Dirac Structures and the Legendre Transformation for Implicit Lagrangian and Hamiltonian Systems

> Hiroaki Yoshimura Mechanical Engineering, Waseda University Tokyo, Japan

Joint Work with Jerrold E. Marsden Control and Dynamical Systems, Caltech

Contents of Presentation

Background

- Dirac Structures and Implicit Lagrangian Systems
- □ The Generalized Legendre Transform
- □ Implicit Hamiltonian Systems for Degenerate Cases
- \Box Examples
- Concluding Remarks

Background: Network Modeling

□ In conjunction with *network modeling of complex physical systems*, the idea of *interconnections*, first proposed by *G. Kron (1939)*, is a very useful tool that enables us to treat an original system as a *network* of an aggregation of torn apart subsystems or elements.

Background: Network Modeling

□ In conjunction with *network modeling of complex physical systems*, the idea of *interconnections*, first proposed by *G. Kron (1939)*, is a very useful tool that enables us to treat an original system as a *network* of an aggregation of torn apart subsystems or elements.

Especially, the interconnections play an essential role in modeling physical systems interacting with various energy fields such as electro-mechanical systems (Kron, 1963), bio-chemical reaction systems (Kachalsky, Oster and Perelson, 1970), etc.

What is Interconnection ?

What is Interconnection ?

□ The interconnection represents how subsystems or elements are energetically interacted with each other; in other words, it plays a role in regulating energy flow between subsystems and elements.



□ The interconnection in electric circuits is a typical example, in which we can *literally* see *how system components are interconnected*.



□ The interconnection in electric circuits is a typical example, in which we can *literally* see *how system components are interconnected*.



□ The interconnection in electric circuits is a typical example, in which we can *literally* see *how system components are interconnected*.



The interconnection of L-C circuits was shown to be represented by *Dirac structures* by *van der Schaft and Maschke (1995)* and *Bloch and Crouch (1997)*.

What is a Dirac Structure ?

What is a Dirac Structure ?

□ Courant and Weinstein (1989, 1991) developed a notion of Dirac structures that include "symplectic and Poisson structures", inspiring from Dirac's theory of constraints.

What is a Dirac Structure ?

□ Courant and Weinstein (1989, 1991) developed a notion of Dirac structures that include "symplectic and Poisson structures", inspiring from Dirac's theory of constraints.

 \Box An almost Dirac structure on a manifold M is defined by, for each $x \in M$,

 $D(x) \subset T_x M \times T_x^* M$ such that $D(x) = D^{\perp}(x)$, where

$$D^{\perp}(x) = \{ (\bar{v}_x, \bar{\alpha}_x) \in T_x M \times T_x^* M \mid \\ \langle \alpha_x, \bar{v}_x \rangle + \langle \bar{\alpha}_x, v_x \rangle = 0, \forall (v_x, \alpha_x) \in D(x) \}.$$

 $\Box \text{ We call } D \text{ a } \textbf{Dirac structure} \text{ on } M \text{ if}$ $\langle \pounds_{X_1} \alpha_2, X_3 \rangle + \langle \pounds_{X_2} \alpha_3, X_1 \rangle + \langle \pounds_{X_3} \alpha_1, X_2 \rangle = 0$ for all $(X_1, \alpha_1), (X_2, \alpha_2), (X_3, \alpha_3) \in D.$

We call D a Dirac structure on M if
⟨£_{X1}α₂, X₃⟩ + ⟨£_{X2}α₃, X₁⟩ + ⟨£_{X3}α₁, X₂⟩ = 0
for all (X₁, α₁), (X₂, α₂), (X₃, α₃) ∈ D.

The bundle map Ω^b : TP → T*P associated to a two-form Ω on P defines a Dirac structure on P as
D_P = graph Ω^b ⊂ TP ⊕ T*P.

 \Box We call D a **Dirac** structure on M if $\langle \pounds_{X_1} \alpha_2, X_3 \rangle + \langle \pounds_{X_2} \alpha_3, X_1 \rangle + \langle \pounds_{X_3} \alpha_1, X_2 \rangle = 0$ for all $(X_1, \alpha_1), (X_2, \alpha_2), (X_3, \alpha_3) \in D$. \Box The bundle map Ω^{\flat} : $TP \rightarrow T^*P$ associated to a two-form Ω on P defines a Dirac structure on P as $D_P = \operatorname{graph} \Omega^{\flat} \subset TP \oplus T^*P.$

 $\square \text{ The bundle map } B^{\sharp} : T^*P \to TP \text{ associated to a} \\ Poisson structure B on P \text{ defines a Dirac structure} \\ \text{ on } P \text{ as} \\ \end{bmatrix}$

$$D_P = \operatorname{graph} B^{\sharp} \subset TP \oplus T^*P.$$

Dirac Structures in Mechanics ?

Dirac Structures in Mechanics ?

van der Schaft and Maschke (1995) developed an *implicit Hamiltonian systems for the regular cases* and showed nonholonomic systems and L-C circuits in the context of implicit Hamiltonian systems

 $(X, \mathbf{d}H) \in D_P.$

Dirac Structures in Mechanics ?

□ van der Schaft and Maschke (1995) developed an *implicit Hamiltonian systems for the regular* cases and showed nonholonomic systems and L-C circuits in the context of implicit Hamiltonian systems $(X, \mathbf{d}H) \in D_P.$

In the case that $P = T^*Q$, the coordinate expression of the implicit Hamiltonian system is given by

$$\begin{pmatrix} \dot{q}^i \\ \dot{p}_i \end{pmatrix} = \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix} \begin{pmatrix} \frac{\partial H}{\partial q^i} \\ \frac{\partial H}{\partial p^i} \end{pmatrix} + \begin{pmatrix} 0 \\ \mu_a \, \omega_i^a(q) \end{pmatrix},$$
$$0 = \omega_i^a(q) \frac{\partial H}{\partial p^i}.$$

How about the Lagrangian Side ?

How about the Lagrangian Side ?

Dirac structures have not been enough investigated from the Lagrangian side, although Dirac's theory of constraints started from a *degenerate Lagrangian*. Recently, a notion of *implicit Lagrangian systems*, has been developed by *Yoshimura and Marsden (2003)*.

How about the Lagrangian Side ?

