

MATH4104 — ADVANCED HAMILTONIAN DYNAMICS & CHAOS
Second Semester Examination, November, 2005 (continued)

Q1. (a) Find the function that is related to

$$L(r, \theta, \phi, \dot{\theta}, \dot{\phi}) = \frac{mr^2}{2}(\dot{\theta}^2 + \dot{\phi}^2) \sin^2 \theta - \frac{A}{r}$$

by a Legendre transform with both $\dot{\theta}$ and $\dot{\phi}$ active and the other variables passive.

Show that the Legendre transform relations hold for your solution.

(4 marks)

First define the conjugate momenta:

$$p_r = \frac{\partial L}{\partial \dot{r}} = 0, \quad p_\theta = \frac{\partial L}{\partial \dot{\theta}} = mr^2 \dot{\theta} \sin^2 \theta, \quad p_\phi = \frac{\partial L}{\partial \dot{\phi}} = mr^2 \dot{\phi} \sin^2 \theta$$

Then the Hamiltonian, which is the function related to L by the Legendre transform is

$$H(r, \theta, \phi, p_\theta, p_\phi) + L(r, \theta, \phi, \dot{\theta}, \dot{\phi}) = \dot{\theta} p_\theta + \dot{\phi} p_\phi$$

$$\Rightarrow H(r, \theta, \phi, p_\theta, p_\phi) = \frac{(p_\theta^2 + p_\phi^2)}{2mr^2 \sin^2 \theta} + \frac{A}{r}$$

Legendre transform relations

Active variables

$$\dot{\theta} = \frac{\partial H}{\partial p_\theta} = \frac{p_\theta}{mr^2 \sin^2 \theta} \quad \checkmark$$

$$\dot{\phi} = \frac{\partial H}{\partial p_\phi} = \frac{p_\phi}{mr^2 \sin^2 \theta} \quad \checkmark$$

passive variables

$$\frac{\partial L}{\partial r} + \frac{\partial H}{\partial r} = \frac{A}{r^2} - \frac{A}{r^2} = 0 \quad \checkmark$$

$$\frac{\partial L}{\partial \theta} + \frac{\partial H}{\partial \theta} = mr^2(\dot{\theta}^2 + \dot{\phi}^2) \sin \theta \cos \theta - \frac{(p_\theta^2 + p_\phi^2) \cos \theta}{mr^2 \sin^3 \theta} = 0 \quad \checkmark$$

$$\frac{\partial L}{\partial \phi} + \frac{\partial H}{\partial \phi} = 0 + 0 = 0 \quad \checkmark$$

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Q1.

(b) Show carefully that the following Hamiltonians are integrable and give their integrals of motion.

$$(i) H(q, p, t) = \frac{p^2}{2} + \cos(q + \omega t) \cos(q + 2\omega t)$$

$$(ii) H(\theta_1, \theta_2, I_1, I_2) = 2I_1^2 + I_2^2 + I_1 I_2 \cos(3\theta_1 - \theta_2)$$

i) 1 degree of Freedom System - need 1 constant of the motion. (6 marks)

Since $\cos(q + \omega t) \cos(q + 2\omega t) = \frac{1}{2} (\cos(2q + 3\omega t) + \cos \omega t)$

$$H(q, p, t) = \frac{p^2}{2} + \frac{1}{2} \cos(2q + 3\omega t) + \frac{1}{2} \cos \omega t$$

Move to a rotating frame

$$\Rightarrow \text{let } Q = q + \frac{3\omega t}{2}$$

And remove to purely time dependent term $\frac{\cos \omega t}{2}$

$$\text{Let } F_2 = P(q + \frac{3\omega t}{2}) = \int \frac{\cos \omega t}{2} dt$$

Then new canonical variables $p = P, Q = q + \frac{3\omega t}{2}$
and Hamiltonian $K(Q, P) = \frac{P^2}{2} + \frac{1}{2} \cos Q + \frac{\partial F_2}{\partial t} + \frac{\cos \omega t}{2}$
 $= \frac{P^2}{2} + \frac{\cos Q}{2} + \frac{3P\omega}{2}$

So $K = \frac{P^2}{2} + \frac{\cos(2q + 3\omega t)}{2} + \frac{3P\omega}{2}$ is a constant of the motion.

ii) 2 dof system, but time independent $\Rightarrow$ H constant of motion

Move to new variables $\phi_1 = \theta_1 - \theta_2/3, \phi_2 = \theta_2$ where

$$F_2 = J_1(\theta_1 - \theta_2/3) + J_2 \theta_2 \Rightarrow I_1 = J_1, I_2 = J_1/3 + J_2$$

$$H(\phi_1, \phi_2, J_1, J_2) = 2J_1^2 + (J_1/3 + J_2)^2 + J_1(J_1/3 + J_2) \cos 3\phi_1$$

is not a function of $\phi_2 \Rightarrow \frac{\partial H}{\partial \phi_2} = 0 \Rightarrow J_2$ is a constant of motion

$$\Rightarrow (I_2 - I_1/3) \text{ is 2nd constant of motion.}$$

Question 2 on next page.

