

Discrete Dirac Structures and Variational Discrete Dirac Mechanics

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Introduction

■ Dirac Structures

- Dirac structures can be viewed as simultaneous generalizations of symplectic and Poisson structures.
- Implicit Lagrangian and Hamiltonian systems¹ provide a unified geometric framework for studying degenerate, interconnected, and nonholonomic Lagrangian and Hamiltonian mechanics.

¹H. Yoshimura, J.E. Marsden, Dirac structures in Lagrangian mechanics. Part I: Implicit Lagrangian systems, *J. of Geometry and Physics*, **57**, 133–156, 2006.

Introduction

■ Variational Principles

- The Hamilton–Pontryagin principle² on the Pontryagin bundle $TQ \oplus T^*Q$, unifies Hamilton’s principle, Hamilton’s phase space principle, and the Lagrange–d’Alembert principle.
- Provides a variational characterization of implicit Lagrangian and Hamiltonian systems.

²H. Yoshimura, J.E. Marsden, Dirac structures in Lagrangian mechanics. Part II: Variational structures, *J. of Geometry and Physics*, **57**, 209–250, 2006.

Introduction

■ Discrete Dirac Structures

- Continuous Dirac structures are constructed by considering the geometry of symplectic vector fields and their associated Hamiltonians.
- By analogy, we construct discrete Dirac structures by considering the geometry of symplectic maps and their associated generating functions.
- Provides a unified treatment of implicit discrete Lagrangian and Hamiltonian mechanics in the presence of discrete Dirac constraints.

Introduction

■ Discrete Hamilton–Pontryagin principle

- We define a discrete Hamilton–Pontryagin principle on the discrete Pontryagin bundle $(Q \times Q) \oplus T^*Q$.
- Obtained from the discrete Hamilton’s principle by imposing the discrete second-order curve condition using Lagrange multipliers.
- Provides an alternative derivation of implicit discrete Lagrangian and Hamiltonian mechanics.
- In the absence of constraints, implicit discrete Hamiltonian mechanics reduce to the usual definition of discrete Hamiltonian mechanics³ obtained using duality in the sense of optimization.

³S. Lall, M. West, Discrete variational Hamiltonian mechanics, *J. Phys. A* **39**(19), 5509–5519, 2006.

Dirac Structures on Vector Spaces

■ Properties

- Given a n -dimensional vector space V , consider the pairing $\langle\langle \cdot, \cdot \rangle\rangle$ on $V \oplus V^*$ given by

$$\langle\langle (v, \alpha), (\tilde{v}, \tilde{\alpha}) \rangle\rangle = \langle \alpha, \tilde{v} \rangle + \langle \tilde{\alpha}, v \rangle,$$

where $\langle \cdot, \cdot \rangle$ is the natural pairing between covectors and vectors.

- A **Dirac Structure** is a subspace $D \subset V \oplus V^*$, such that

$$D = D^\perp.$$

- In particular, $D \subset V \oplus V^*$ is a Dirac structure iff

$$\dim D = n$$

and

$$\langle \alpha, \tilde{v} \rangle + \langle \tilde{\alpha}, v \rangle = 0,$$

for all $(v, \alpha), (\tilde{v}, \tilde{\alpha}) \in D$.

Dirac Structures on Manifolds

■ Properties

- An **almost Dirac Structure** on a manifold M is a subbundle $D \subset TM \oplus T^*M$ such that $D_q \subset T_qM \oplus T_q^*M$ is a Dirac structure.
- A **Dirac structure** on a manifold is an almost Dirac structure such that

$$\langle \mathcal{L}_{X_1}\alpha_2, X_3 \rangle + \langle \mathcal{L}_{X_2}\alpha_3, X_1 \rangle + \langle \mathcal{L}_{X_3}\alpha_1, X_2 \rangle = 0,$$

for all pairs of vector fields and one-forms

$$(X_1, \alpha_1), (X_2, \alpha_2), (X_3, \alpha_3) \in D,$$

and where \mathcal{L}_X is the Lie derivative along the vector field X .

