

1. For a Lagrangian  $L : TG \mapsto \mathbb{R}$  which is left-invariant under the action of a group  $G$ , one defines Hamilton's variational principle on a family of time-dependent curves in  $G$  by

$$\delta S = \delta \int_a^b L(g(t), \dot{g}(t)) dt = 0,$$

for variations  $\delta g \in T_g G$  that vanish at the endpoints in time. By left-invariance of  $L$ , this Hamilton's principle is equivalent to the reduced variational principle

$$\delta S_{\text{red}} = \delta \int_a^b l(\xi) dt = 0,$$

with  $L(g, \dot{g}) = L(e, g^{-1}\dot{g}) = l(\xi)$  where  $\xi = g^{-1}\dot{g} \in T_e G \simeq \mathfrak{g}$  is an element of the Lie algebra  $\mathfrak{g}$  of the group  $G$  and  $\delta \xi$  also vanishes at the endpoints in time.

- (a) Compute the variation  $\delta \xi = \delta(g^{-1}\dot{g})$  that is inherited from the variation  $\delta g \in T_g G$ .
- (b) Derive the Euler-Poincaré equation from the reduced variational principle  $\delta S_{\text{red}} = 0$  by using the formula for  $\delta \xi$  and integrating by parts.
- (c) Use the Legendre transformation to obtain the corresponding Hamiltonian equation in terms of the Lie-Poisson bracket.

2. Let the vector  $\Omega(t) = (\Omega_1, \Omega_2, \Omega_3) \in \mathbb{R}^3$  denote the body angular velocity of a heavy top. Let  $\hat{\Omega}(t) = (R^{-1}(t)\dot{R}(t))^\wedge$  denote the hat map  $\hat{\cdot}: \mathbb{R}^3 \mapsto \mathfrak{so}(3)$  where  $R(t) \in SO(3)$  is a  $3 \times 3$  special orthogonal matrix. The other top parameters are

- $\mathbb{I} = \text{diag}(I_1, I_2, I_3)$  is the constant moment of inertia tensor, diagonalized in the body principal axes.
- $\Gamma(t) = R^{-1}(t)\hat{\mathbf{z}}$  represents the motion of the unit vector along the vertical axis, as seen from the body.
- $\chi$  is the constant vector in the body from the point of support to the body's center of mass.
- $m$  is the total mass of the body and  $g$  is the constant acceleration of gravity.

(a) Compute the vector equation of motion for the auxiliary variable  $\Gamma(t)$  from its definition.

(b) Derive the Euler-Poincaré equations for the motion of a heavy top from the following reduced action

$$\delta S_{\text{red}} = 0, \quad \text{with} \quad S_{\text{red}} = \int_a^b l(\Omega, \Gamma) dt = \int_a^b \frac{1}{2} \Omega \cdot \mathbb{I} \Omega - mg \chi \cdot \Gamma dt,$$

where variations of  $\Omega$  and  $\Gamma$  are restricted to be of the form

$$\delta \Omega = \dot{\Sigma} + \Omega \times \Sigma \quad \text{and} \quad \delta \Gamma = \Gamma \times \Sigma,$$

arising via the hat map from variations of the definitions  $\Omega = (R^{-1}\dot{R})^\wedge$  and  $\Gamma = R^{-1}(t)\hat{\mathbf{z}}$  in which  $\Sigma(t) = (R^{-1}\delta R)^\wedge$  is a curve in  $\mathbb{R}^3$  that vanishes at the endpoints in time.

(c) Write the formula for the Legendre transformation of a Lagrangian  $l(\Omega, \Gamma): \mathfrak{so}(3) \times \mathbb{R}^3 \rightarrow \mathbb{R}$  to the corresponding Hamiltonian  $h(\Pi, \Gamma): \mathfrak{so}(3)^* \times \mathbb{R}^3 \rightarrow \mathbb{R}$ , with  $\Pi$  defined by  $\Pi = \partial l / \partial \Omega$ . Then differentiate the Hamiltonian and determine its partial derivatives  $\partial h / \partial \Pi$  and  $\partial h / \partial \Gamma$ .

(d) Write the Euler-Poincaré equation for  $\partial l / \partial \Omega$  and the auxiliary equation for  $\Gamma$  in terms of the angular momentum variable  $\Pi = \partial l / \partial \Omega$  and the partial derivatives of the Hamiltonian  $\partial h / \partial \Pi$  and  $\partial h / \partial \Gamma$ .

(e) Recover the Lie-Poisson bracket for the heavy top expressed in terms of vectors in  $\Pi, \Gamma \in \mathbb{R}^3$ , by substituting into the time derivative of a smooth function  $f(\Pi, \Gamma)$ .

