

MATH 275

THE LAGRANGE D'ALEMBERT EQUATIONS
AND
CONSTRAINTS

Content.

- Section 1 : $T(TQ)$ and $T^*(TQ)$
- Section 2 : The equations of motion with known external forces
- Section 3 : The Veitch approach to deriving the Lagrange d'Alembert equations for systems with constraints
- Section 4 : The traditional constrained variations approach to the Lagrange d'Alembert equations.
- Section 5 : Justifying the Lagrange d'Alembert equations.
- Section 6 : Concluding remarks.

Sameer - Very
good work. Your
insight into the
VF paper is
very good. A
JM

SECTION ONE: $T^{-1}(q)$ and $T^{-1}(Tq)$

Let $\tau_q: Tq \rightarrow q$ be the projection

Thus $T\tau_q: T(Tq) \rightarrow Tq$.

In local coordinates: $T\tau_q: (U \times \mathbb{R}^n) \times (\mathbb{R}^n \times \mathbb{R}^n) \rightarrow U \times \mathbb{R}^n$
 $((u, e), (e_1, e_2)) \mapsto (u, e_1)$

If $v \in Tq$, $T_v^V(Tq)$ denote the tangent space to the fib. through v . $T_v^V(Tq)$ is called the vertical subspace of $T_v(Tq)$.

$T_v^V(Tq) = \ker(T_v\tau_q)$

In local coordinates, if $v = (u, e)$, then

$$T_v^V(Tq) = \{((u, e), (0, e_2)) \mid e_2 \in \mathbb{R}^n\}$$

Vertical lift: If $v, w \in T_q Q$, the vertical lift of w with respect to v , denoted $\text{ver}(w, v)$ is the element of $T_v(Tq)$ represented by the curve $c(t) = v + tw$.

In local coordinates, if $v = (u, e)$, $w = (a, f)$, then
 $\text{ver}(w, v) = ((u, e), (0, f))$

We can define, for $v \in T_q Q$, a map

$$\gamma_v: T_q Q \rightarrow T_v(Tq)$$

$w \mapsto \text{ver}(w, v)$ or in local coordinates,

$$f \mapsto (0, f).$$

Note that $\gamma_v: T_q Q \rightarrow T_v^V(Tq)$ is an isomorphism

A vector field X on Tq is called vertical if $X(v)$ is vertical $\forall v \in Tq$, i.e., $T\tau_q \cdot X = 0$.

External forces correspond to vertical vector fields:

Consider a 2nd order system $\ddot{q} = F(q, \dot{q})$

Writing it as a first order system:

$$\begin{bmatrix} \dot{q} \\ \dot{v} \end{bmatrix} = \begin{bmatrix} v \\ F(q, v) \end{bmatrix}$$

The state space consists of positions and velocities. Thus we can naturally describe the system by a vector field on TQ , where Q is the configuration space.

Add external forces: $\ddot{q} = F(q, \dot{q}) + Y_2(q, \dot{q})$

$$\Rightarrow \begin{bmatrix} \dot{q} \\ \dot{v} \end{bmatrix} = \begin{bmatrix} v \\ F(q, v) \end{bmatrix} + \begin{bmatrix} 0 \\ Y_2(q, v) \end{bmatrix}$$

Note that $\begin{bmatrix} 0 \\ Y_2(q, v) \end{bmatrix}$ can be regarded as a vertical tangent vector at $(q, v) \in TQ$. Thus a vector field on TQ will be called a force vector field iff it is vertical.

The horizontal subspace $T_v^{*H}(TQ)$ of $T_v^*(TQ)$ is defined as $(T_v^V(TQ))^\perp$.

In local coordinates: $T_v^{*H}(TQ) = \{((u, e), (\alpha, 0)) \mid \alpha \in \mathbb{R}^n\}$

A 1-form ω on TQ is called horizontal, if $\omega(v) = 0$ for each $v \in T_v^V(TQ)$.