- This is a generalization of the condition that the symplectic two-form is closed, or that the Poisson bracket satisfies Jacobi's identity.

Dirac Structures on Manifolds

■ Generalizing Symplectic and Poisson Structures

- Let $M = T^*Q$.
- The graph of the symplectic two-form $\Omega : TM \times TM \rightarrow \mathbb{R}$, viewed as a map $TM \rightarrow T^*M$,

$$v_z \mapsto \Omega(v_z, \cdot),$$

is a Dirac structure.

- Similarly, the graph of the Poisson structure $B : T^*M \times T^*M \rightarrow \mathbb{R}$, viewed as a map T^*M to $T^{**}M \cong TM$,

$$\alpha_z \mapsto B(\alpha_z, \cdot),$$

is a Dirac structure.

- Furthermore, if the symplectic form and the Poisson structure are related, they induce the same Dirac structure on $TM \oplus T^*M$.

Motivating Example: Electrical Circuits

■ Configuration space and constraints

- The **configuration** $q \in E$ of the electrical circuit is given by specifying the current in each branch of the electrical circuit.
- Not all configurations are admissible, due to **Kirchhoff's Current Laws**:

the sum of currents at a junction is zero.

This induce a **constraint KCL space** $\Delta \subset TE$.

- Its annihilator space $\Delta^\circ \subset T^*E$ is defined by

$$\Delta_q^\circ = \{e \in T_q^*E \mid \langle e, f \rangle = 0 \text{ for all } f \in \Delta_q\},$$

which can be identified with the set of **branch voltages**, and encodes the **Kirchhoff's Voltage Laws**:

the sum of voltages about a closed loop is zero.

Motivating Example: Electrical Circuits

■ Dirac structures and Tellegen's theorem

- Given $\Delta \subset TE$ and $\Delta^\circ \subset T^*E$ which encode the Kirchhoff's current and voltage laws,

$$D_E = \Delta \oplus \Delta^\circ \subset TE \oplus T^*E$$

is a Dirac structure on E .

- Since $D = D^\perp$, we have that for each $(f, e) \in D_E$,

$$\langle e, f \rangle = 0.$$

This is a statement of **Tellegen's theorem**, which is an important result in the network theory of circuits.

Motivating Example: Electrical Circuits

■ Lagrangian for LC-circuits

- **Dirac's theory of constraints** was concerned with degenerate Lagrangians where the set of **primary constraints**, the image $P \subset T^*Q$ of the Legendre transformation, is not the whole space.

- The **magnetic energy** is given by

$$T(f) = \sum \frac{1}{2} L_i f_{L_i}^2.$$

- The **electric potential energy** is

$$V(q) = \sum \frac{1}{2} \frac{q_{C_i}^2}{C_i}.$$

- The **Lagrangian** of the LC circuit is given by

$$L(q, f) = T(f) - V(q).$$

Variational Principles

Continuous Hamilton–Pontryagin principle

■ Pontryagin bundle and Hamilton–Pontryagin principle

- Consider the **Pontryagin bundle** $TQ \oplus T^*Q$, which has local coordinates (q, v, p) .
- The **Hamilton–Pontryagin principle** is given by

$$\delta \int [L(q, v) - p(v - \dot{q})] = 0,$$

where we impose the second-order curve condition, $v = \dot{q}$ using Lagrange multipliers p .

Continuous Hamilton–Pontryagin principle

■ Implicit Lagrangian systems

- Taking variations in q , v , and p yield

$$\begin{aligned} & \delta \int [L(q, v) - p(v - \dot{q})] dt \\ &= \int \left[\frac{\partial L}{\partial q} \delta q + \left(\frac{\partial L}{\partial v} - p \right) \delta v - (v - \dot{q}) \delta p + p \delta \dot{q} \right] dt \\ &= \int \left[\left(\frac{\partial L}{\partial q} - \dot{p} \right) \delta q + \left(\frac{\partial L}{\partial v} - p \right) \delta v - (v - \dot{q}) \delta p \right] dt \end{aligned}$$

where we used integration by parts, and the fact that the variation δq vanishes at the endpoints.