3. The hat map  $\hat{\cdot} : \mathbb{R}^3 \mapsto \mathfrak{so}(3)$  is given by  $\hat{\mathbf{u}} := \mathbf{u} \times$ , or in Cartesian components,  $(\hat{\mathbf{v}})_{ij} = -\epsilon_{ijk}v_k$ . Recall from the lectures that the hat map satisfies the following identities:

$$\begin{aligned}\hat{\mathbf{u}}\mathbf{v} &= \mathbf{u} \times \mathbf{v}, \\ (\mathbf{u} \times \mathbf{v})^\wedge &= \hat{\mathbf{u}}\hat{\mathbf{v}} - \hat{\mathbf{v}}\hat{\mathbf{u}} =: [\hat{\mathbf{u}}, \hat{\mathbf{v}}] = [u, v], \\ [\hat{\mathbf{u}}, \hat{\mathbf{v}}]\mathbf{w} &= (\mathbf{u} \times \mathbf{v}) \times \mathbf{w}, \\ ((\mathbf{u} \times \mathbf{v}) \times \mathbf{w})^\wedge &= [[\hat{\mathbf{u}}, \hat{\mathbf{v}}], \hat{\mathbf{w}}], \\ \mathbf{u} \cdot \mathbf{v} &= -\frac{1}{2} \text{trace}(\hat{\mathbf{u}}\hat{\mathbf{v}}) =: \langle \hat{\mathbf{u}}, \hat{\mathbf{v}} \rangle = \langle u, v \rangle,\end{aligned}$$

in which hatting a (boldface) vector in  $\mathbb{R}^3$  makes it into a  $3 \times 3$  skew matrix in  $\mathfrak{so}(3)$ .

Recall also that the ad-action of  $(\xi, \alpha)$  on  $(\tilde{\xi}, \tilde{\alpha})$  in the special Euclidean Lie algebra in three dimensions  $\mathfrak{se}(3) \simeq \mathfrak{so}(3) \oplus \mathbb{R}^3$  is given by:

$$\text{ad}_{(\xi, \alpha)}(\tilde{\xi}, \tilde{\alpha}) = [(\xi, \alpha), (\tilde{\xi}, \tilde{\alpha})] = ([\xi, \tilde{\xi}], \xi\tilde{\alpha} - \tilde{\xi}\alpha)$$

- (a) By using the hat map rewrite this ad-action equivalently in terms of vectors in  $\mathbb{R}^3$ .
- (b) The diamond operation  $\diamond : \mathbb{R}^3 \times \mathbb{R}^3 \mapsto \mathfrak{so}(3)^* \simeq \mathbb{R}^3$  is defined by

$$\langle \beta \diamond \alpha, \tilde{\xi} \rangle = -\langle \beta, \tilde{\xi}\alpha \rangle.$$

Use the hat map to rewrite the diamond operation in vector notation.

What is the interpretation of diamond as an operation among vectors in  $\mathbb{R}^3$ ?

- (c) Under the hat map, the pairing  $\langle \cdot, \cdot \rangle : \mathfrak{se}(3)^* \times \mathfrak{se}(3) \rightarrow \mathbb{R}$  transforms into the dot-product of vectors in  $\mathbb{R}^3$

$$\langle (\mu, \beta), (\xi, \alpha) \rangle = \boldsymbol{\mu} \cdot \boldsymbol{\xi} + \boldsymbol{\beta} \cdot \boldsymbol{\alpha}$$

Use this fact to express the  $\text{ad}^*$ -action of  $\mathfrak{se}(3)$

$$\langle \text{ad}_{(\xi, \alpha)}^*(\mu, \beta), (\tilde{\xi}, \tilde{\alpha}) \rangle = \langle (\mu, \beta), \text{ad}_{(\xi, \alpha)}(\tilde{\xi}, \tilde{\alpha}) \rangle$$

in terms of dot-products, cross-products and sums of vectors in  $\mathbb{R}^3$ .

- (d) Consider a Lagrangian  $\ell(\xi, \alpha) : \mathfrak{se}(3) \rightarrow \mathbb{R}$  whose variational derivatives are  $\boldsymbol{\mu} = \delta\ell/\delta\xi$  and  $\boldsymbol{\beta} = \delta\ell/\delta\alpha$ . The corresponding  $\mathfrak{so}(3)^*$  and  $\mathbb{R}^3$  components of the Euler-Poincaré equation on  $\mathfrak{se}(3)^*$  are given by

$$\dot{\boldsymbol{\mu}} = \text{ad}_{\boldsymbol{\xi}}^* \boldsymbol{\mu} + \boldsymbol{\beta} \diamond \boldsymbol{\alpha} \quad \text{and} \quad \dot{\boldsymbol{\beta}} = -\boldsymbol{\xi}\boldsymbol{\beta}.$$

Use the hat map to write this equation in terms of vectors  $\boldsymbol{\mu}, \boldsymbol{\beta}, \boldsymbol{\xi}, \boldsymbol{\alpha}$  in  $\mathbb{R}^3$ .