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$\Rightarrow$ integrable.

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Q2. (a) Give the primary resonance conditions for the following Hamiltonian.

$$H(\theta_1, \theta_2, I_1, I_2) = 2I_1^2 + 3I_1I_2 + 4\epsilon I_1^2 \sin(\theta_2) \cos(\theta_2) \cos(\theta_1)$$

(4 marks)

First note that

$$2\sin\theta_2 \cos\theta_2 = \sin 2\theta_2$$

$$\text{and } 4\sin\theta_2 \cos\theta_2 \cos\theta_1 = \sin(2\theta_2 + \theta_1) + \sin(2\theta_2 - \theta_1)$$

Now the primary resonance conditions for

$$H = 2I_1^2 + 3I_1I_2 + \epsilon I_1^2 (\sin(2\theta_2 + \theta_1) + \sin(2\theta_2 - \theta_1))$$

$$\text{are } 2\frac{\partial H_0}{\partial I_2} + \frac{\partial H_0}{\partial I_1} = 0 \quad \text{and} \quad 2\frac{\partial H_0}{\partial I_2} - \frac{\partial H_0}{\partial I_1} = 0$$

$$\text{Here } H_0 = 2I_1^2 + 3I_1I_2 \Rightarrow \frac{\partial H_0}{\partial I_1} = 4I_1 + 3I_2$$

$$\frac{\partial H_0}{\partial I_2} = 3I_1$$

$\Rightarrow$ Primary resonance conditions are

$$4I_1 + 3I_2 = \pm 6I_1$$

$$\Rightarrow 3I_2 = 2I_1 \quad \text{or} \quad 10I_1 + 3I_2 = 0 //$$

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Q2.

- (b) Construct the near identity transformation that transforms the Hamiltonian in part a) to

$$K(\phi_1, \phi_2, J_1, J_2) = 2J_1^2 + 3J_1J_2 + \epsilon J_1^2 \sin(2\phi_2 - \phi_1)$$

to first order in ϵ . Give the actual functions $\phi_i(\theta_i, I_i)$ and $J_i(\theta_i, I_i)$ to first order in ϵ .

(6 marks)

let the near identity transformation be

$$F_2(\theta_1, \theta_2, J_1, J_2) = \theta_1 J_1 + \theta_2 J_2 + \epsilon g(J_1, J_2) \cos(2\theta_2 + \theta_1)$$

$$\begin{aligned} \text{then } I_1 &= J_1 - \epsilon g \sin(2\theta_2 + \theta_1) & \phi_1 &= \theta_1 + \epsilon \frac{\partial g}{\partial J_1} \cos() \\ I_2 &= J_2 - \epsilon 2g \sin(2\theta_2 + \theta_1) & \phi_2 &= \theta_2 + \epsilon \frac{\partial g}{\partial J_2} \cos() \end{aligned}$$

$$\begin{aligned} H(\theta_1, \theta_2, I_1(J_1, \theta_1), I_2(J_2, \theta_2)) \\ &= 2(J_1 - \epsilon g \sin(2\theta_2 + \theta_1))^2 + 3(J_1 - \epsilon g \sin(2\theta_2 + \theta_1))(J_2 - \epsilon 2g \sin()) \\ &\quad + \epsilon J_1^2 (\sin(2\theta_2 + \theta_1) + \sin(2\theta_2 - \theta_1)) + O(\epsilon^2) \\ &= 2J_1^2 + 3J_1J_2 + \epsilon (-4J_1g - 3(2J_1 + J_2)g + J_1^2 \sin()) \\ &\quad + \epsilon J_1^2 \sin(2\theta_2 - \theta_1) + O(\epsilon^2) \end{aligned}$$

So choose

$$(10J_1 + 3J_2)g = J_1^2 \Rightarrow g = \frac{J_1^2}{10J_1 + 3J_2}$$

$\Rightarrow$ to first order in ϵ

$$J_1 = I_1 + \epsilon \frac{I_1^2 \sin(2\theta_2 + \theta_1)}{10I_1 + \epsilon I_2}$$

$$\phi_1 = \theta_1 + \epsilon \frac{10I_1^2 + 6I_1I_2 \cos(2\theta_2 + \theta_1)}{(10I_1 + 3I_2)^2}$$

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Space for question 2

$$J_2 = I_2 + \frac{2\epsilon I_1^2}{(10I_1 + 3I_2)} \sin(2\theta_2 + \theta_1)$$

$$\phi_2 = \theta_2 - \frac{3\epsilon I_1^2}{(10I_1 + 3I_2)^2} \cos(2\theta_2 + \theta_1)$$

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Q3. (a) Give the continued fraction expansion of $\frac{47 - \sqrt{5}}{38}$.