- Dirac structures have not been enough investigated from the Lagrangian side, although Dirac's theory of constraints started from a *degenerate Lagrangian*. Recently, a notion of *implicit Lagrangian systems*, has been developed by *Yoshimura and Marsden (2003)*.
- □ For degenerate cases, we need to do "slowly and carefully" the Legendre transform. A generalized Legendre transformation was developed by Tulczyjew (1974) and Maxwell-Vlasov equations were investigated by Euler-Poincaré equations in the context of the generalized Legendre transform with symmetry by Cendra, Holm, Hoyle and Marsden (1998).

□ Can we construct an implicit Hamiltonian system from a degenerate Lagrangian ? If so, how can we do the Ledendre transform ?

- □ Can we construct an implicit Hamiltonian system from a degenerate Lagrangian ? If so, how can we do the Ledendre transform ?
- □ What is the link between Dirac structures and Dirac' constraint theory in the context of implicit Hamiltonian systems?

- □ Can we construct an implicit Hamiltonian system from a degenerate Lagrangian ? If so, how can we do the Ledendre transform ?
- □ What is the link between Dirac structures and Dirac' constraint theory in the context of implicit Hamiltonian systems?
- □ What is the variational link with implicit Hamiltonian systems ?

- □ Can we construct an implicit Hamiltonian system from a degenerate Lagrangian ? If so, how can we do the Ledendre transform ?
- □ What is the link between Dirac structures and Dirac' constraint theory in the context of implicit Hamiltonian systems?
- □ What is the variational link with implicit Hamiltonian systems ?
- □ Both implicit Lagrangian and Hamiltonian systems are equivalent even in degenerate cases?

- □ Can we construct an implicit Hamiltonian system from a degenerate Lagrangian ? If so, how can we do the Ledendre transform ?
- □ What is the link between Dirac structures and Dirac' constraint theory in the context of implicit Hamiltonian systems?
- □ What is the variational link with implicit Hamiltonian systems ?
- □ Both implicit Lagrangian and Hamiltonian systems are equivalent even in degenerate cases?

Our Goals are to Answer these Questions!

Induced Dirac Structures

Consider nonholonomic constraints which are given by a regular distribution

 $\Delta_Q \subset TQ.$

Let $\pi_Q : T^*Q \to Q$ be the canonical projection and its tangent map is given by

$$T\pi_Q: TT^*Q \to TQ;$$

(q, p, $\delta q, \delta p$) $\mapsto (q, \delta q).$

Lift up the distribution Δ_Q on Q to T^*Q such that

 $\Delta_{T^*Q} = (T\pi_Q)^{-1} (\Delta_Q) \subset TT^*Q.$

Induced Dirac Structures \Box Define a skew-symmetric bilinear form Ω_{Δ_O} by $\Omega_{\Delta_O} = \Omega \mid_{\Delta_{T^*O} \times \Delta_{T^*O}} .$ An *induced Dirac structure* D_{Δ_O} on T^*Q is defined by, for each $(q, p) \in T^*Q$, $D_{\Delta_Q}(q,p) = \{ (v,\alpha) \in T_{(q,p)} T^*Q \times T^*_{(q,p)} T^*Q \mid$ $v \in \Delta_{T^*Q}(q, p)$, and $\alpha(w) = \Omega_{\Delta_O}(v, w)$

for all $w \in \Delta_{T^*Q}(q, p)$.

Symplectomorphisms

 \Box There are natural diffeomorphisms as

(1)
$$\kappa_Q : TT^*Q \to T^*TQ; \ (q, p, \delta q, \delta p) \mapsto (q, \delta q, \delta p, p)$$

- (2) $\Omega^{\flat}: TT^*Q \to T^*T^*Q; \ (q, p, \delta q, \delta p) \mapsto (q, p, -\delta p, \delta q)$
- Then, define the diffeomorphism by

$$\gamma_Q = \Omega^\flat \circ (\kappa_Q)^{-1} : T^*TQ \to T^*T^*Q,$$

which is given in coordinates by

 $(q,\delta q,\delta p,p)\mapsto (q,p,-\delta p,\delta q),$

which preserves the symplectic form Ω_{TT^*Q} on TT^*Q :

$$\Omega_{TT^*Q} = dq \wedge d\delta p + d\delta q \wedge dp.$$

Dirac Differential

Let $L: TQ \to \mathbb{R}$ be a Lagrangian (possibly degenerate) and $\mathbf{d}L: TQ \to T^*TQ$ is given by

$$\mathbf{d}L = \left(q, v, \frac{\partial L}{\partial q}, \frac{\partial L}{\partial v}\right).$$

Define the **Dirac** differential of L by

 $\mathfrak{D}L = \gamma_Q \circ \mathbf{d}L : TQ \to T^*T^*Q.$

In coordinates,

$$\mathfrak{D}L = \left(q, \frac{\partial L}{\partial v}, -\frac{\partial L}{\partial q}, v\right),$$

where we have the Legendre transform $p = \partial L / \partial v$.

Implicit Lagrangian Systems

 \Box An *implicit Lagrangian system* is a triple (L, Δ_Q, X) which satisfies, for each $(q, v) \in \Delta_Q$,

 $(X(q,p), \mathfrak{D}L(q,v)) \in D_{\Delta_Q}(q,p),$

where $(q, p) = \mathbb{F}L(q, v)$.

Implicit Lagrangian Systems An *implicit Lagrangian system* is a triple (L, Δ_Q, X) which satisfies, for each $(q, v) \in \Delta_Q$, $(X(q, p), \mathfrak{D}L(q, v)) \in D_{\Delta_Q}(q, p),$ where $(q, p) = \mathbb{F}L(q, v).$

Since the canonical two-form Ω is locally given by $\Omega((q, p, u_1, \alpha_1), (q, p, u_2, \alpha_2)) = \langle \alpha_2, u_1 \rangle - \langle \alpha_1, u_2 \rangle$, the Dirac structure is locally expressed by

 $D_{\Delta_Q}(q,p) = \{ ((q,p,\dot{q},\dot{p}), (q,p,\alpha,w)) \mid \dot{q} \in \Delta(q), \\ w = \dot{q}, \text{ and } \alpha + \dot{p} \in \Delta^{\circ}(q) \}.$

Implicit Lagrangian Systems

Since $X(q, p) = (q, p, \dot{q}, \dot{p})$ and $\mathfrak{D}L = \left(q, \frac{\partial L}{\partial v}, -\frac{\partial L}{\partial q}, v\right)$, it reads from $(X, \mathfrak{D}L) \in D_{\Delta q}$ that, for each $v \in \Delta(q)$,

$$\left\langle -\frac{\partial L}{\partial q}, u \right\rangle + \langle v, \alpha \rangle = \langle \alpha, \dot{q} \rangle - \langle \dot{p}, u \rangle,$$

for all $u \in \Delta(q)$, all α and with $p = \partial L/v$.