Consider the map $\tau : T(TQ) \rightarrow T(TQ)$ defined at each $v \in TQ$ by

$$\tau_v = \tau_v \circ T\tau_v$$

In local coordinates,

$$\tau_v(e_1, e_2) = (0, e_1)$$

Thus τ_v maps $T_v(TQ)$ onto $T_v^V(TQ)$

Note that τ is a smooth vector bundle map.

Let $\tau^* : T^*(TQ) \rightarrow T^*(TQ)$ be defined at each $v \in TQ$ by $(\tau^*)_v = (\tau_v)^*$

In local coordinates $\tau^*_v(\alpha_1, \alpha_2) = (\alpha_2, 0)$.

Thus τ^*_v maps $T^*_v(TQ)$ onto $T^*_{j^*v}(TQ)$.

τ^* is a smooth vector bundle map.

τ^* is called the horizontalizer.

SECTION 2: Writing the Lagrange d'Alembert equations when external forces are known.

Let $L: TQ \rightarrow \mathbb{R}$ be a regular Lagrangian.

Let Z be the corresponding (2nd order) Lagrangian vector field.

Let Y be the vertical vector field representing the external forces.

$X = Z + Y$ is the resultant vector field.

Fact There is a bijection between the collection of vertical vector fields on TQ and horizontal 1-forms on TQ given by $Y \mapsto i_Y \omega = -i_Y \Omega_L$, where i_Y is the pull back by $\mathbb{F}L$ of the standard symplectic structure on T^*Q .

The fact is readily verified by coordinate calculation: if $Y(u, e) = (0, Y_2(u, e))$, then $i_Y \omega(u, e) = (D_u D_u L(u, e) \cdot Y_2, 0)$

Thus we can also identify external forces with horizontal 1-forms.

A physical interpretation for thinking of forces as horizontal 1-forms:

Proposition: Let E be the energy. ($E = A - L$, where $A: TQ \rightarrow \mathbb{R}$ is defined by $A(v) = \mathbb{F}L(v) \cdot v$.) Then $\frac{dE}{dt} \Big|_{t=t_0} = \omega_Y(\dot{v}(t_0))$.

Proof: $\frac{dE}{dt} \Big|_{t=t_0} = dE(v(t_0)) \cdot \dot{v}(t_0)$

$$= dE(v(t_0)) \cdot X(v(t_0))$$

$$= dE(v(t_0)) \cdot [Z(v(t_0)) + Y(v(t_0))]$$

$$= dE(v(t_0)) \cdot Y(v(t_0)) \quad (\text{Since } E \text{ is conserved along the flow of } Z)$$

$$= [(i_Y \Omega_L) \cdot Y](v(t_0))$$

$$= -[(i_Y \Omega_L) \cdot Z](v(t_0))$$

$$\text{Now } -i_Y \Omega_L \cdot Z = -i_Y \Omega_L \cdot (X - Y) = -i_Y \Omega_L \cdot X = \omega_Y \cdot X$$

$$\Rightarrow \frac{dE}{dt} \Big|_{t=t_0} = \omega_Y(v(t_0)) \cdot \dot{v}(t_0)$$

QED.

The local Lagrange d'Alembert Principle:

$$X = Z + Y$$

$$\Rightarrow L_Y \Omega_L = L_Z \Omega_L + L_Y \Omega_L$$

$$\Rightarrow -L_Y \Omega_L = dE - L_X \Omega_L$$

$\Rightarrow \boxed{L_Y \Omega_L = dE - L_X \Omega_L}$ This equation is called the local Lagrange d'Alembert principle.

To find all solutions:

Y is a vertical vector field, and Z is 2nd order. Thus X is also 2nd order. Thus

$$\text{let } X(q, v) = \begin{bmatrix} v \\ X_2(q, v) \end{bmatrix}$$

$$\text{let } v(q, v) = \begin{bmatrix} v \\ Y_2(q, v) \end{bmatrix}$$

Using $L_Y \Omega_L = dE - L_X \Omega_L$ out in coordinates we get:

$$-D_1(D_2 L)(q, v) \cdot v - D_2 D_2 L(q, v) \cdot X_2(q, v) + D_1 L(q, v) + D_2 D_2 L(q, v) \cdot Y_2(q, v) = 0 \quad (2.1)$$