(3 marks)

$$a_0 = \text{integer part of } \frac{47 - \sqrt{5}}{38} = 1$$

$$w_1 = \frac{1}{\frac{47 - \sqrt{5}}{38} - 1} = \frac{38}{9 - \sqrt{5}} = \frac{9 + \sqrt{5}}{2}$$

$$\Rightarrow a_1 = 5 \text{ and } w_2 = \frac{2}{\sqrt{5} - 1} = \frac{\sqrt{5} + 1}{2}$$

$$a_2 = 1 \quad \dots \quad w_3 = \frac{2}{\sqrt{5} - 1} \text{ etc}$$

$$a_n = 1 \text{ for } n \geq 2$$

$$\frac{47 - \sqrt{5}}{38} = [1, 5, 1, 1, 1, \dots]$$

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Q3.

- (b) Derive conditions on $f(\theta_n, I_{n+1})$ and $g(\theta_n, I_{n+1})$ for the following twist map to evolve canonically.

$$I_{n+1} = I_n + \epsilon f(\theta_n, I_{n+1})$$

$$\theta_{n+1} = \theta_n + 2\pi\omega(I_{n+1}) + \epsilon g(\theta_n, I_{n+1}), \quad \text{mod}(2\pi)$$

(3 marks)

Construct a generating function

$$F_2(\theta_n, I_{n+1}) \text{ s.t. } I_n = \frac{\partial F_2}{\partial \theta_n} \text{ and } \theta_{n+1} = \frac{\partial F_2}{\partial I_{n+1}}$$

$$\Rightarrow \frac{\partial F_2}{\partial \theta_n} = I_{n+1} - \epsilon f(\theta_n, I_{n+1})$$

$$\frac{\partial F_2}{\partial I_{n+1}} = \theta_n + 2\pi\omega(I_{n+1}) + \epsilon g(\theta_n, I_{n+1})$$

$$\text{So } F_2 = \theta_n I_{n+1} + 2\pi \int \omega(I_{n+1}) dI_{n+1} + \epsilon h(\theta_n, I_{n+1})$$

$$\text{where } \frac{\partial h}{\partial \theta_n} = -f \text{ and } \frac{\partial h}{\partial I_{n+1}} = g$$

$$\Rightarrow \frac{\partial f}{\partial I_{n+1}} + \frac{\partial g}{\partial \theta_n} = 0$$

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Q3.

(c) Show that the Standard Map

$$I_{n+1} = I_n - K \sin \theta_n$$

$$\theta_{n+1} = \theta_n + I_{n+1}$$

is a product of two involutions.

(4 marks)

$$I_1 \begin{pmatrix} I \\ \theta \end{pmatrix} = \begin{pmatrix} I - K \sin \theta \\ -\theta \end{pmatrix}, \quad I_2 \begin{pmatrix} I \\ \theta \end{pmatrix} = \begin{pmatrix} I \\ -\theta + I \end{pmatrix}$$

$$\text{then } I_2 I_1 \begin{pmatrix} I \\ \theta \end{pmatrix} = I_2 \begin{pmatrix} I - K \sin \theta \\ -\theta \end{pmatrix} = \begin{pmatrix} I - K \sin \theta \\ \theta + I - K \sin \theta \end{pmatrix}$$

map as required

$$\text{Also } I_1^2 \begin{pmatrix} I \\ \theta \end{pmatrix} = I_1 \begin{pmatrix} I - K \sin \theta \\ -\theta \end{pmatrix} = \begin{pmatrix} I - K \sin \theta - K \sin(-\theta) \\ -(-\theta) \end{pmatrix}$$

$$= \begin{pmatrix} I \\ \theta \end{pmatrix}$$

$$\text{and } I_2^2 \begin{pmatrix} I \\ \theta \end{pmatrix} = I_2 \begin{pmatrix} I \\ -\theta + I \end{pmatrix} = \begin{pmatrix} I \\ -(-\theta + I) + I \end{pmatrix}$$

$$= \begin{pmatrix} I \\ \theta \end{pmatrix}$$

So that I_1^2 and I_2^2 are the identity.
 $\Rightarrow$ they are involutions.