- This recovers the **implicit Euler–Lagrange equations**,

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

Continuous Hamilton–Pontryagin principle

■ Hamilton’s phase space principle

- By taking variations with respect to v , we obtain the **Legendre transform**,

$$\frac{\partial L}{\partial v}(q, v) - p = 0.$$

- The **Hamiltonian**, $H : T^*Q \rightarrow \mathbb{R}$, is defined to be,

$$H(q, p) = \text{ext}_v \left(pv - L(q, v) \right) = pv - L(q, v)|_{p=\partial L/\partial v(q,v)}.$$

- The Hamilton–Pontryagin principle reduces to,

$$\delta \int [p\dot{q} - H(q, p)] = 0,$$

which is the **Hamilton’s principle in phase space**.

Continuous Hamilton–Pontryagin principle

■ Lagrange–d’Alembert–Pontryagin principle

- Consider a constraint distribution $\Delta_Q \subset TQ$.
- The **Lagrange–d’Alembert–Pontryagin principle** is given by

$$\delta \int L(q, v) - p(v - \dot{q}) dt = 0,$$

for fixed endpoints, and variations $(\delta q, \delta v, \delta p)$ of $(q, v, p) \in TQ \oplus T^*Q$, such that $(\delta q, \delta v) \in (T\tau_Q)^{-1}(\Delta_Q)$, where $\tau_Q : TQ \rightarrow Q$.

Discrete Hamilton–Pontryagin principle

■ Discrete Pontryagin bundle and Hamilton–Pontryagin principle

- Consider the **discrete Pontryagin bundle** $(Q \times Q) \oplus T^*Q$, which has local coordinates (q_k^0, q_k^1, p_k) .
- The **discrete Hamilton–Pontryagin principle** is given by

$$\delta \sum \left[L_d(q_k^0, q_k^1) - p_{k+1}(q_k^1 - q_{k+1}^0) \right] = 0,$$

where we impose the second-order curve condition, $q_k^1 = q_{k+1}^0$ using Lagrange multipliers p_{k+1}

Discrete Hamilton–Pontryagin principle

■ Implicit discrete Lagrangian systems

- Taking variations in q_k^0 , q_k^1 , and p_k yield

$$\begin{aligned} \delta \sum \left[L_d(q_k^0, q_k^1) - p_{k+1}(q_k^1 - q_{k+1}^0) \right] \\ = \sum \left\{ [D_1 L_d(q_k^0, q_k^1) + p_k] \delta q_k^0 \right. \\ \left. - [q_k^1 - q_{k+1}^0] \delta p_{k+1} + [D_2 L_d(q_k^0, q_k^1) - p_{k+1}] \delta q_k^1 \right\}. \end{aligned}$$

- This recovers the **implicit discrete Euler–Lagrange equations**,

$$p_k = -D_1 L_d(q_k^0, q_k^1), \quad p_{k+1} = D_2 L_d(q_k^0, q_k^1), \quad q_k^1 = q_{k+1}^0.$$

Discrete Hamilton–Pontryagin principle

■ Discrete Hamilton’s phase space principle

- By taking variations with respect to q_k^1 , we obtain the **discrete Legendre transform**,

$$D_2L_d(q_k^0, q_k^1) - p_{k+1} = 0$$

- The **discrete Hamiltonian**, $H_{d+} : \mathcal{H}_+ \rightarrow \mathbb{R}$, is defined to be,

$$\begin{aligned} H_{d+}(q_k^0, p_{k+1}) &= \text{ext}_{q_k^1} p_{k+1}q_k^1 - L_d(q_k^0, q_k^1) \\ &= p_{k+1}q_k^1 - L_d(q_k^0, q_k^1) \Big|_{p_{k+1}=D_2L_d(q_k^0, q_k^1)}. \end{aligned}$$

- The discrete Hamilton–Pontryagin principle reduces to,

$$\delta \sum [p_{k+1}q_{k+1} - H_{d+}(q_k, p_{k+1})] = 0,$$

which is the **discrete Hamilton’s principle in phase space**.

