

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

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

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

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

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

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

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

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Notion of "Canonical" distributions

$q_\sigma = q_\sigma(\{Q_1 \cdots Q_n\}, \{P_1 \cdots P_n\}, t)$ for each σ

$p_\sigma = p_\sigma(\{Q_1 \cdots Q_n\}, \{P_1 \cdots P_n\}, t)$ for each σ

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

$$\sum_\sigma P_\sigma \dot{Q}_\sigma - \tilde{H}(\{Q_\sigma\}, \{P_\sigma\}, t) + \frac{d}{dt} F(\{q_\sigma\}, \{Q_\sigma\}, t)$$

Apply Hamilton's principle :

$$\delta \int_{t_i}^{t_f} \left[\sum_\sigma P_\sigma \dot{Q}_\sigma - \tilde{H}(\{Q_\sigma\}, \{P_\sigma\}, t) + \frac{d}{dt} F(\{q_\sigma\}, \{Q_\sigma\}, t) \right] dt = 0$$

$$\dot{Q}_\sigma = \frac{\partial \tilde{H}}{\partial P_\sigma} \quad \dot{P}_\sigma = -\frac{\partial \tilde{H}}{\partial Q_\sigma}$$

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Note that it is conceivable that if we were extraordinarily clever, we could find all of the constants of the motion!

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

$$\sum_{\sigma} P_{\sigma} \dot{Q}_{\sigma} - \tilde{H}(\{Q_{\sigma}\}, \{P_{\sigma}\}, t) + \frac{d}{dt} F(\{q_{\sigma}\}, \{Q_{\sigma}\}, t)$$

$$\frac{d}{dt} F(\{q_{\sigma}\}, \{Q_{\sigma}\}, t) = \sum_{\sigma} \left(\left(\frac{\partial F}{\partial q_{\sigma}} \right) \dot{q}_{\sigma} + \left(\frac{\partial F}{\partial Q_{\sigma}} \right) \dot{Q}_{\sigma} \right) + \frac{\partial F}{\partial t}$$

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

$$\sum_{\sigma} \left(P_{\sigma} + \left(\frac{\partial F}{\partial Q_{\sigma}} \right) \right) \dot{Q}_{\sigma} - \tilde{H}(\{Q_{\sigma}\}, \{P_{\sigma}\}, t) + \frac{\partial F}{\partial t}$$

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

$$\sum_{\sigma} \left(P_{\sigma} + \left(\frac{\partial F}{\partial Q_{\sigma}} \right) \right) \dot{Q}_{\sigma} - \tilde{H}(\{Q_{\sigma}\}, \{P_{\sigma}\}, t) + \frac{\partial F}{\partial t}$$

$$\Rightarrow p_{\sigma} = \left(\frac{\partial F}{\partial q_{\sigma}} \right) \quad P_{\sigma} = - \left(\frac{\partial F}{\partial Q_{\sigma}} \right)$$

$$\Rightarrow \tilde{H}(\{Q_{\sigma}\}, \{P_{\sigma}\}, t) = H(\{q_{\sigma}\}, \{p_{\sigma}\}, t) + \frac{\partial F}{\partial t}$$

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Note that it is conceivable that if we were extraordinarily clever, we could find all of the constants of the motion!

$$\dot{Q}_{\sigma} = \frac{\partial \tilde{H}}{\partial P_{\sigma}} \quad \dot{P}_{\sigma} = - \frac{\partial \tilde{H}}{\partial Q_{\sigma}}$$

Suppose: $\dot{Q}_{\sigma} = \frac{\partial \tilde{H}}{\partial P_{\sigma}} = 0$ and $\dot{P}_{\sigma} = - \frac{\partial \tilde{H}}{\partial Q_{\sigma}} = 0$

$\Rightarrow Q_{\sigma}, P_{\sigma}$ are constants of the motion

Possible solution – Hamilton-Jacobi theory:

Suppose: $F(\{q_{\sigma}\}, \{Q_{\sigma}\}, t) \Rightarrow - \sum_{\sigma} P_{\sigma} Q_{\sigma} + S(\{q_{\sigma}\}, \{P_{\sigma}\}, t)$

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

$$\sum_{\sigma} P_{\sigma} \dot{Q}_{\sigma} - \tilde{H}(\{Q_{\sigma}\}, \{P_{\sigma}\}, t) + \frac{d}{dt} \left(-\sum_{\sigma} P_{\sigma} Q_{\sigma} + S(\{q_{\sigma}\}, \{P_{\sigma}\}, t) \right)$$

$$= -\tilde{H}(\{Q_{\sigma}\}, \{P_{\sigma}\}, t) - \sum_{\sigma} \dot{P}_{\sigma} Q_{\sigma} + \sum_{\sigma} \left(\frac{\partial S}{\partial q_{\sigma}} \dot{q}_{\sigma} + \frac{\partial S}{\partial P_{\sigma}} \dot{P}_{\sigma} \right) + \frac{\partial S}{\partial t}$$