Now let (q, \dot{q}) be an integral curve of X

$$\Rightarrow \ddot{q} = X_2(q, \dot{q})$$

\Rightarrow From (2.1),

$$-D_1(D_2 L)(q, \dot{q}) \cdot \dot{q} - D_2 D_2 L(q, \dot{q}) \cdot \ddot{q} + D_1 L(q, \dot{q}) + D_2 D_2 L(q, \dot{q}) \cdot Y_2(q, \dot{q}) = 0$$

$$\Rightarrow \frac{d}{dt} D_2 L(q, \dot{q}) - D_1 L(q, \dot{q}) = D_2^2 L(q, \dot{q}) \cdot Y_2(q, \dot{q}) \quad (2.2)$$

Conversely, let (q, \dot{q}) satisfy (2.2)

Then from (2.1) we can conclude that $\ddot{q} = X_2(q, \dot{q})$

Thus (q, \dot{q}) is an integral curve of X .

Equations (2.2) are called the Lagrange d'Alembert equations.

Thus we can state the following theorem:

Theorem. Let L be a regular Lagrangian and let Y be a vertical vector field. Let $X = Z + Y$, where Z is the Lagrangian vector field.

Then the following are equivalent:

(i) (q, \dot{q}) is an integral curve of $X = Z + Y$

$$(ii) \frac{d}{dt} D_2 L(q, \dot{q}) - D_1 L(q, \dot{q}) = D_2 D_2 L(q, \dot{q}) \cdot Y_2(q, \dot{q})$$

It will also be of use to us to note the following:

Suppose (q, \dot{q}) satisfies at time t_0 the equation

$$\frac{d}{dt} \Big|_{t=t_0} D_2 L(q(t), \dot{q}(t)) - D_1 L(q(t), \dot{q}(t)) = D_2 D_2 L(q(t_0), \dot{q}(t_0)) \cdot x$$

$$\text{then } \frac{d}{dt} \Big|_{t=t_0} \begin{bmatrix} q \\ \dot{q} \end{bmatrix} = Z(q(t_0), \dot{q}(t_0)) + \begin{bmatrix} 0 \\ x \end{bmatrix}$$

Thus x can be regarded as the vector of external forces

SECTION 3: The variational approach to deriving the Lagrange-d'Alembert equations in the presence of constraints.

The contents of this section are taken from Veselik [2].

We shall assume that our system is constrained to move on a submanifold S of TQ .

The constraints can then be described by a codistribution E defined on $S \subset TQ$:

$$E(v) = (T_v S)^\perp \quad \forall v \in S$$

Thus $v(t) \in S \Rightarrow \dot{v}(t) \in E$ annihilates $\dot{v}(t)$.

Functional Constraints:

The submanifold S is defined as the zero of the function

$$f = \begin{bmatrix} f_1 \\ \vdots \\ f_k \end{bmatrix} : TQ \rightarrow \mathbb{R}^k.$$

$c \in \mathbb{R}^k$ is assumed to be a regular value of f .

If $v \in c$, $\{df_1(v), \dots, df_k(v)\}$ is a linearly independent set by regularity of $c \in \mathbb{R}^k$.

Note that $T_v S = \ker(T_v f)$.

Thus $\{df_1(v), \dots, df_k(v)\}$ is a basis for $E(v)$.

Examples of Functional Constraints:

1) Linear Constraints. S is a distribution on Q .

$$f_i(q, v) = \sum_j b_{ij}(q) v^j, \quad i = 1, \dots, k \text{ are linearly independent constraints.}$$

$$\text{Thus } E_i := df_i(q, v) = \left[\frac{\partial f_i}{\partial q^1}(q, v) \quad \dots \quad \frac{\partial f_i}{\partial q^n}(q, v) \quad b_{i1}(q) \quad \dots \quad b_{in}(q) \right]$$

Note that $0 \in \mathbb{R}^k$ is indeed a regular value of $f = \begin{bmatrix} f_1 \\ \vdots \\ f_k \end{bmatrix}$

2) Affine constraints: $S \cap T_q Q$ is an affine subspace of $T_q Q$ for each $q \in Q$.

$$\text{Thus } f_i(q, v) = \sum_j b_{ij}(q) (v^j - x^j(q)), \quad i = 1, \dots, k.$$

where X is some vector field on Q .

$$\Theta_i := df_i = \left[\frac{\partial f_i}{\partial q^1} \dots \frac{\partial f_i}{\partial q^n} \quad b_{i1}(q) \dots b_{in}(q) \right]$$

Note that $0 \in \mathbb{R}^k$ is again a regular value of $f = \begin{bmatrix} f_1 \\ \vdots \\ f_k \end{bmatrix}$.

