\dot{r}\,\hat{r} + mr\dot{\phi}\,\hat{\phi} \tag{4.8}$$

In particular,

$$p_{\phi} \neq \hat{\phi} \cdot \vec{p} \tag{4.9}$$

(For one thing, the two quantities have different units!) Thus  $p_{\phi}$  refers to something different than it did last semester. There's not really an ideal way around this notational hassle. We could write  $p_{\hat{\phi}}$  for  $\hat{\phi} \cdot p_{\phi}$ , but we wouldn't want to have been doing that all along. Another convention would be to call the generalized momenta  $\{\pi_k\}$  rather than  $\{p_k\}$ , but that's also potentially confusing.

In fact, there is a physical interpretation for  $p_{\phi}$ : it's just the z component of the orbital angular momentum of the particle:

$$p_{\phi} = mr^2 \dot{\phi} = L_z = \hat{z} \cdot [\vec{r} \times (m\dot{\vec{r}})]$$

$$(4.10)$$

Another example where the generalized momenta are not the components of the ordinary momentum vector is in the electromagnetic Lagrangian we consdidered last time:

$$L = \frac{1}{2}m\left|\dot{\vec{r}}\right|^2 - Q\varphi + Q\dot{\vec{r}}\cdot\vec{A}$$
(4.11)

In Cartesian coördinates, we get, for example

$$p_x = \frac{\partial L}{\partial \dot{x}} = m\dot{x} + QA_x \tag{4.12}$$

and similarly for the y and z momenta. Here the canonical momenta can even be combined into a vector

$$p_x \hat{x} + p_y \hat{y} + p_z \hat{z} = m \dot{\vec{r}} + Q \vec{A} \tag{4.13}$$

Whether to call this "canonical momentum vector"  $\vec{p}$  (or, for example,  $\vec{\pi}$ ) is again a matter of notational preference.

Returning to the original topic of conservation laws, if L is independent of  $q_k$ , then  $p_k$  is a constant of the motion (its time derivative vanishes as a result of Lagrange's equations), and  $q_k$  is called an *ignorable coördinate*.

So if the Lagrangian is independent of y (translationally invariant), the component of momentum in the y direction vanishes. If it's independent of  $\phi$  (rotationally invariant about an axis) the component of angular momentum along that axis vanishes. In general in Physics, a symmetry is associated with a conservation law.

Note that it's L that needs to be independent of  $q_k$ , not just V. For example, in polar coördinates, the Lagrange equation associated with the r coördinate tells us

$$\frac{dp_r}{dt} = \frac{d}{dt}\frac{\partial L}{\partial \dot{r}} = \frac{\partial L}{\partial r} = mr\dot{\phi}^2 + \frac{\partial V}{\partial r}$$
(4.14)

which does *not* vanish even if the potential V is independent of r.

### 4.2 Conservation of Energy and Definition of the Hamiltonian

Recall conservation of energy, T + V = E = constant, i.e.,  $\frac{d}{dt}(T + V) = 0$ . How did that come about in the simplest situation, one particle in one dimension with  $T = \frac{1}{2}m\dot{x}^2$ ?

$$\frac{d}{dt}(T+V) = \frac{dT}{dt} + \frac{dV}{dt}$$
(4.15)

where

$$\frac{dT}{dt} = \frac{dT}{d\dot{x}}\frac{d\dot{x}}{dt} = m\dot{x}\ddot{x} = \dot{x}F(x) = \dot{x}\left(-\frac{dV}{dx}\right)$$
(4.16)

(using Newton's 2nd law) while

$$\frac{dV}{dt} = \frac{dV}{dx}\frac{dx}{dt} = \frac{dV}{dx}\dot{x}$$
(4.17)

 $\mathbf{SO}$ 

$$\frac{dT}{dt} = -\frac{dV}{dt} \tag{4.18}$$

Note this only works because V is independent of time. If we had V(x,t) with explicit time dependence as well as that implicit in the x, we'd get

$$\frac{dV}{dt} = \frac{\partial V}{\partial x}\frac{dx}{dt} + \frac{\partial V}{\partial t}\frac{dt}{dt} = \frac{\partial V}{\partial x}\dot{x} + \frac{\partial V}{\partial t}$$
(4.19)