Implicit Lagrangian Systems

 $\Box \text{ Since } X(q, p) = (q, p, \dot{q}, \dot{p}) \text{ and } \mathfrak{D}L = \left(q, \frac{\partial L}{\partial v}, -\frac{\partial L}{\partial q}, v\right),$ it reads from $(X, \mathfrak{D}L) \in D_{\Delta Q}$ that, for each $v \in \Delta(q)$,

$$\left\langle -\frac{\partial L}{\partial q}, u \right\rangle + \left\langle v, \alpha \right\rangle = \left\langle \alpha, \dot{q} \right\rangle - \left\langle \dot{p}, u \right\rangle,$$

for all $u \in \Delta(q)$, all α and with $p = \partial L/v$.

Thus, one can obtain the coordinate expression of *implicit Lagrangian systems:*

$$\dot{p} - \frac{\partial L}{\partial q} \in \Delta^{\circ}(q), \quad \dot{q} = v, \quad p = \frac{\partial L}{\partial v}, \quad \dot{q} \in \Delta(q).$$
Hamilton-Pontryagin Principle

 \Box Given a Lagrangian $L: TQ \to \mathbb{R}$ (possibly degener-

ate). By regarding the second-order condition

$$\dot{q} = v$$

as a constraint, we define the action integral by

$$\begin{split} \mathfrak{S}(q,v,p) &= \int_{t_1}^{t_2} \left\{ L(q(t),v(t)) + \frac{p(t) \cdot (\dot{q}(t) - v(t))}{\left(\frac{1}{2} t_1 - \frac{1}{2} t_2 \right)} \right\} dt \\ &= \int_{t_1}^{t_2} \left\{ p(t) \cdot \dot{q}(t) - E(q(t),v(t),p(t)) \right\} dt, \end{split}$$

where $E(q, v, p) = p \cdot v - L(q, v)$ is the generalized energy on $TQ \oplus T^*Q$. \Box Keeping the endpoints of q(t) fixed, the stationary condition for the action functional is

$$\begin{split} \delta \int_{t_1}^{t_2} \left\{ L(q,v) + p\left(\dot{q} - v\right) \right\} \, dt \\ &= \int_{t_1}^{t_2} \left\{ \left(-\dot{p} + \frac{\partial L}{\partial q} \right) \delta q + \left(-p + \frac{\partial L}{\partial v} \right) \delta v + \left(\dot{q} - v \right) \delta p \right\} \, dt \\ &= 0, \end{split}$$

which is satisfied for all δq , δv and δp .

 \Box Keeping the endpoints of q(t) fixed, the stationary condition for the action functional is

$$\begin{split} \delta \int_{t_1}^{t_2} \left\{ L(q,v) + p\left(\dot{q} - v\right) \right\} \, dt \\ &= \int_{t_1}^{t_2} \left\{ \left(-\dot{p} + \frac{\partial L}{\partial q} \right) \delta q + \left(-p + \frac{\partial L}{\partial v} \right) \delta v + \left(\dot{q} - v \right) \delta p \right\} \, dt \\ &= 0, \end{split}$$

which is satisfied for all δq , δv and δp .

We obtain *implicit Euler-Lagrange equations:*

$$\dot{p} = \frac{\partial L}{\partial q}, \quad p = \frac{\partial L}{\partial v}, \quad \dot{q} = v.$$

Lagrange-d'Alembert-Pontryagin Principle \Box Let $\Delta_Q \subset TQ$ be a distribution. The Lagranged'Alembert-Pontryagin Principle is given by

$$\int_{t_1}^{t_2} \left\{ \left(-\dot{p} + \frac{\partial L}{\partial q} \right) \delta q + \left(-p + \frac{\partial L}{\partial v} \right) \delta v + \left(\dot{q} - v \right) \delta p \right\} dt = 0$$

for all chosen $\delta q \in \Delta_Q(q)$, δv , δp , and with $v \in \Delta_Q(q)$.

Lagrange-d'Alembert-Pontryagin Principle \Box Let $\Delta_Q \subset TQ$ be a distribution. The Lagranged'Alembert-Pontryagin Principle is given by

$$\int_{t_1}^{t_2} \left\{ \left(-\dot{p} + \frac{\partial L}{\partial q} \right) \delta q + \left(-p + \frac{\partial L}{\partial v} \right) \delta v + \left(\dot{q} - v \right) \delta p \right\} dt = 0$$

for all chosen $\delta q \in \Delta_Q(q)$, δv , δp , and with $v \in \Delta_Q(q)$. Then, we obtain an implicit Lagrangian system as

$$\dot{p} - \frac{\partial L}{\partial q} \in \Delta^{\circ}(q), \quad \dot{q} = v, \quad p = \frac{\partial L}{\partial v}, \text{ and } \dot{q} \in \Delta(q).$$

Example: Point Vortices

 \Box Consider a system with a degenerate Lagrangian:

$$L(q, v) = \langle \alpha_i(q), v^i \rangle - h(q),$$

which arises in *point vortices and KdV equations* (Marsden and Ratiu (1999)).

Example: Point Vortices

 \Box Consider a system with a degenerate Lagrangian:

$$L(q, v) = \langle \alpha_i(q), v^i \rangle - h(q),$$

which arises in *point vortices and KdV equations* (Marsden and Ratiu (1999)).