Discrete Lagrange–d’Alembert–Pontryagin principle

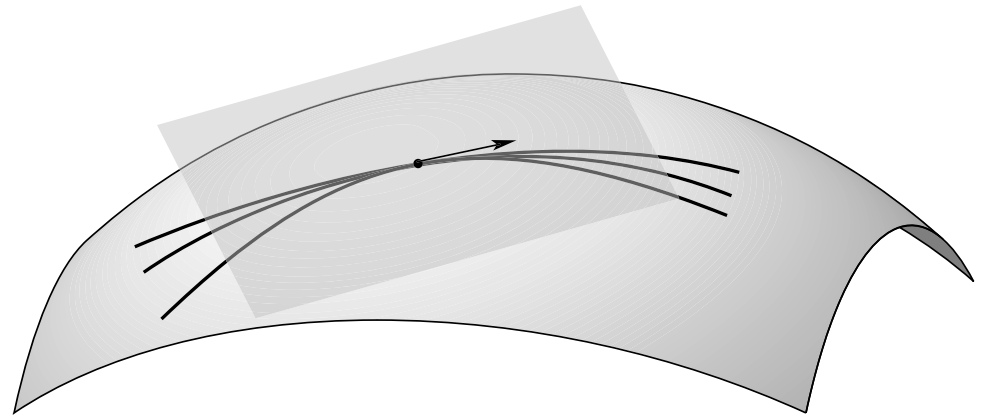
■ Continuous constraints from discrete constraints

- Given $\Delta_Q^d \subset Q \times Q$, consider compatible curves on Q ,

$$\mathcal{C}_{\Delta_Q^d} := \left\{ \varphi \in C^\infty([-1, 1], Q) \mid \exists \epsilon > 0, \right. \\ \left. \forall \tau \in (0, \epsilon), (\varphi(-\tau), \varphi(0)), (\varphi(0), \varphi(\tau)) \in \Delta_Q^d \right\}.$$

- Identify $v_q \in T_q Q$ with $[\varphi]$, the **equivalence class of curves** where $\varphi(0) = q$, and $D\varphi(0) = v$, and define $\Delta_Q \subset TQ$,