Now L = T - V; can we use Lagrange eqns to derive conservation of energy? Use chain rule to find time derivative of  $L(t) = L(\{q_k(t)\}, \{\dot{q}_k(t)\}, t)$ 

$$\frac{dL}{dt} = \sum_{k=1}^{f} \left( \frac{\partial L}{\partial q_k} \frac{dq_k}{dt} + \frac{\partial L}{\partial \dot{q}_k} \frac{d\dot{q}_k}{dt} \right) + \frac{\partial L}{\partial t} = \sum_{k=1}^{f} \left( \frac{d}{dt} \left( \frac{\partial L}{\partial \dot{q}_k} \right) \dot{q}_k + \frac{\partial L}{\partial \dot{q}_k} \ddot{q}_k \right) + \frac{\partial L}{\partial t}$$

$$= \frac{d}{dt} \left( \sum_{k=1}^{f} \frac{\partial L}{\partial \dot{q}_k} \dot{q}_k \right) + \frac{\partial L}{\partial t}$$
(4.20)

Or, putting all the total derivatives on one side,

$$\frac{d}{dt} \left( \sum_{k=1}^{f} \frac{\partial L}{\partial \dot{q}_k} \dot{q}_k - L \right) = -\frac{\partial L}{\partial t}$$
(4.21)

If the Lagrangian has no explicit time dependence  $\left(\frac{\partial L}{\partial t}=0\right)$ , then

$$H = \sum_{k=1}^{f} \frac{\partial L}{\partial \dot{q}_k} \dot{q}_k - L \tag{4.22}$$

is a constant of the motion. H is called the Hamiltonian, and is often but not always equal to the total energy T + V.

### 4.2.1 When is the Hamiltonian the Total Energy?

If you start from the Cartesian definition

$$T = \sum_{\ell=1}^{3N} \frac{1}{2} M_{\ell} \dot{X}_{\ell}^2 \tag{4.23}$$

and substitute in

$$\dot{X}_{\ell} = \sum_{k=1}^{f} \frac{\partial X_{\ell}}{\partial q_k} \dot{q}_k + \frac{\partial X_{\ell}}{\partial t}$$
(4.24)

which we found in Sec.  $(1.1.5)^3$ , you can see that  $T(\{q_k\}, \{\dot{q}_k\}, t)$  is in general made up of pieces which are quadratic, linear and independent of the generalized velocities  $\{\dot{q}_k\}$ :

$$T = \underbrace{\sum_{k'=1}^{f} \sum_{k''=1}^{f} \frac{1}{2} A_{k'k''}(\{q_k\}, t) \dot{q}_{k'} \dot{q}_{k''}}_{T_2(\{q_k\}, \{\dot{q}_k\}, t)} + \underbrace{\sum_{k'=1}^{f} B_{k'k''}(\{q_k\}, t) \dot{q}_{k'}}_{T_1(\{q_k\}, \{\dot{q}_k\}, t)} + T_0(\{q_k\}, t)$$
(4.25)

<sup>3</sup>Technically speaking, we only did this for completely unconstrained systems, but the introduction of constraints to reduce the Lagrangian doesn't change things; the expression given here is just the Cartesian velocity in terms of the unconstrained degrees of freedom, once the constraints are imposed.

We can show that

$$\sum_{k=1}^{f} \frac{\partial T_2}{\partial \dot{q}_k} \dot{q}_k = 2T_2 \tag{4.26a}$$

$$\sum_{k=1}^{f} \frac{\partial T_1}{\partial \dot{q}_k} \dot{q}_k = T_1 \tag{4.26b}$$

$$\sum_{k=1}^{f} \frac{\partial T_0}{\partial \dot{q}_k} \dot{q}_k = 0 \tag{4.26c}$$

So in general

$$H = 2T_2 + T_1 - (T_2 + T_1 + T_0 - V) = T_2 - T_0 - V$$
(4.27)

So the Hamiltonian is the same as the total energy T + V if the kinetic energy is purely quadratic,  $T_1 = 0 = T_0$  so that  $T = T_2$ .

### 4.2.2 Examples

Examples where H is or is not the total energy.

# 5 Hamiltonian Mechanics

So far: system w/f degrees of freedom described by f generalized coördinates  $\{q_k | k = 1 \dots f\}$ 

# A Appendix: Correspondence to Class Lectures

Date	Sections	Pages	Topics		
2005 February 15	1-1.1.4	3-8	Motivation and Formalism		
2005 February 17	1.1.5-1.2	8-14	Derivation and Application		
2005 February 22	Exam Review				
2005 February 24	Prelim One				
2005 March 1	2.0-2.1	14-18	Lagrangian with Constraints: Pendulum Example		
2005 March 3	2.2	18-20	Lagrange Multiplier Method		
2005 March 8	2.3–3	20-24	Atwood Machine; Velocity-Dependent Potentials		
2005 March 10	4	24-	Conservation Laws		