In the context of implicit Lagrangian systems, we have

$$\begin{split} \dot{q}^{i} &= v^{i}, \\ \dot{p}_{i} &= \frac{\partial L}{\partial q^{i}} = \frac{\partial \alpha_{j}(q)}{\partial q^{i}} v^{j} - \frac{\partial h(q)}{\partial q^{i}}, \\ p_{i} &= \frac{\partial L}{\partial v^{i}} = \alpha_{i}(q). \end{split}$$

Example: L-C Circuits

 \Box L-C Circuits



charges: $q = (q_L, q_{C_1}, q_{C_2}, q_{C_3}) \in W$, currents: $f = (f_L, f_{C_1}, f_{C_2}, f_{C_3}) \in T_q W$, voltages: $e = (e_L, e_{C_1}, e_{C_2}, e_{C_3}) \in T_q^* W$. \Box The KCL constraint for currents is given by

$$\Delta_q = \{ f \in T_q W \mid \langle \omega^a, f \rangle = 0, \quad a = 1, 2 \},$$
 where

 $\omega^{1} = -dq_{L} + dq_{C_{2}} \text{ and } \omega^{2} = -dq_{C_{1}} + dq_{C_{2}} - dq_{C_{3}}.$ The lifted distribution on $T^{*}W$ is given by $\Delta_{T^{*}W} = \left\{ X_{(q,p)} = (q, p, \dot{q}, \dot{p}) \mid q \in U, \ \dot{q} \in \Delta_{q} \right\}$ and an induced Dirac structure on $T^{*}W$ is defined as $D_{\Delta}(q, p) = \left\{ ((q, p, \dot{q}, \dot{p}), (q, p, \alpha, w)) \mid \dot{q} \in \Delta_{q}, \\ w = \dot{q}, \text{ and } \alpha + \dot{p} \in \Delta_{q}^{\circ} \right\}.$ $\Box \text{ The Lagrangian of the L-C circuit is given by} \\ \mathcal{L}(q, f) = T_q(f) - V(q) \\ = \frac{1}{2}L (f_L)^2 - \frac{1}{2} \frac{(q_{C_1})^2}{C_1} - \frac{1}{2} \frac{(q_{C_2})^2}{C_2} - \frac{1}{2} \frac{(q_{C_3})^2}{C_3} \\ \end{bmatrix}$

and is apparently *degenerate* !

 \Box The Lagrangian of the L-C circuit is given by $\mathcal{L}(q, f) = T_q(f) - V(q)$

$$= \frac{1}{2}L(f_L)^2 - \frac{1}{2}\frac{(q_{C_1})^2}{C_1} - \frac{1}{2}\frac{(q_{C_2})^2}{C_2} - \frac{1}{2}\frac{(q_{C_3})^2}{C_3}$$

and is apparently *degenerate* !

The image of Δ , namely, $P = \mathbb{F}L(\Delta) \subset T^*W$ indicates the primary constraint set as

$$p_L = L f_L, \quad p_{C_1} = p_{C_2} = p_{C_3} = 0.$$

The Dirac differential of \mathcal{L} is denoted by

$$\mathfrak{DL}(q,f) = \left(0, \frac{q_{C_1}}{C_1}, \frac{q_{C_2}}{C_2}, \frac{q_{C_3}}{C_3}, f_L, f_{C_1}, f_{C_2}, f_{C_3}\right)$$

 \Box The L-C circuit satisfies the condition $(X, \mathfrak{DL}) \in D_{\Delta}.$

Thus, the L-C circuit can be represented by

$$\begin{pmatrix} \dot{q}^i \\ \dot{p}_i \end{pmatrix} = \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix} \begin{pmatrix} -\frac{\partial \mathcal{L}}{\partial q^i} \\ v^i \end{pmatrix} + \begin{pmatrix} 0 \\ \mu_a \, \omega_i^a(q) \end{pmatrix},$$

$$p_i = \frac{\partial \mathcal{L}}{\partial v^i},$$

$$0 = \omega_i^a(q) \, v^i.$$

 \Box The L-C circuit satisfies the condition $(X, \mathfrak{DL}) \in D_{\Delta}.$

Thus, the L-C circuit can be represented by

$$\begin{pmatrix} \dot{q}^i \\ \dot{p}_i \end{pmatrix} = \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix} \begin{pmatrix} -\frac{\partial \mathcal{L}}{\partial q^i} \\ v^i \end{pmatrix} + \begin{pmatrix} 0 \\ \mu_a \, \omega_i^a(q) \end{pmatrix},$$

$$p_i = \frac{\partial \mathcal{L}}{\partial v^i},$$

$$0 = \omega_i^a(q) \, v^i.$$

 $\Box Q$: How can we go to the Hamiltonian side in degenerate cases ? \Box The L-C circuit satisfies the condition $(X, \mathfrak{DL}) \in D_{\Delta}.$

Thus, the L-C circuit can be represented by

$$\begin{pmatrix} \dot{q}^i \\ \dot{p}_i \end{pmatrix} = \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix} \begin{pmatrix} -\frac{\partial \mathcal{L}}{\partial q^i} \\ v^i \end{pmatrix} + \begin{pmatrix} 0 \\ \mu_a \, \omega_i^a(q) \end{pmatrix},$$

$$p_i = \frac{\partial \mathcal{L}}{\partial v^i},$$

$$0 = \omega_i^a(q) \, v^i.$$

 $\Box Q$: How can we go to the Hamiltonian side in degenerate cases ?

A: We can go to the Hamitlonian side by incorporating primary constraints.

 \Box The **constraint momentum space** is defined by

 $P = \mathbb{F}L(\Delta_Q) \subset T^*Q,$

where we suppose that dim $P_q = k \leq n$ at each $q \in Q$ and P_q is given by the **primary constraints** as

 \Box The **constraint momentum space** is defined by

 $P = \mathbb{F}L(\Delta_Q) \subset T^*Q,$

where we suppose that dim $P_q = k \leq n$ at each $q \in Q$ and P_q is given by the **primary constraints** as

 $P_q = \left\{ p \in T_q^* Q \mid \phi_A(q, p) = 0, \ A = k+1, \dots, n \right\},$

and let (p_{λ}, p_A) be coordinates for P_q defined by

 \Box The **constraint momentum space** is defined by

 $P = \mathbb{F}L(\Delta_Q) \subset T^*Q,$

where we suppose that dim $P_q = k \leq n$ at each $q \in Q$ and P_q is given by the **primary constraints** as

 $P_q = \left\{ p \in T_q^* Q \mid \phi_A(q, p) = 0, \ A = k + 1, ..., n \right\},\$

and let (p_{λ}, p_A) be coordinates for P_q defined by

$$p_{\lambda} = \frac{\partial L}{\partial v^{\lambda}}, \quad p_A = \frac{\partial L}{\partial v^A}, \quad \lambda = 1, ..., k, \quad A = k+1, ..., n,$$

where $v^i = (v^\lambda, v^A)$ are coordinates for $\Delta_Q(q) \subset T_qQ$.