Solution :

$$p_{\sigma} = \frac{\partial S}{\partial q_{\sigma}} \quad Q_{\sigma} = \frac{\partial S}{\partial P_{\sigma}}$$

$$\tilde{H}(\{Q_{\sigma}\}, \{P_{\sigma}\}, t) = H(\{q_{\sigma}\}, \{p_{\sigma}\}, t) + \frac{\partial S}{\partial t}$$

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When the dust clears :

Assume $\{Q_{\sigma}\}, \{P_{\sigma}\}, \tilde{H}$ are constants; choose $\tilde{H} = 0$

Need to find $S(\{q_{\sigma}\}, \{P_{\sigma}\}, t)$

$$p_{\sigma} = \frac{\partial S}{\partial q_{\sigma}} \quad Q_{\sigma} = \frac{\partial S}{\partial P_{\sigma}}$$

$$\Rightarrow H\left(\{q_{\sigma}\}, \left\{ \frac{\partial S}{\partial q_{\sigma}} \right\}, t\right) + \frac{\partial S}{\partial t} = 0$$

Note: S is the "action":

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

$$\sum_{\sigma} P_{\sigma} \dot{Q}_{\sigma} - \tilde{H}(\{Q_{\sigma}\}, \{P_{\sigma}\}, t) + \frac{d}{dt} \left(-\sum_{\sigma} P_{\sigma} Q_{\sigma} + S(\{q_{\sigma}\}, \{P_{\sigma}\}, t) \right)$$

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

$$\sum_{\sigma} P_{\sigma} \dot{Q}_{\sigma} - \tilde{H}(\{Q_{\sigma}\}, \{P_{\sigma}\}, t) + \frac{d}{dt} \left(-\sum_{\sigma} P_{\sigma} Q_{\sigma} + S(\{q_{\sigma}\}, \{P_{\sigma}\}, t) \right)$$

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

$$= S(\{q_{\sigma}\}, \{P_{\sigma}\}, t) \Big|_{t_i}^{t_f}$$

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Differential equation for S :

$$H\left(\{q_\sigma\}, \left\{\frac{\partial S}{\partial q_\sigma}\right\}, t\right) + \frac{\partial S}{\partial t} = 0$$

Example: $H(\{q\}, \{p\}, t) = \frac{p^2}{2m} + \frac{1}{2}m\omega^2 q^2$

Hamilton - Jacobi Eq: $H\left(\{q\}, \left\{\frac{\partial S}{\partial q}\right\}, t\right) + \frac{\partial S}{\partial t} = 0$

$$\frac{1}{2m}\left(\frac{\partial S}{\partial q}\right)^2 + \frac{1}{2}m\omega^2 q^2 + \frac{\partial S}{\partial t} = 0$$

Assume: $S(q, t) \equiv W(q) - Et$ (E constant)

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Continued:

$$\frac{1}{2m}\left(\frac{\partial S}{\partial q}\right)^2 + \frac{1}{2}m\omega^2 q^2 + \frac{\partial S}{\partial t} = 0$$

Assume: $S(q, t) \equiv W(q) - Et$ (E constant)

$$\frac{1}{2m}\left(\frac{dW}{dq}\right)^2 + \frac{1}{2}m\omega^2 q^2 = E$$

$$\frac{dW}{dq} = \sqrt{2mE - (m\omega)^2 q^2}$$

$$W(q) = \int \sqrt{2mE - (m\omega)^2 q^2} dq$$

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Continued:

$$\begin{aligned} W(q) &= \int \sqrt{2mE - (m\omega)^2 q^2} dq \\ &= \frac{1}{2}q\sqrt{2mE - (m\omega)^2 q^2} + \frac{E}{\omega} \sin^{-1}\left(\frac{m\omega q}{\sqrt{2mE}}\right) + C \end{aligned}$$

$$S(q, E, t) = \frac{1}{2}q\sqrt{2mE - (m\omega)^2 q^2} + \frac{E}{\omega} \sin^{-1}\left(\frac{m\omega q}{\sqrt{2mE}}\right) - Et$$

$$\frac{\partial S}{\partial E} = Q = \frac{1}{\omega} \sin^{-1}\left(\frac{m\omega q}{\sqrt{2mE}}\right) - t$$

$$\Rightarrow q(t) = \frac{\sqrt{2mE}}{m\omega} \sin(\omega(t + Q))$$

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