Admissibility of constraints:

A constraint distribution Θ on $S \subset TQ$ is said to be admissible

$$\text{if } \dim(\tau^* \Theta) = \dim S$$

$$\text{Note that } \tau^*(a_1, a_2) = (a_2, v)$$

$\tau^* \cdot \Theta \rightarrow \tau^* \Theta$ is linear and onto

Thus $\dim \Theta = \dim \tau^* \Theta$ iff τ^* is 1-1 on Θ , i.e., $\tau^* \Theta = \{0\}$, i.e., Θ does not contain any horizontal vectors.

Note that if $w \in \Theta$ is horizontal at v , and $w(v) \cdot Z(v) \neq 0$, then $w(v) \cdot (Z(v) + Y(v)) = w(v) \cdot Z(v)$ is nonzero for any external force field Y .

Thus there will be no force vector field which will ensure that the resultant satisfies the constraints. Thus it is reasonable to require that our constraints be admissible.

Ideal Constraints:

A constraint codistribution Θ is said to be ideal if it annihilates the fundamental vector field on TQ , which is defined by

$$\tilde{X}(v) = v(v, v).$$

Thus Θ is ideal if $\Theta(v, \tilde{X}(v)) = 0 \quad \forall v \in S$.

In the case of a constraint, $X(q, \dot{q}) = (v, \dot{v})$

It is easy to check that linear constraints are ideal, but affine constraints are not.

Definition: Horizontal 1-forms taking values in $\tau^*\mathcal{E}$ are said to be constraint reaction 1-forms

Theorem 3.1: If a constraint is ideal, then constraint reaction 1-forms do no work on curves in $T\mathcal{Q}$ which are lifts of curves in \mathcal{Q} . (i.e., curves of the form (q, \dot{q}) .)

Proof

Let $\omega \in \tau^*\mathcal{E}$. Then $\exists \hat{\omega} \in \mathcal{E}$ s.t. $\tau^*\hat{\omega} = \omega$

$$\frac{d}{dt}(q, \dot{q}) = (\dot{q}, \ddot{q})$$

$$\omega \cdot (\dot{q}, \ddot{q}) = \tau^*\hat{\omega} \cdot (\dot{q}, \ddot{q}) = \hat{\omega}[\tau(\dot{q}, \ddot{q})] = \hat{\omega}(0, \dot{q}) = 0,$$

Since $\hat{\omega} \in \mathcal{E}$ and \mathcal{E} is ideal. QED.

Let $Z \in T\mathcal{Q} \rightarrow \mathbb{R}$ be a regular Lagrangian, Z the homogeneous v.f.,
 $S \subset T\mathcal{Q}$ the constraint submanifold, \mathcal{E} (defined as \mathcal{E}) the constraint codistribution. We want a constraint reaction force $\omega \in \tau^*\mathcal{E}$ such that if Y is the corresponding vector field and $X = Z + Y$, then $\mathcal{E}(X) = 0$. In this situation we have the following theorem:

Theorem 3.2: Let $D_2 D_2 L(q, v)$ be positive definite $\forall (q, v) \in T\mathcal{Q}$ and let \mathcal{E} be an admissible constraint codistribution. Then \exists a unique constraint reaction force $\omega \in \tau^*\mathcal{E}$ on S and a 2nd order vector field X on S s.t.

$$X = \bar{Z} - \bar{\Omega}_L^\#(\omega), \quad \mathcal{E}(X) = 0.$$

(Note: $\bar{\Omega}_L^\#(\omega) = Y$)

Proof: We want to find $w \in \tau^* \Theta$ s.t.

$$\Theta(Z - \Omega_L^\#(w)) = 0$$

i.e., we want a $f \in \Theta$ s.t. $\Theta(Z - \Omega_L^\#(\tau^* f)) = 0$.