 \Box Notice that the rank of the Hessian is k as

det
$$\left[\frac{\partial^2 L}{\partial v^{\lambda} \partial v^{\mu}}\right] \neq 0; \quad \lambda, \ \mu = 1, ..., k \leq n.$$

Define an generalized energy E on $TQ\oplus T^*Q$ by

$$E(q^i, v^i, p_i) = p_i v^i - L(q^i, v^i)$$

= $p_\lambda v^\lambda + p_A v^A - L(q^i, v^\lambda, v^A).$

Then, a **constrained Hamiltonian** H_P on P can be defined by

$$H_P(q^i, p_\lambda) = \operatorname{stat}_{v^i} E(q^i, v^i, p_i) | P.$$

Generalized Hamiltonian

One can do the **partial Legendre transform** $\mathbb{F}(L|\Delta_Q)\left(q^i, \ v^{\lambda}\right) = \left(q^i, \ p_{\lambda} = \frac{\partial L}{\partial v^{\lambda}}\right)\Big|_P$

and the rest may result in primary constraints.

$$\phi_A(q^i, p_i) = 0, \ A = k + 1, ..., n.$$

Generalized Hamiltonian

One can do the **partial Legendre transform** $\mathbb{F}(L|\Delta_Q)\left(q^i, \ v^{\lambda}\right) = \left(q^i, \ p_{\lambda} = \frac{\partial L}{\partial v^{\lambda}}\right)\Big|_P$

and the rest may result in primary constraints.

$$\phi_A(q^i, p_i) = 0, \ A = k + 1, ..., n.$$

Define the *generalized Hamiltonian* H on $TQ \oplus T^*Q$ such that $H \mid P = H_P$, which is locally given by

$$H(q^i, v^A, p_i) = H_P(q^i, p_\lambda) + \phi_A(q^i, p_i) v^A,$$

where v_A , A = k+1, ..., n can be regarded as Lagrange multipliers for the primary constraints.

Implicit Hamiltonian Systems

Implicit Hamiltonian Systems

 \Box Let $H: TQ \oplus T^*Q \to \mathbb{R}$ be the generalized Hamiltonian and the differential of H is locally given by

$$\mathbf{d}H = \left(q^i, v^A, p_i, \frac{\partial H}{\partial q^i}, \frac{\partial H}{\partial v^A}, \frac{\partial H}{\partial p_i}\right)$$

Because of the primary constraints, it reads $\frac{\partial H}{\partial v^A} = \phi_A(q^i, p_i) = 0, \quad A = k + 1, ..., n.$

Implicit Hamiltonian Systems

 \Box Let $H: TQ \oplus T^*Q \to \mathbb{R}$ be the generalized Hamiltonian and the differential of H is locally given by

$$\mathbf{d}H = \left(q^i, v^A, p_i, \frac{\partial H}{\partial q^i}, \frac{\partial H}{\partial v^A}, \frac{\partial H}{\partial p_i}\right)$$

Because of the primary constraints, it reads $\frac{\partial H}{\partial v^A} = \phi_A(q^i, p_i) = 0, \quad A = k+1, ..., n.$

So, restrict $\mathbf{d}H: T(TQ \oplus T^*Q) \to \mathbb{R}$ to TT^*Q and

$$\mathbf{d}H(q,v,p)|_{TT^*Q} = \left(\frac{\partial H}{\partial q^i}, \frac{\partial H}{\partial p_i}\right).$$

 \Box An *implicit Hamiltonian system* is defined by (H, Δ_Q, X) , which satisfies, for each $(q, p) \in T^*Q$,

 $(X(q,p), \mathbf{d}H(q,v,p)|_{TT^*Q}) \in D_{\Delta_Q}(q,p),$

and with the primary constraints

 $\phi_A(q,p) = 0.$

 \Box An *implicit Hamiltonian system* is defined by (H, Δ_Q, X) , which satisfies, for each $(q, p) \in T^*Q$,

 $(X(q,p), \mathbf{d}H(q,v,p)|_{TT^*Q}) \in D_{\Delta_Q}(q,p),$

and with the primary constraints

$$\phi_A(q,p) = 0.$$

 \Box In coordinates, we obtain

 $\dot{q} = \frac{\partial H}{\partial p} \in \Delta_Q(q), \ \dot{p} + \frac{\partial H}{\partial q} \in \Delta_Q^\circ(q), \ \frac{\partial H}{\partial v^A} = \phi_A(q, p) = 0.$

Variational Link ?

Variational Link ?

□ The *Hamilton-d'Alembert-Pontryagin principle* is is given by

$$\begin{split} \delta & \int_{t_1}^{t_2} \left\{ p(t) \, \dot{q}(t) - H(q, v^A, p) \right\} \, dt \\ &= \int_{t_1}^{t_2} \left\{ \left(-\dot{p} - \frac{\partial H}{\partial q} \right) \, \delta q + \left(\dot{q} - \frac{\partial H}{\partial p} \right) \, \delta p - \frac{\partial H}{\partial v^A} \delta v^A \right\} dt = 0 \end{split}$$

for all $\delta q \in \Delta(q)$, δv^A and δp and with $\dot{q} \in \Delta(q)$.

Variational Link ?

□ The *Hamilton-d'Alembert-Pontryagin principle* is is given by

$$\begin{split} \delta & \int_{t_1}^{t_2} \left\{ p(t) \, \dot{q}(t) - H(q, v^A, p) \right\} \, dt \\ &= \int_{t_1}^{t_2} \left\{ \left(-\dot{p} - \frac{\partial H}{\partial q} \right) \, \delta q + \left(\dot{q} - \frac{\partial H}{\partial p} \right) \, \delta p - \frac{\partial H}{\partial v^A} \delta v^A \right\} dt = 0 \end{split}$$

for all $\delta q \in \Delta(q)$, δv^A and δp and with $\dot{q} \in \Delta(q)$.