$$\varphi \in \mathcal{C}_{\Delta_Q^d} \implies [\varphi] \in \Delta_Q.$$



Discrete Lagrange–d’Alembert–Pontryagin principle

■ Discrete Lagrange–d’Alembert–Pontryagin principle

- The **Discrete Lagrange–d’Alembert–Pontryagin principle** is given by

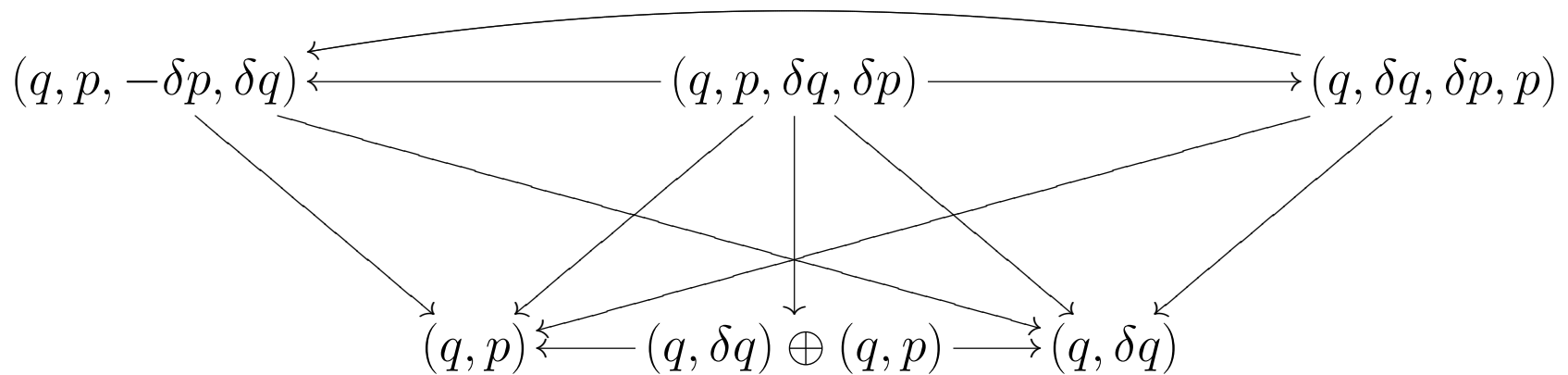
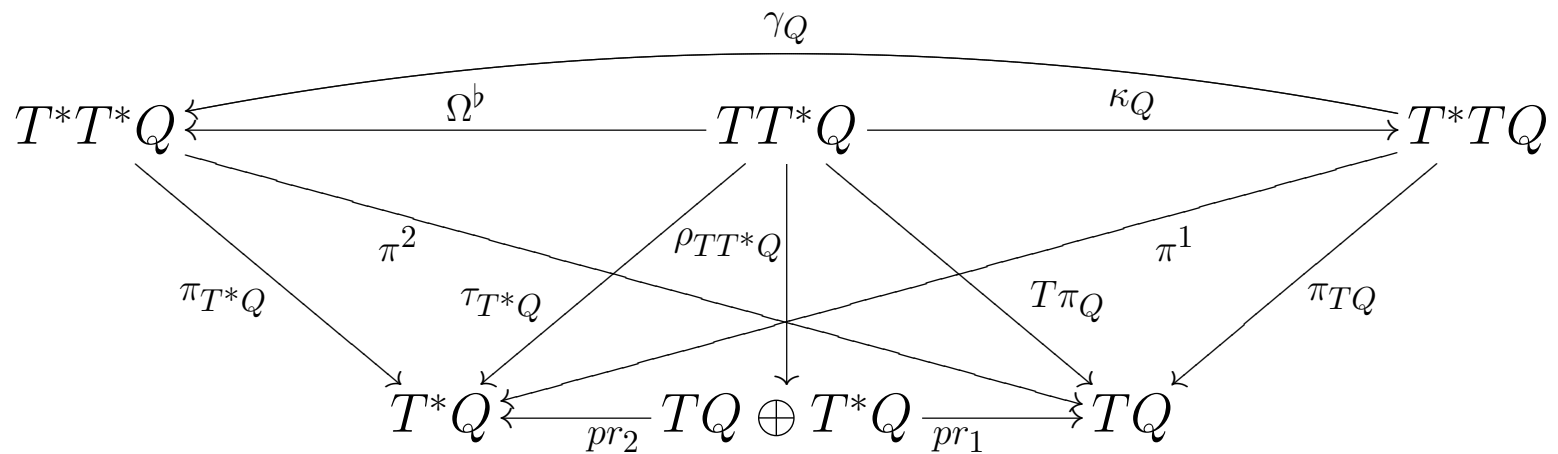
$$\delta \sum \left[L_d(q_k^0, q_k^1) - p_{k+1}(q_k^1 - q_{k+1}^0) \right] = 0,$$

for fixed endpoints q_0^0 and q_N^0 , and variations $(\delta q_k^0, \delta q_k^1, \delta p_k)$ of $(q_k^0, q_k^1, p_k) \in (Q \times Q) \oplus T^*Q$ such that $\delta q_k^0 \in \Delta_Q(q_k^0)$, $\delta q_k^1 \in \Delta_Q(q_k^1)$, and $(q_k^0, q_k^1) \in \Delta_Q^d$.

Dirac Structures

Continuous Dirac Mechanics

■ The Big Diagram



Continuous Dirac Mechanics

■ Dirac Structures and Constraints

- A constraint distribution $\Delta_Q \subset TQ$ induces a **Dirac structure** on T^*Q ,

$$D_{\Delta_Q}(z) := \left\{ (v_z, \alpha_z) \in T_z T^*Q \times T_z^* T^*Q \mid \begin{array}{l} v_z \in \Delta_{T^*Q}(z), \\ \alpha_z - \Omega^b(v_z) \in \Delta_{T^*Q}^\circ(z) \end{array} \right\}$$

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

- Holonomic and nonholonomic constraints, as well as constraints arising from interconnections can be incorporated into the Dirac structure.