Let $\Theta = \text{span}\{\theta^1, \dots, \theta^k\}$

Let $\theta^i = [a_{i1} \dots a_{in} \quad b_{i1} \dots b_{in}]$ in local coordinates.

$$\text{Let } f = \sum_i x_i \theta^i = x^T \begin{bmatrix} \theta^1 \\ \vdots \\ \theta^k \end{bmatrix}$$

$$\Rightarrow \tau^* f = \begin{bmatrix} x^T \begin{bmatrix} b^1 \\ \vdots \\ b^k \end{bmatrix} & 0 \end{bmatrix} = \begin{bmatrix} x^T B & 0 \end{bmatrix}$$

where $B = \begin{bmatrix} b^1 \\ \vdots \\ b^k \end{bmatrix} = \begin{bmatrix} b_{11} & \dots & b_{1n} \\ \vdots & & \vdots \\ b_{k1} & \dots & b_{kn} \end{bmatrix}$

$$\text{Thus } -\Omega_L^\#(\tau^* f) = \begin{bmatrix} 0 \\ (D_2 D_2 L)^{-1} B^T x \end{bmatrix}.$$

We need to solve the equation:

$$\Theta(-\Omega_L^\#(\tau^* f)) = -\Theta(Z)$$

$$\text{i.e., } \Theta (D_2 D_2 L)^{-1} B^T x = -\Theta(Z) \quad (3.1)$$

Now $D_2 D_2 L$ is positive definite. Thus $(D_2 D_2 L)^{-1}$ is also positive definite.

Further, the admissibility of the constraints implies that B has linearly independent rows.

Thus $B (D_2 D_2 L)^{-1} B^T$ is nonsingular.

Hence there exists a unique solution to the equation (3.1).

Hence $\exists ! w \in \tau^* \Theta$ s.t. $\Theta(Z - \Omega_L^\#(w)) = 0$

QED.

Remark: This theorem gives us a way to uniquely break up the vector field Z into an external force vector field Y and a resultant vector field X which satisfies the constraints.

We have to assume that Y is such that $\omega_Y \in \tau^* \Theta$.

In the linear case this assumption guarantees that the external forces will do no work.

Now we shall obtain coordinate expressions for the vector field X . Some care will be necessary while doing this, since X is defined only on the submanifold $S \subset TQ$.

We shall use the following generalization of the theorem in Section 2:

Let Y be a vector field on S and let $X = Z + Y$ be tangent to S . Then the following are equivalent

(i) (q, \dot{q}) is an integral curve of X (on S .)

(ii) $\frac{d}{dt} D_2 L(q, \dot{q}) - D_1 L(q, \dot{q}) = D_2 D_2 L(q, \dot{q}) \cdot Y_2(q, \dot{q})$
and $(q, \dot{q}) \in S$.

We shall now prove the following theorem:

Theorem 3.3: Let X be the vector field on S as obtained by Theorem 3.2. Then the following are equivalent:

(i) (q, \dot{q}) is an integral curve of X on S .

(ii) $(q, \dot{q}) \in S$ and \exists a curve $x(t) \in \mathbb{R}^n$ s.t.

$$\frac{d}{dt} D_2 L(q, \dot{q}) - D_1 L(q, \dot{q}) = B^T(q, \dot{q}) x(t).$$

Proof

(i) \Rightarrow (ii)

We have an external force v.f. Y s.t. $-i_Y \Omega_L = \omega_Y \in \tau^* \Theta$ s.t.

$$X = Z + Y$$

Thus we have

$$\frac{d}{dt} D_2 L(q, \dot{q}) - D_1 L(q, \dot{q}) = D_2 D_2 L(q, \dot{q}) \cdot Y_2(q, \dot{q})$$

Now $\omega_Y = (D_2 D_2 L(q, \dot{q}) \cdot Y_2(q, \dot{q}), 0) \in \tau^* \Theta$.

