

MATH4104 — ADVANCED HAMILTONIAN DYNAMICS & CHAOS
Second Semester Examination, November, 2007 (continued)

Q1.(a) Find the Hamiltonian $H(x, y, p_x, p_y)$ that is related to the Lagrangian

$$L(x, y, \dot{x}, \dot{y}) = \left(1 - \sqrt{1 - \dot{x}^2 - \dot{y}^2}\right) - V(x, y)$$

by a Legendre transform with both $\dot{x}$ and $\dot{y}$ as active variables and x and y as passive variables.

Then use the Legendre transform relations and Lagrange's equations of motion to derive Hamilton's equations of motion for the Hamiltonian above. (6 marks)

$$\text{Let } p_x = \frac{\partial L}{\partial \dot{x}} = \frac{\dot{x}}{\sqrt{1 - \dot{x}^2 - \dot{y}^2}}, \quad p_y = \frac{\partial L}{\partial \dot{y}} = \frac{\dot{y}}{\sqrt{1 - \dot{x}^2 - \dot{y}^2}}$$

then $H(x, y, p_x, p_y) = \dot{x} p_x + \dot{y} p_y - L$ expressed as a function of (x, y, p_x, p_y)

$$\text{Now } \dot{x}^2 = p_x^2 (1 - \dot{x}^2 - \dot{y}^2) \text{ and } \dot{y}^2 = p_y^2 (1 - \dot{x}^2 - \dot{y}^2)$$

$$\Rightarrow (\dot{x}^2 + \dot{y}^2) = \frac{(p_x^2 + p_y^2)}{(1 + p_x^2 + p_y^2)}$$

$$\Rightarrow \dot{x}^2 = \frac{p_x^2}{(1 + p_x^2 + p_y^2)}, \quad \dot{y}^2 = \frac{p_y^2}{(1 + p_x^2 + p_y^2)}$$

$$H = \frac{p_x^2 + p_y^2}{\sqrt{(1 + p_x^2 + p_y^2)}} - 1 + V(x, y)$$

$$= \sqrt{1 + p_x^2 + p_y^2} - 1 + V(x, y)$$

$$\text{From the Legendre Transform } \Rightarrow \dot{x} = \frac{\partial H}{\partial p_x}, \quad \dot{y} = \frac{\partial H}{\partial p_y}$$

$$\dot{x} = \frac{p_x}{\sqrt{1 + p_x^2 + p_y^2}}, \quad \dot{y} = \frac{p_y}{\sqrt{1 + p_x^2 + p_y^2}}$$

$$\text{From Legendre eqns } \frac{d}{dt} p_x = \frac{\partial L}{\partial x} = -\frac{\partial V}{\partial x}$$

$$\Rightarrow \dot{p}_x = -\frac{\partial V}{\partial x}, \quad \dot{p}_y = -\frac{\partial V}{\partial y}$$

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Q1.(b) Show carefully that the following Hamiltonian is integrable and give its integrals of motion.

$$H(\theta_1, \theta_2, I_1, I_2) = I_1^2 + I_2^2 + I_1 I_2 \cos(\theta_1 - 2\theta_2) + I_1^2 \cos(2\theta_1 - 4\theta_2) \quad (4 \text{ marks})$$

Since $\left| \frac{\partial H}{\partial t} \right| = 0 \Rightarrow H$ is a constant. To find a second constant of the motion transform to new angle variables

$\phi_1 = \theta_1 - 2\theta_2$ and $\phi_2 = \theta_2$, via an F_2 generating function, where $F_2(\theta_1, \theta_2, J_1, J_2)$ and

$$\phi_i = \frac{\partial F_2}{\partial J_i}, \quad I_i = \frac{\partial F_2}{\partial \theta_i}, \quad i = 1, 2$$

$$\Rightarrow \theta_1 - 2\theta_2 = \frac{\partial F_2}{\partial J_1}, \quad \theta_2 = \frac{\partial F_2}{\partial J_2} \Rightarrow \underline{F_2 = J_1(\theta_1 - 2\theta_2) + J_2 \theta_2}$$

$$\Rightarrow I_1 = J_1 \text{ and } I_2 = -2J_1 + J_2$$

The Hamiltonian becomes

$$H(\phi_1, J_1) = J_1^2 + (J_2 - 2J_1)^2 + J_1(J_2 - 2J_1) \cos \phi_1 + J_1^2 \cos 2\phi_1$$

Since H is independent of ϕ_2 i.e. $\frac{\partial H}{\partial \phi_2} = 0$

$$\Rightarrow \dot{J}_2 = -\frac{\partial H}{\partial \phi_2} = 0 \Rightarrow J_2 \text{ is a constant of the motion.}$$

$\Rightarrow$ Two constants of motion are

$$\underline{H \text{ and } J_2 = I_2 + 2I_1} \Rightarrow \text{integrable.}$$

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Q2.(a) Give the primary resonance conditions for the following Hamiltonian as a condition on the action I .

$$H(\theta, I, t) = 2I^2 + \epsilon \left(I \cos(2\theta - 2t) + \frac{I}{2} \cos(3\theta - 2t) \right)$$

(2 marks)

The resonance condition associated
with a term of form $V(I) \cos(m\theta - nt)$
is $m\omega(I) - n = 0$,
where $\omega(I) = \frac{\partial H_0}{\partial I}$.