Continuous Dirac Mechanics

■ Implicit Lagrangian Systems

- Let $\gamma_Q := \Omega^b \circ (\kappa_Q)^{-1} : T^*TQ \rightarrow T^*T^*Q$.
- Given a Lagrangian $L : TQ \rightarrow \mathbb{R}$, define $\mathfrak{D}L := \gamma_Q \circ dL$.
- An **implicit Lagrangian system** (L, Δ_Q, X) is,

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

where $X \in \mathfrak{X}(T^*Q)$.

- This gives the **implicit Euler–Lagrange equations**,

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

- In the special case $\Delta_Q = TQ$, we obtain,

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

Continuous Dirac Mechanics

■ Implicit Hamiltonian Systems

- Given a Hamiltonian $H : T^*Q \rightarrow \mathbb{R}$, an **implicit Hamiltonian system** (H, Δ_Q, X) is,

$$(X, dH) \in D_{\Delta_Q},$$

which gives the **implicit Hamilton's equations**,

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

- In the special case $\Delta_Q = TQ$, we recover the standard Hamilton's equations,

$$\dot{q} = \frac{\partial H}{\partial p}, \quad \dot{p} = -\frac{\partial H}{\partial q}.$$

The Geometry of Symplectic Flows

Hamiltonian Flows and the Ω^b map

- The flow F_X of a vector field $X \in \mathfrak{X}(T^*Q)$ is symplectic if locally,

$$i_X \Omega = dH, \quad \text{for some function } H : T^*Q \rightarrow \mathbb{R}.$$

- We require that the following diagram commutes,

$$\begin{array}{ccc}
 TT^*Q & \xrightarrow{\Omega^b} & T^*T^*Q \\
 \swarrow X & & \searrow dH \\
 & T^*Q &
 \end{array}
 \quad
 \begin{array}{ccc}
 (q, p, \dot{q}, \dot{p}) & \longrightarrow & (q, p, \partial H / \partial q, \partial H / \partial p) \\
 \swarrow & & \searrow \\
 & (q, p) &
 \end{array}$$

- This gives rise to the map $\Omega^b : TT^*Q \rightarrow T^*T^*Q$,

$$\Omega^b : (q, p, \delta q, \delta p) \mapsto (q, p, -\delta p, \delta q).$$

The Geometry of Symplectic Flows

■ Lagrangian Flows and the κ_Q map

- The second-order vector field $X_L \in \mathfrak{X}(TQ)$ preserves the Lagrangian symplectic form if, $\mathcal{L}_{X_L}\Omega_L = 0$.

- Consider the Lagrange one-form, given by,

$$\Theta_L = (\mathbb{F}L)^*\Theta = \frac{\partial L}{\partial v}dq.$$

- Since $\mathcal{L}_{X_L}\Theta_L$ is closed, by the Poincaré lemma, we have a local function $L : TQ \rightarrow \mathbb{R}$ such that,

$$\mathcal{L}_{X_L}\Theta_L = dL,$$

which is the intrinsic Euler–Lagrange equation.

- In terms of the $\mathbb{F}L$ -related vector field $X \in \mathfrak{X}(T^*Q)$, we have,

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

The Geometry of Symplectic Flows

■ Lagrangian Flows and the κ_Q map

- We require that the following diagram commutes,

$$\begin{array}{ccccc}
 & & \xrightarrow{\kappa_Q} & & \\
 TT^*Q & \xleftarrow{TFL} & TTQ & \xrightarrow{\quad} & T^*TQ \\
 \uparrow X & & \uparrow X_L & \nearrow dL & \\
 T^*Q & \xleftarrow{FL} & TQ & & \\
 \\
 (q, p, \dot{q}, \dot{p}) & \xleftarrow{\quad} & (q, v, \dot{q}, \dot{v}) & \xrightarrow{\quad} & (q, v, \partial L / \partial q, \partial L / \partial v) \\
 \uparrow & & \uparrow & \nearrow & \\
 (q, p) & \xleftarrow{\quad} & (q, v) & &
 \end{array}$$

- This gives rise to the map κ_Q ,

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

The Geometry of Symplectic Maps

■ Generating Functions

- The Lagrangian and the Hamiltonian induce a Lagrangian and Hamiltonian vector field.
- In discrete time, the analogue would be the generating functions of a symplectic map.
- In particular, a discrete Lagrangian is a Type I generating function, and discrete Hamiltonians are Type II or III generating functions.