What are its conservation laws in vector form?

4. (a) Write the formula for the Legendre transformation of a Lagrangian  $\ell(\boldsymbol{\xi}, \boldsymbol{\alpha}) : \mathfrak{se}(3) \rightarrow \mathbb{R}$  to the corresponding Hamiltonian  $h(\boldsymbol{\mu}, \boldsymbol{\beta}) : \mathfrak{se}(3)^* \rightarrow \mathbb{R}$ .
- (b) Differentiate the Hamiltonian and determine its partial derivatives  $\partial h / \partial \boldsymbol{\mu}$  and  $\partial h / \partial \boldsymbol{\beta}$ . (Assume the Lagrangian was chosen so that it allows the solution for the old variables  $(\boldsymbol{\xi}, \boldsymbol{\alpha})$  in terms of the new variables  $(\boldsymbol{\mu}, \boldsymbol{\beta})$ .)
- (c) Determine the Lie-Poisson bracket defined on  $\mathfrak{se}(3)^*$  and expressed in terms of vectors in  $\mathbb{R}^3$ , by rearranging the time derivative of a smooth function  $f$ .
- (d) Consider the following Lagrangian  $\ell(\boldsymbol{\xi}, \boldsymbol{\alpha}) : \mathfrak{se}(3) \rightarrow \mathbb{R}$ ,

$$\ell(\boldsymbol{\xi}, \boldsymbol{\alpha}) = \frac{1}{2} |\boldsymbol{\xi} \times \hat{\mathbf{z}}|^2 + \frac{1}{2} \boldsymbol{\alpha} \cdot \mathbb{M} \boldsymbol{\alpha},$$

for a constant unit vector  $\hat{\mathbf{z}}$  and a symmetric matrix  $\mathbb{M}$ .

Write the corresponding Euler-Poincaré and Lie-Poisson Hamiltonian equations in vector form.

5. Consider Hamilton's principle  $\delta S = 0$  for

$$S = \int_a^b \int_{-\infty}^{\infty} \ell(\hat{\boldsymbol{\Omega}}, \hat{\boldsymbol{\Xi}}) dx dt, \quad \text{with} \quad \hat{\boldsymbol{\Omega}}(t, x) = O^{-1} \partial_t O(t, x) \quad \text{and} \quad \hat{\boldsymbol{\Xi}}(t, x) = O^{-1} \partial_x O(t, x)$$

where  $O(t, x) \in SO(3)$  a real valued map  $O : \mathbb{R} \times \mathbb{R} \rightarrow SO(3)$ .

- (a) Write the auxiliary equation for the evolution of  $\hat{\boldsymbol{\Xi}}(t, x)$  obtained from its definition. Use the hat map to transform this equation into vector form for  $\boldsymbol{\Xi}(t, x) \in \mathbb{R}^3$ . By the same type of calculation, determine the vector forms of the variations  $\delta \boldsymbol{\Omega}$  and  $\delta \boldsymbol{\Xi}$ .
- (b) Determine the Euler-Poincaré equation in vector form for  $\boldsymbol{\Omega}(t, x) \in \mathbb{R}^3$  by using Hamilton's principle. (In the pairing use  $L^2$  spatial integration of dot product.)  
(These auxiliary and Euler-Poincaré equations will be partial differential equations. Assume homogeneous endpoint and boundary conditions on  $\boldsymbol{\Omega}(t, x)$ ,  $\boldsymbol{\Xi}(t, x)$  and the variation  $\boldsymbol{\eta} = (O^{-1} \delta O(t, x))^\wedge$  when integrating by parts.)
- (c) Legendre transform this Lagrangian to obtain the corresponding Hamiltonian. Differentiate the Hamiltonian and determine its partial derivatives. Write the Euler-Poincaré equation in terms of the new momentum variable  $\boldsymbol{\Pi} = \delta \ell / \delta \boldsymbol{\Omega}$ .
- (d) Write equations for stationary solutions  $\partial_t \rightarrow 0$  and spatially independent solutions  $\partial_x \rightarrow 0$  of the Euler-Poincaré and auxiliary equation using the Legendre transformed quantities  $(\boldsymbol{\Pi}, \boldsymbol{\Xi})$ . How are these two types of solutions related to each other?