 $\Box \text{ Then, we have}$ $\dot{q} = \frac{\partial H}{\partial p} \in \Delta_Q(q), \ \dot{p} + \frac{\partial H}{\partial q} \in \Delta_Q^{\circ}(q), \ \frac{\partial H}{\partial v^A} = \phi_A(q, p) = 0.$

Example: Point Vortices

 \Box Start with a degenerate Lagrangian given by $L(q^i, v^i) = \langle \alpha_i(q^j), v^i \rangle - h(q^i).$

By computions, we obtain the primary constraints

$$\phi_i(q^j, p_j) = p_i - \frac{\partial L}{\partial v^i}$$
$$= p_i - \alpha_i(q^j) = 0,$$

which form a submanifold P of T^*Q , that is, a point in T^*Q .

Example: Point Vortices

 \Box Start with a degenerate Lagrangian given by $L(q^i, v^i) = \langle \alpha_i(q^j), v^i \rangle - h(q^i).$

By computions, we obtain the primary constraints

$$\phi_i(q^j, p_j) = p_i - \frac{\partial L}{\partial v^i}$$
$$= p_i - \alpha_i(q^j) = 0,$$

which form a submanifold P of T^*Q , that is, a point in T^*Q .

 \Box Define an generalized energy E by

$$E(q^{i}, v^{i}, p_{i}) = p_{i} v^{i} - L(q^{i}, v^{i})$$

= $(p_{i} - \alpha_{i}(q^{j})) v^{i} + h(q^{i})$

 \Box The constrained Hamiltonian H_P on P can be defined by

$$H_P(q^i, p_i) = \operatorname{stat}_{v^i} E(q^i, v^i, p_i) | P$$
$$= h(q^i)$$

Hence, the generalized Hamiltonian H on $TQ\oplus T^*Q$ can be defined by

 \Box The constrained Hamiltonian H_P on P can be defined by

$$H_P(q^i, p_i) = \operatorname{stat}_{v^i} E(q^i, v^i, p_i) | P$$
$$= h(q^i)$$

Hence, the generalized Hamiltonian H on $TQ\oplus T^*Q$ can be defined by

$$H(q^{i}, v^{i}, p_{i}) = H_{P}(q^{i}, p_{i}) + \phi_{i}(q^{i}, p_{i}) v^{i}$$

= $h(q^{i}) + (p_{i} - \alpha_{i}(q^{j})) v^{i}$

such that the following relation holds:

$$H \mid P = H_P.$$

□ The Hamilton-Pontryagin principle in phase space is given (in this case $\Delta_Q = TQ$) by

$$\delta \int_{t_1}^{t_2} \left\{ p_i(t) \, \dot{q}^i(t) - H(q^i, v^A, p_i) \right\} \, dt$$

= $\int_{t_1}^{t_2} \left\{ \left(-\dot{p}^i - \frac{\partial H}{\partial q^i} \right) \delta q^i + \left(\dot{q}^i - \frac{\partial H}{\partial p_i} \right) \delta p_i - \frac{\partial H}{\partial v^i} \delta v^i \right\} dt = 0$
r all $\delta q^i(t)$, $\delta w^i(t)$ and $\delta w(t)$, which directly provides

for all $\delta q^i(t)$, $\delta v^i(t)$ and $\delta p_i(t)$, which directly provides

□ The Hamilton-Pontryagin principle in phase space is given (in this case $\Delta_Q = TQ$) by

$$\begin{split} \delta & \int_{t_1}^{t_2} \left\{ p_i(t) \, \dot{q}^i(t) - H(q^i, v^A, p_i) \right\} \, dt \\ &= \int_{t_1}^{t_2} \left\{ \left(-\dot{p}^i - \frac{\partial H}{\partial q^i} \right) \delta q^i + \left(\dot{q}^i - \frac{\partial H}{\partial p_i} \right) \delta p_i - \frac{\partial H}{\partial v^i} \delta v^i \right\} dt = 0 \\ \text{for all } \delta q^i(t), \, \delta v^i(t) \text{ and } \delta p_i(t), \text{ which directly provides} \\ & \dot{q}^i = \frac{\partial H}{\partial r} = v^i, \end{split}$$

$$\dot{p}^{i} = \frac{\partial p_{i}}{\partial q^{i}} = \frac{\partial \alpha_{j}(q)}{\partial q^{i}} v^{j} - \frac{\partial h(q)}{\partial q^{i}},$$
$$\frac{\partial H}{\partial v^{i}} = \phi_{i}(q^{j}, p_{j}) = p_{i} - \alpha_{i}(q^{j}) = 0.$$

Example: L-C Circuits

 \Box The generalized energy E on $TW \oplus T^*W$ is given by

$$E(q^{i}, f^{i}, p_{i}) = p_{i} f^{i} - \mathcal{L}(q^{i}, f^{i})$$

= $p_{L} f_{L} + p_{C_{1}} f_{C_{1}} + p_{C_{2}} f_{C_{2}} + p_{C_{3}} f_{C_{3}}$
 $- \frac{1}{2} L (f_{L})^{2} + \frac{1}{2} \frac{(q_{C_{1}})^{2}}{C_{1}} + \frac{1}{2} \frac{(q_{C_{2}})^{2}}{C_{2}} + \frac{1}{2} \frac{(q_{C_{3}})^{2}}{C_{3}}.$