The Geometry of Generating Functions

■ Generating Functions of Type I and the κ_Q^d map

- The flow F on T^*Q is symplectic iff there exists $S_1 : Q \times Q \rightarrow \mathbb{R}$,

$$(i_F^{Q \times Q})^* \Theta_{T^*Q \times T^*Q} = dS_1.$$

which gives

$$p_0 = -D_1 S_1, \quad p_1 = D_2 S_1.$$

- We require that the following diagram commutes,

$$\begin{array}{ccc}
 T^*Q \times T^*Q & \xrightarrow{\kappa_Q^d} & T^*(Q \times Q) & ((q_0, p_0), (q_1, p_1)) \rightarrow (q_0, q_1, D_1 S_1, D_2 S_1) \\
 \swarrow i_F^{Q \times Q} & & \nearrow dS_1 & \swarrow \quad \nearrow \\
 & & Q \times Q & (q_0, q_1)
 \end{array}$$

- This gives rise to a map $\kappa_Q^d : T^*Q \times T^*Q \rightarrow T^*(Q \times Q)$

$$\kappa_Q^d : ((q_0, p_0), (q_1, p_1)) \mapsto (q_0, q_1, -p_0, p_1).$$

The Geometry of Generating Functions

■ Generating Functions of Type II

- Consider \mathcal{H}_+ , whose local coordinates are (q_0, p_1) .
- Then the flow F on T^*Q is symplectic if and only if there exists $S_2 : \mathcal{H}_+ \rightarrow \mathbb{R}$ such that