Thus \exists a curve $x(t)$ s.t.

$$\frac{d}{dt} D_2 L(q, \dot{q}) - D_1 L(q, \dot{q}) = B^T(q, \dot{q}) x(t).$$

Conversely, suppose $(q, \dot{q}) \in S$ and

$$\frac{d}{dt} D_2 L(q, \dot{q}) - D_1 L(q, \dot{q}) = B^T(q, \dot{q}) x(t) \text{ for some curve } x(t).$$

Choose an instant t_0

$$\text{Then } \left. \frac{d}{dt} D_2 L(q, \dot{q}) - D_1 L(q, \dot{q}) \right|_{t=t_0} = B^T(q(t_0), \dot{q}(t_0)) x(t_0) \quad (3.2)$$

$$\text{Define } Y_2 \text{ by } D_2 D_2 L(q(t_0), \dot{q}(t_0)) \cdot Y_2 = B^T(q(t_0), \dot{q}(t_0)) x(t_0)$$

Let $Y = (0, Y_2)$ be a vector at $(q(t_0), \dot{q}(t_0))$

$$\text{Let } \tilde{X}(q(t_0), \dot{q}(t_0)) = Z(q(t_0), \dot{q}(t_0)) + Y = (\dot{q}(t_0), \tilde{X}_2(q(t_0), \dot{q}(t_0)))$$

From this equation we get:

$$\begin{aligned} -D_1(D_2 L)(q(t_0), \dot{q}(t_0)) \cdot \dot{q}(t_0) - D_2 D_2 L(q(t_0), \dot{q}(t_0)) \cdot \tilde{X}_2(q(t_0), \dot{q}(t_0)) \\ - D_1 L(q(t_0), \dot{q}(t_0)) + D_2 D_2 L(q(t_0), \dot{q}(t_0)) \cdot Y_2 = 0 \end{aligned}$$

By expanding equation (3.2) and comparing with the above we get:

$$\ddot{q}(t_0) = \tilde{X}_2(q(t_0), \dot{q}(t_0))$$

$$\rightarrow \left. \frac{d}{dt} \right|_{t=t_0} (q(t), \dot{q}(t)) = \tilde{X}(q(t_0), \dot{q}(t_0))$$

So $(q, \dot{q}) \in S \Rightarrow \tilde{X}$ is tangent to S .

$$\text{But } Y \text{ satisfies } -i_Y \Omega_L = D_2 D_2 L(q(t_0), \dot{q}(t_0)) \cdot Y_2 \in \tau^* \Theta$$

Hence by the uniqueness in theorem 3.2, $\tilde{X}(q(t_0), \dot{q}(t_0)) = X(q(t_0), \dot{q}(t_0))$.

Now t_0 was arbitrary

$\Rightarrow (q, \dot{q})$ is an integral curve of X .

QED

Note The equations $(q, \dot{q}) \in S$ and

$$\frac{d}{dt} D_2 L(q, \dot{q}) - D_1 L(q, \dot{q}) = B^T(q, \dot{q}) x(t)$$

are called the Lagrange d'Alembert equations for a system with constraints.

SECTION 4: The traditional constrained Variations approach to the Lagrange d'Alembert equations.

The traditional approach can handle the cases of linear and affine constraints.

Let Q be the configuration manifold

Let $\mathcal{C} = (q, \dot{q}, [0, b]I)$ be the space of all curves $q: [0, b]I \rightarrow Q$, $q(0) = q_0, \dot{q}(0) = \dot{q}_0$.

We can define a map $\mathcal{I}: \mathcal{C} \rightarrow \mathbb{R}$ by

$$\mathcal{I}(q) = \int_0^b L(q, \dot{q}) dt$$

Case 1: linear constraints: Constraints are given by a distribution on Q .

A curve $q: [0, b]I \rightarrow Q$ is a trajectory of the system iff

$d\mathcal{I}(q_0) \cdot \bar{\eta}q = 0$ and q_0 satisfies the constraints where $\mathcal{I}: \mathcal{C} \rightarrow \mathbb{R}$ is the function defined above on the path space \mathcal{C} containing q , and $\bar{\eta}q$ is any variation which satisfies the constraints.