Here $\omega(I) = 4I$ ($H_0 = 2I^2$)

$\Rightarrow$ ~~reson~~ primary resonance conditions are

$$2\omega(I) - 2 = 0 \Rightarrow 4I = 1 \Rightarrow I = \frac{1}{4}$$

$$\text{and } 3\omega(I) - 2 = 0 \Rightarrow 12I = 2 \Rightarrow I = \frac{1}{6}$$

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Q2.(b) Assuming that ϵ is small, find the width of the resonance due to the $I \cos(2\theta - 2t)$ term in the Hamiltonian from Q2.(a)

$$H(\theta, I, t) = 2I^2 + \epsilon \left(I \cos(2\theta - 2t) + \frac{I}{2} \cos(3\theta - 2t) \right), \text{ to lowest order in } \epsilon.$$

To do this you will need to ignore the $\frac{I}{2} \cos(3\theta - 2t)$ resonant term. (4 marks)

Ignoring the $\frac{I}{2} \cos(3\theta - 2t)$ term, let $\phi = \theta - t$ and use an F_2 generating function to transform to a rotating frame.

$$\phi = \theta - t, \quad \phi = \frac{\partial F_2}{\partial J} \Rightarrow F_2 = J(\theta - t) \\ \Rightarrow I = J$$

and the new Hamiltonian is $K = H + \frac{\partial F_2}{\partial t}$

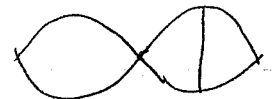
$$K = 2J^2 - J + \epsilon J \cos 2\phi$$

Since the resonance occurs at $J = \frac{1}{4}$

$$\text{let } J = \frac{1}{4} + \Delta J$$

$$\Rightarrow K = (2(\frac{1}{4} + \Delta J) - 1)(\frac{1}{4} + \Delta J) + \epsilon(\frac{1}{4} + \Delta J) \cos 2\phi \\ \simeq -\frac{1}{8} + 2\Delta J^2 + \frac{\epsilon}{4} \cos 2\phi + O(\epsilon \Delta J)$$

On the separatrix $K = -\frac{1}{8} + \frac{\epsilon}{4}$.
($\Delta J = 0, \phi = 0$)



$\Rightarrow$ the width is found by taking $\phi = \frac{\pi}{2}$

$$-\frac{1}{8} + \frac{\epsilon}{4} = -\frac{1}{8} + 2\Delta J^2 - \frac{\epsilon}{4}$$

$$\Rightarrow \Delta J^2 = \frac{2\epsilon}{2 \times 4} \Rightarrow \Delta J = \pm \frac{\sqrt{\epsilon}}{2}$$

and the width is $\sqrt{\epsilon}$

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Q2.(c) Find approximate action angle variables for the following Hamiltonian

$$H(\theta, I, t) = I^2 + \epsilon I \cos(3\theta + t) \quad \text{for } \epsilon \text{ small,}$$

valid to order 1 in ϵ .

(4 marks)

Transform to new action variable J

s.t., to order 1 in ϵ , $H(J)$ only.

To do this use a near identity generating function

$$F_2(\theta, J, t) = \theta J + \epsilon g(J) \sin(3\theta + t)$$

$$\text{Then } I = \frac{\partial F_2}{\partial \theta} = J + 3\epsilon g(J) \cos(3\theta + t)$$

and the new Hamiltonian

$$\begin{aligned} K &= H(\theta, I(J, \theta), t) + \frac{\partial F_2}{\partial t} \\ &= (J + 3\epsilon g(J) \cos(3\theta + t))^2 + \epsilon (J + 3\epsilon g(J) \cos(3\theta + t)) \cos(3\theta + t) + \epsilon g(J) \cos(3\theta + t) \end{aligned}$$