Define the constrained Hamiltonian
$$H_P$$
 on P by
 $H_P(q^i, p_\lambda) = \operatorname{stat}_{f^i} E(q^i, f^i, p_i) | P$
 $= T(q^i, p_\lambda) + V(q^i)$
 $= \frac{1}{2}L^{-1}(p_L)^2 + \frac{1}{2}\frac{(q_{C_1})^2}{C_1} + \frac{1}{2}\frac{(q_{C_2})^2}{C_2} + \frac{1}{2}\frac{(q_{C_3})^2}{C_3},$
where we use the partial Legendre transformation as

$$f_L = L^{-1} p_L.$$
Define the constrained Hamiltonian
$$H_P$$
 on P by
 $H_P(q^i, p_\lambda) = \operatorname{stat}_{f^i} E(q^i, f^i, p_i) | P$
 $= T(q^i, p_\lambda) + V(q^i)$
 $= \frac{1}{2}L^{-1}(p_L)^2 + \frac{1}{2}\frac{(q_{C_1})^2}{C_1} + \frac{1}{2}\frac{(q_{C_2})^2}{C_2} + \frac{1}{2}\frac{(q_{C_3})^2}{C_3},$
where we use the partial Legendre transformation as
 $f_L = L^{-1}p_L.$

and the primary constraints

$$\phi_A = 0, \ A = 2, 3, 4$$

are in fact given by

$$\phi_2 = p_{C_1} = 0, \ \phi_3 = p_{C_2} = 0, \ \phi_4 = p_{C_3} = 0.$$

Define the generalized Hamiltonian H on $TW \oplus T^*W$ such that $H \mid P = H_P$, which is locally represented by

$$\begin{split} H(q^{i}, f^{A}, p_{i}) &= H_{P}(q^{i}, p_{\lambda}) + \phi_{A}(q^{i}, p_{i}) f^{A} \\ &= \frac{1}{2} L^{-1} (p_{L})^{2} + \frac{1}{2} \frac{(q_{C_{1}})^{2}}{C_{1}} + \frac{1}{2} \frac{(q_{C_{2}})^{2}}{C_{2}} + \frac{1}{2} \frac{(q_{C_{3}})^{2}}{C_{3}} \\ &+ p_{C_{1}} f_{C_{1}} + p_{C_{2}} f_{C_{2}} + p_{C_{3}} f_{C_{3}}, \end{split}$$

where we incorporate primary constraints by employing f^A , A = k + 1, ..., n as Lagrange multipliers. Define the generalized Hamiltonian H on $TW \oplus T^*W$ such that $H \mid P = H_P$, which is locally represented by

$$\begin{split} H(q^{i}, f^{A}, p_{i}) &= H_{P}(q^{i}, p_{\lambda}) + \phi_{A}(q^{i}, p_{i}) f^{A} \\ &= \frac{1}{2} L^{-1} (p_{L})^{2} + \frac{1}{2} \frac{(q_{C_{1}})^{2}}{C_{1}} + \frac{1}{2} \frac{(q_{C_{2}})^{2}}{C_{2}} + \frac{1}{2} \frac{(q_{C_{3}})^{2}}{C_{3}} \\ &+ p_{C_{1}} f_{C_{1}} + p_{C_{2}} f_{C_{2}} + p_{C_{3}} f_{C_{3}}, \end{split}$$

where we incorporate primary constraints by employing f^A , A = k + 1, ..., n as Lagrange multipliers. Recall the differential of H is locally given by

$$\mathbf{d}H = \left(q^i, f^A, p_i, \frac{\partial H}{\partial q^i}, \frac{\partial H}{\partial f^A}, \frac{\partial H}{\partial p_i}\right)$$

We can obtain the primary constraints as

$$\frac{\partial H}{\partial f^A} = \phi_A(q^i, p_i) = \mathbf{p}_A = \mathbf{0}, \quad A = 2, 3, 4.$$

The restriction of $\mathbf{d}H : T(TW \oplus T^*W) \to \mathbb{R}$ to TT^*W is locally denoted by

$$\begin{aligned} \mathbf{d}H(q^i, v^A, p_i)|_{TT^*W} &= \left(\frac{\partial H}{\partial q^i}, \frac{\partial H}{\partial p_i}\right) \\ &= \left(0, \frac{q_{C_1}}{C_1}, \frac{q_{C_2}}{C_2}, \frac{q_{C_3}}{C_3}, p_L, p_{C_1}, p_{C_2}, p_{C_3}\right) \\ &= \left(0, \frac{q_{C_1}}{C_1}, \frac{q_{C_2}}{C_2}, \frac{q_{C_3}}{C_3}, p_L, 0, 0, 0\right). \end{aligned}$$

\Box The vector field X on T^*W , defined at points in P, is locally represented by

 $X(q_L, q_{C_1}, q_{C_2}, q_{C_3}, \mathbf{p}_L, \mathbf{0}, \mathbf{0}, \mathbf{0}) = (\dot{q}_L, \dot{q}_{C_1}, \dot{q}_{C_2}, \dot{q}_{C_3}, \mathbf{p}_L, \mathbf{0}, \mathbf{0}, \mathbf{0}),$

and the condition of an implicit Hamiltonian system (H, Δ, X) is satisfied such that for each $(q, p) \in T^*W$, $(X(q, p), \mathbf{d}H(q, v, p)|_{TT^*W}) \in D_{\Delta}(q, p).$ \Box The vector field X on T^*W , defined at points in P, is locally represented by

 $X(q_L, q_{C_1}, q_{C_2}, q_{C_3}, \mathbf{p}_L, \mathbf{0}, \mathbf{0}, \mathbf{0}) = (\dot{q}_L, \dot{q}_{C_1}, \dot{q}_{C_2}, \dot{q}_{C_3}, \mathbf{p}_L, \mathbf{0}, \mathbf{0}, \mathbf{0}),$

and the condition of an implicit Hamiltonian system (H, Δ, X) is satisfied such that for each $(q, p) \in T^*W$, $(X(q, p), \mathbf{d}H(q, v, p)|_{TT^*W}) \in D_{\Delta}(q, p).$

In coordinates, we have

$$\begin{pmatrix} \dot{q}^i \\ \dot{p}_i \end{pmatrix} = \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix} \begin{pmatrix} \frac{\partial H}{\partial q^i} \\ \frac{\partial H}{\partial p^i} \end{pmatrix} + \begin{pmatrix} 0 \\ \mu_a \, \omega_i^a(q) \end{pmatrix},$$
$$\frac{\partial H}{\partial v^A} = \phi_A(q^i, p_i) = 0,$$
$$0 = \omega_i^a(q) \frac{\partial H}{\partial p^i}.$$