Thus if the constraints are (locally) defined by the function

$f_1 = \sum_{i,j} b_{ij}(q) v^i v^j$, then a curve $q(t)$ is a trajectory of the system iff $q(t)$ satisfies the constraints and

$\frac{d}{dt} D_2 L(q, \dot{q}) - D_1 L(q, \dot{q})$ is a linear combination of the rows of $E = \begin{bmatrix} b_{11} & \dots & b_{1n} \\ \vdots & & \vdots \\ b_{k1} & \dots & b_{kn} \end{bmatrix}$ iff

$q(t)$ satisfies the constraints and $\frac{d}{dt} D_2 L(q, \dot{q}) - D_1 L(q, \dot{q}) = B^T(q) x(t)$ for some curve $x(t)$.

Case 2: Affine Constraints : The constraints are given by an affine distribution on Q .

A curve $q(t)$ is a trajectory of the system iff

$dI(q_0) \cdot \delta q = 0$ and q_0 satisfies the constraints, here δq is any variation of q_0 that satisfies the linear constraints (i.e. $\delta q(t) \in$ the linear subspace $\{T_{q(t)}\mathcal{G}\}$ which is the translation of the affine subspace specified by the constraints.) and I is defined as in the previous case.

If the constraints are defined by $f_i(q, v) = \sum b_{ij}(q)v^j$, $i = 1, \dots, k$, then $q(t)$ is a trajectory of the system iff $q(t)$ satisfies the constraints and

$$\frac{d}{dt} D_2 L(q, \dot{q}) - D_1 L(q, \dot{q}) = B^T(q) \times \theta \quad \text{for}$$

some curve $\theta(t)$.

It is easy to verify that these are exactly the same conditions as are obtained by Theorem 3.3.

SECTION 5: Justifying the Lagrange d'Alembert approach:

We have seen in section 3 that there is a unique way to decompose the Lagrangian vector field Z into a resultant vector field X which satisfies the constraints and an external force vector field Y . To do this we have to assume ω_Y takes values in the codistribution τ^*E . In the linear case this assures us that the forces of constraints do no work. Thus it is natural to ask whether in the linear case, the conditions that the forces of constraint do no work and that the resultant vector field satisfies the constraints are sufficient to determine the forces of constraint. We shall show below that this is not the case:

We need $\Theta(Z+Y) = 0$ (X satisfies the constraints)
and $\omega_Y(q, \dot{q}) \cdot \frac{d}{dt} \begin{bmatrix} \dot{q} \\ q \end{bmatrix} = 0$ (the no-work condition)

Let $\Theta = \text{span} \begin{bmatrix} \vdots \\ 0 \end{bmatrix} = \text{span of the rows of } [A \quad B]$
(See the example of linear constraints in §7)

In local coordinates, $Z(q, \dot{q}) = \begin{bmatrix} \dot{q} \\ Z_2(q, \dot{q}) \end{bmatrix}$

$Y(q, \dot{q}) = \begin{bmatrix} 0 \\ Y_2(q, \dot{q}) \end{bmatrix}$. Also, $\omega_Y(q, \dot{q}) = [D_2 D_2 L(q, \dot{q}) Y_2, 0]$.

We thus have the equations:

$$[A \quad B] \begin{bmatrix} \dot{q} \\ Z_2(q, \dot{q}) \end{bmatrix} = -[A \quad B] \begin{bmatrix} 0 \\ Y_2(q, \dot{q}) \end{bmatrix}$$

$$\text{i.e.} \quad B Y_2(q, \dot{q}) = -(A \dot{q} + B Z_2) \quad (5-1)$$

$$\text{and} \quad (D_2 D_2 L(q, \dot{q}) \cdot \dot{q}) \cdot Y_2(q, \dot{q}) = 0 \quad (5-2)$$

If we impose the additional condition that $\omega_Y \in \tau^*E$, i.e.