To first order in ϵ this is

$$K = J^2 + 6\epsilon J g(J) \cos(3\theta + t)$$

$$+ \epsilon J \cos(3\theta + t) + \epsilon g(J) \cos(3\theta + t)$$

Eliminating the oscillating terms gives $K(J) = J^2$:

$$(6J g(J) + g(J)) + J = 0 \Rightarrow g(J) = \frac{-J}{(6J+1)}$$

$$\Rightarrow \text{Assuming } J \neq -1/6 \Rightarrow I = J - \frac{3\epsilon J}{6J+1} \cos(3\theta + t)$$

$$\text{and the new action is } \Rightarrow J = I + \frac{3\epsilon I}{6I+1} \cos(3\theta + t),$$

$$\text{angle is } \phi = \frac{\partial F_2}{\partial \theta} = \theta + \frac{3\epsilon \sin(3\theta + t)}{(6I+1)^2} \text{ to first order in } \epsilon.$$

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Q3.(a) Give the continued fraction expansion of the positive root of $x^2 - 5x - 1 = 0$.

(3 marks)

$$x = \frac{5 \pm \sqrt{25+4}}{2} = \frac{5}{2} \pm \frac{\sqrt{29}}{2}$$

$$\text{So } x_+ = \frac{5 + \sqrt{29}}{2} \quad \text{and} \quad 5 < x_+ < 6$$

$\Rightarrow$ in the continued fraction expansion

$$a_0 = [x_+] = 5$$

$$\begin{aligned} \Rightarrow w_1 &= \frac{1}{x_+ - 5} = \frac{1}{\frac{\sqrt{29} - 5}{2}} = \frac{2(\sqrt{29} + 5)}{(\sqrt{29})^2 - 25} \\ &= \frac{\sqrt{29} + 5}{2} = x_+ \end{aligned}$$

Hence $a_n = 5 \quad \forall n = 0, 1, \dots$

and the continued fraction expansion of x_+
is $[5; 5, 5, \dots] = [\overline{5}]$

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Q3. (b) Show that the following map evolves canonically

$$\theta_{n+1} = \theta_n + \frac{A}{J_{n+1}}$$

$$J_{n+1} = J_n + f(\theta_n)$$

by finding a generating function for the map.

(3 marks)

Let the generating function be $F(\theta_n, J_{n+1})$ where

$$\theta_{n+1} = \frac{\partial F}{\partial J_{n+1}} \quad \text{and} \quad J_n = \frac{\partial F}{\partial \theta_n}$$

$$\Rightarrow \frac{\partial F}{\partial J_{n+1}} = \theta_n + \frac{A}{J_{n+1}} \quad \text{and} \quad J_{n+1} - f(\theta_n) = \frac{\partial F}{\partial \theta_n}$$

$$\Rightarrow F = \theta_n J_{n+1} + A \ln(J_{n+1}) - \int f(\theta_n) d\theta_n$$

The existence of such a function $\Rightarrow$ that the map evolves canonically.

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Q3.(c) Show that the map

$$\begin{aligned}\theta_{n+1} &= \theta_n + \frac{A}{J_{n+1}} \\ J_{n+1} &= J_n + f(\theta_n)\end{aligned}$$

is a product of two involutions, one of which is

$$I_1 \begin{pmatrix} \theta \\ J \end{pmatrix} = \begin{pmatrix} -\theta \\ J + f(\theta) \end{pmatrix} \quad \text{provided that } f(-\theta) = -f(\theta).$$

The second involution is

(4 marks)

$$\begin{aligned}I_2 \begin{pmatrix} \theta \\ J \end{pmatrix} &= \begin{pmatrix} -\theta + \frac{A}{J} \\ J \end{pmatrix} \\ \Rightarrow I_2 I_1 \begin{pmatrix} \theta \\ J \end{pmatrix} &= I_2 \begin{pmatrix} -\theta \\ J + f(\theta) \end{pmatrix} = \begin{pmatrix} -(-\theta) + \frac{A}{J + f(\theta)} \\ J + f(\theta) \end{pmatrix}\end{aligned}$$

as above.

Both I_1 and I_2 are involutions i.e. I_i^2 is the identity:

$$I_1^2 \begin{pmatrix} \theta \\ J \end{pmatrix} = I_1 \begin{pmatrix} -\theta \\ J + f(\theta) \end{pmatrix} = \begin{pmatrix} -(-\theta) \\ J + f(-\theta) + f(\theta) \end{pmatrix} = \begin{pmatrix} \theta \\ J \end{pmatrix}$$

since $f(-\theta) = -f(\theta)$

$$I_2^2 \begin{pmatrix} \theta \\ J \end{pmatrix} = I_2 \begin{pmatrix} -\theta + \frac{A}{J} \\ J \end{pmatrix} = \begin{pmatrix} -(-\theta + \frac{A}{J}) + \frac{A}{J} \\ J \end{pmatrix} = \begin{pmatrix} \theta \\ J \end{pmatrix}$$