Implicit Lagrangian Systems Revisit

 \Box Recall the generalized energy $E:TQ\oplus T^*Q\to \mathbb{R}$ is defined by

$$E(q, v, p) = p \cdot v - L(q, v)$$

Implicit Lagrangian Systems Revisit

 \Box Recall the generalized energy $E:TQ\oplus T^*Q\to \mathbb{R}$ is defined by

$$E(q,v,p) = p \cdot v - L(q,v)$$

and the differential of E is locally given by

$$\mathbf{d}E = \left(q^i, v^i, p_i, \frac{\partial E}{\partial q^i}, \frac{\partial E}{\partial v^i}, \frac{\partial E}{\partial p_i}\right)$$

Implicit Lagrangian Systems Revisit

 \Box Recall the generalized energy $E:TQ\oplus T^*Q\to \mathbb{R}$ is defined by

$$E(q,v,p) = p \cdot v - L(q,v)$$

and the differential of E is locally given by

$$\mathbf{d}E = \left(q^i, v^i, p_i, \frac{\partial E}{\partial q^i}, \frac{\partial E}{\partial v^i}, \frac{\partial E}{\partial p_i}\right)$$

Because of the Legendre transformation, it reads

$$\frac{\partial E}{\partial v^i} = p_i - \frac{\partial L}{\partial v^i} = 0, \quad i = 1, ..., n$$

So, restrict $\mathbf{d}E : T(TQ \oplus T^*Q) \to \mathbb{R}$ to TT^*Q and $\mathbf{d}E(q, v, p)|_{TT^*Q} = \left(\frac{\partial E}{\partial q^i}, \frac{\partial E}{\partial p_i}\right) = \left(-\frac{\partial L}{\partial q^i}, v^i\right).$

So, restrict
$$\mathbf{d}E : T(TQ \oplus T^*Q) \to \mathbb{R}$$
 to TT^*Q and
 $\mathbf{d}E(q, v, p)|_{TT^*Q} = \left(\frac{\partial E}{\partial q^i}, \frac{\partial E}{\partial p_i}\right) = \left(-\frac{\partial L}{\partial q^i}, v^i\right).$

 \Box The implicit Lagrangian system (L, Δ_Q, X) that satsfies the condition

$$(X, \mathfrak{D}L) \in D_{\Delta_Q}$$

can be restated by, for each $(q, p) \in T^*Q$,

 $(X(q,p), \mathbf{d}E(q,v,p)|_{TT^*Q}) \in D_{\Delta_Q}(q,p).$

 \Box An implicit Lagrangian systems (X, Δ_Q, L) satisfies $(X, \mathbf{d}E|_{TT^*Q}) \in D_{\Delta_Q},$

which are represented, in coordinates, by

 \Box An implicit Lagrangian systems (X, Δ_Q, L) satisfies $(X, \mathbf{d}E|_{TT^*Q}) \in D_{\Delta_Q},$

which are represented, in coordinates, by

$$\begin{pmatrix} \dot{q}^i \\ \dot{p}_i \end{pmatrix} = \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix} \begin{pmatrix} -\frac{\partial \mathcal{L}}{\partial q^i} \\ v^i \end{pmatrix} + \begin{pmatrix} 0 \\ \mu_a \, \omega_i^a(q) \end{pmatrix},$$

$$p_i = \frac{\partial \mathcal{L}}{\partial v^i},$$

$$0 = \omega_i^a(q) \, v^i.$$

 \Box An implicit Lagrangian systems (X, Δ_Q, L) satisfies $(X, \mathbf{d}E|_{TT^*Q}) \in D_{\Delta_Q},$

which are represented, in coordinates, by

$$\begin{pmatrix} \dot{q}^i \\ \dot{p}_i \end{pmatrix} = \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix} \begin{pmatrix} -\frac{\partial \mathcal{L}}{\partial q^i} \\ v^i \end{pmatrix} + \begin{pmatrix} 0 \\ \mu_a \, \omega_i^a(q) \end{pmatrix},$$

$$p_i = \frac{\partial \mathcal{L}}{\partial v^i},$$

$$0 = \omega_i^a(q) \, v^i.$$

Let's go to the Hamiltonian side!

 \Box An implicit Hamiltonian system (H, Δ_Q, X) satisfies $(X, \mathbf{d}H|_{TT^*Q}) \in D_{\Delta_Q}.$

It follows, in coordinates,

$$\begin{pmatrix} \dot{q}^{i} \\ \dot{p}_{i} \end{pmatrix} = \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix} \begin{pmatrix} \frac{\partial H}{\partial q^{i}} \\ \frac{\partial H}{\partial p^{i}} \end{pmatrix} + \begin{pmatrix} 0 \\ \mu_{a} \omega_{i}^{a}(q) \end{pmatrix},$$
$$\frac{\partial H}{\partial v^{A}} = \phi_{A}(q^{i}, p_{i}) = 0,$$
$$0 = \omega_{i}^{a}(q) \frac{\partial H}{\partial p^{i}}.$$

 \Box An implicit Hamiltonian system (H, Δ_Q, X) satisfies $(X, \mathbf{d}H|_{TT^*Q}) \in D_{\Delta_Q}.$

It follows, in coordinates,

$$\begin{pmatrix} \dot{q}^{i} \\ \dot{p}_{i} \end{pmatrix} = \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix} \begin{pmatrix} \frac{\partial H}{\partial q^{i}} \\ \frac{\partial H}{\partial p^{i}} \end{pmatrix} + \begin{pmatrix} 0 \\ \mu_{a} \omega_{i}^{a}(q) \end{pmatrix},$$
$$\frac{\partial H}{\partial v^{A}} = \phi_{A}(q^{i}, p_{i}) = 0,$$
$$0 = \omega_{i}^{a}(q) \frac{\partial H}{\partial p^{i}}.$$

But, unfortunately, you can **never come back to the Lagrangian side** from the Hamiltonian side in the degenerate cases! It's a **one way** passage!

Concluding Remarks

□ We have showed the *link between implicit Lagrangian and Hamiltonian systems* in the case that a given Lagrangian is degenerate.

□ We have developed a *generalized Legendre transform* for degenerate Lagrangians and also developed a *generalized Hamiltonian* on the Pontryagin bundle, by which we can incorporates *primary constraints* into the variational as well as into the Dirac context.

□ We have developed implicit Hamiltonian systems for degenerate cases in the context of Dirac structures as well as in the context of the *Hamilton-Lagrange-Pontryagin principle* together with some examples.