$(D_2 D_2 L) Y_2$ is of the form $B^T X$, i.e., Y_2 is of the form $(D_2 D_2 L)^{-1} B^T X$, then we obtain $B (D_2 D_2 L)^{-1} B^T X = -(A \dot{q} + B Z_2)$

The rows of \mathcal{D} are linearly independent. Assuming $(D_2 D_3 L)$ is positive definite, \exists a unique solution x and hence a unique constraint reaction force Y , as was verified in §3.

Let us now analyze the situation without this additional assumption. Rewrite equations (5-1) and (5-2) as

$$B Y_2 = 0 \quad (5.3)$$

$$\text{and } d^T Y_2 = 0 \quad (5.4)$$

Here the rows of B are linearly independent.

Equation (5.3) defines an affine subspace A of \mathbb{R}^n of dimension $(n-k)$.

Equation (5.4) defines a subspace V_1 of dimension $(n-1)$.

Let $V_2 = \text{column space of } (D_2 D_3 L)^{-1} B^T$.
Then $\dim V_2 = k$.

Claim: $V_2 \subset V_1$:

$$\text{Proof: } [(D_2 D_3 L) \dot{q}] \cdot [(D_2 D_3 L)^{-1} B^T x]$$

$$= (D_2 D_3 L) [(D_2 D_3 L)^{-1} B^T x] \cdot \dot{q}$$

$$= (B^T x) \cdot (\dot{q})$$

But each column of B^T is orthogonal to \dot{q} since $B(q) \cdot \dot{q} = 0$ as (q, \dot{q}) satisfies the constraints.

$$\text{Thus } [(D_2 D_3 L) \dot{q}] \cdot [(D_2 D_3 L)^{-1} B^T x] = 0 \quad \text{QED}$$

We have seen in section three that V_2 intersects \mathcal{A} in exactly one point - call it u .
 We shall calculate the dimension of the affine space $\mathcal{A} \cap V_1$:
 let V be the linear space obtained by translating \mathcal{A} by $(-u)$.
 Note that V_1 and V_2 are invariant under translation by $(-u)$.
 Thus $\dim(\mathcal{A} \cap V_1) = \dim(V \cap V_1)$.

Now $\dim V_2 = k$, $\dim V = (n-k)$
 and $V_2 \cap V = \{0\}$ (since $V_2 \cap \mathcal{A} = \{u\}$)

$$\Rightarrow \mathbb{R}^n = V_2 \oplus V$$

$$\text{Now } V_1 \supset V_2$$

$$\text{Thus } V_1 + V = \mathbb{R}^n$$

$$\begin{aligned} \dim(V_1 \cap V) &= \dim V_1 + \dim V - \dim(V_1 + V) \\ &= (n-1) + (n-k) - n \\ &= n - (k+1) \end{aligned}$$

Thus the requirements that the forces of constraint do no work and that the resultant vector field satisfies the constraint determines the forces of constraint only if

$$n - (k+1) = 0.$$

$$\text{i.e. } k = (n-1)$$

i.e. The dimension of the constraint distribution is 1.

If the dimension of the constraint distribution is greater than 1, we cannot determine the forces of constraint in this way.

SECTION 6: Concluding Remarks

So far, we have described the Lagrange d'Alembert equations and attempted to justify them using the principle 'forces of constraint do no work'. We have seen that this principle is not sufficient to justify the Lagrange d'Alembert approach. There is also another plausible approach, called the 'Vakonomic approach' which has been suggested for obtaining equations of motion of constrained systems. In this approach it is proposed that the trajectory of the system is the curve $q(t)$ which minimize

$$\int L(q, \dot{q}) dt$$

on the space of curves which satisfy the constraints. It turns out that this gives different trajectories from the ones obtained by the Lagrange d'Alembert principle.

Thus we see that although this problem is an old and fundamental one, it is still not clearly understood.

REFERENCES :

- 1) A. Bloch, P. S. Krishnaprasad, J. E. Marsden and R. Murray, 1994, 'Nonholonomic Mechanical Systems with Symmetry'.
- 2) A. M. Vershik, 1984, 'Classical and Non-Classical Dynamics with Constraints', Springer-Verlag; Lecture notes in Mathematics # 1108.