$$(i_F^{\mathcal{H}_+})^* \Theta_{T^*Q \times T^*Q}^{(2)} = dS_2,$$

which gives

$$p_0 = D_1 S_2, \quad q_1 = D_2 S_2.$$

The Geometry of Generating Functions

■ Generating Functions of Type II and the Ω_{d+}^b map

- We require that the following diagram commutes,

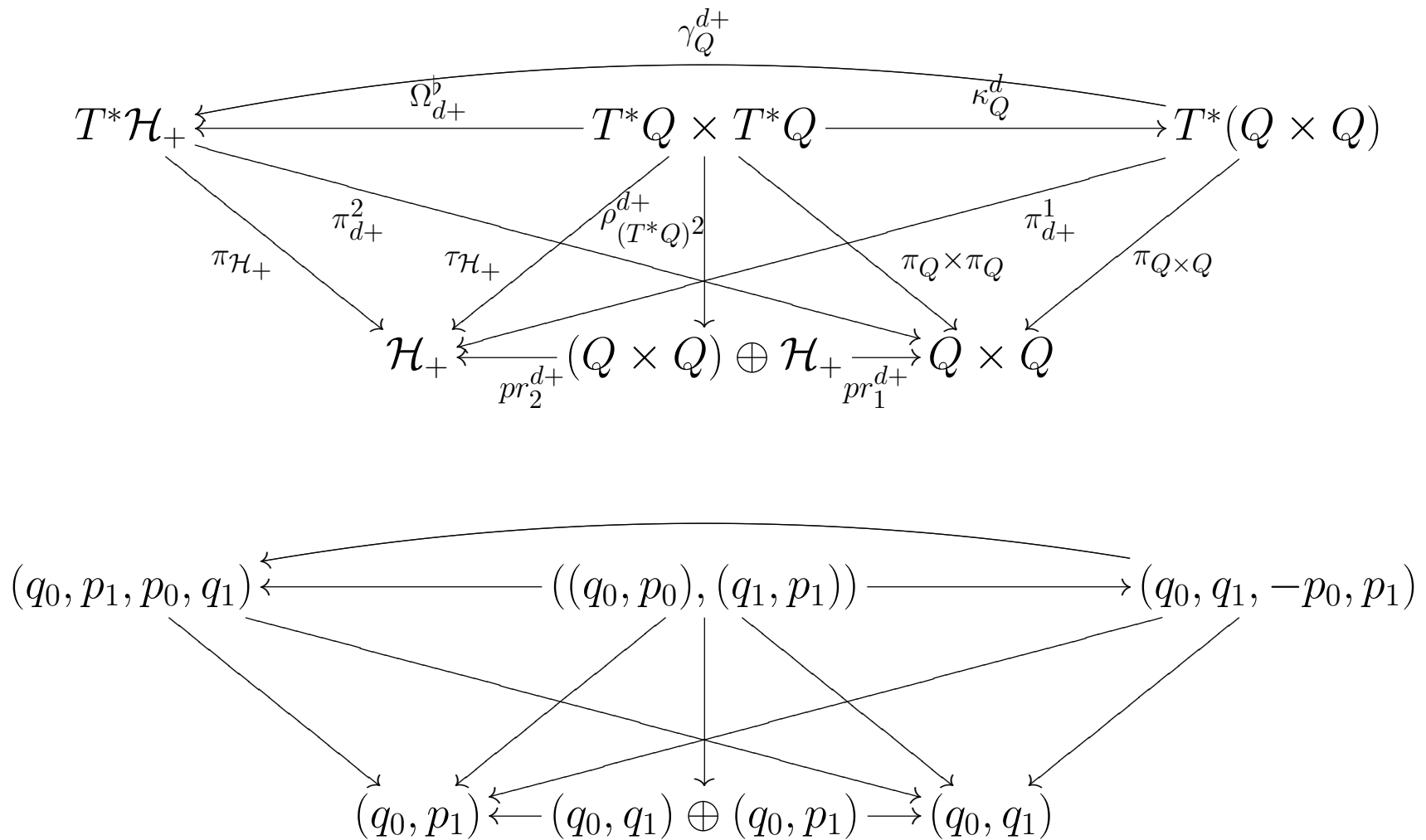
$$\begin{array}{ccc}
 T^*Q \times T^*Q & \xrightarrow{\Omega_{d+}^b} & T^*\mathcal{H}_+ \\
 \swarrow \scriptstyle i_F^{\mathcal{H}_+} & & \nearrow \scriptstyle dS_2 \\
 & \mathcal{H}_+ & \\
 \end{array}
 \qquad
 \begin{array}{ccc}
 ((q_0, p_0), (q_1, p_1)) & \rightarrow & (q_0, p_1, D_1S_2, D_2S_2) \\
 \swarrow & & \nearrow \\
 & (q_0, p_1) &
 \end{array}$$

- This gives rise to a map $\Omega_{d+}^b : T^*Q \times T^*Q \rightarrow T^*\mathcal{H}_+$

$$\Omega_{d+}^b : ((q_0, p_0), (q_1, p_1)) \mapsto (q_0, p_1, p_0, q_1).$$

(+)-Discrete Dirac Mechanics

■ The Big Diagram



(+)-Discrete Dirac Mechanics

■ Discrete Dirac Structures and Discrete Constraints

- A discrete constraint distribution $\Delta_Q^d \subset Q \times Q$ induces a continuous constraint distribution $\Delta_Q \subset TQ$.
- These two distributions yield a **discrete Dirac structure**,

$$D_{\Delta_Q}^{d+}(z) := \left\{ ((z, z^1), \alpha_{z_+}) \in (\{z\} \times T^*Q) \times T_{z_+}^* \mathcal{H}_+ \mid \right. \\ \left. (z, z^1) \in \Delta_{T^*Q}^d, \alpha_{z_+} - \Omega_{d_+}^b((z, z^1)) \in \Delta_{\mathcal{H}_+}^\circ \right\},$$

where

$$\Delta_{T^*Q}^d := (\pi_Q \times \pi_Q)^{-1}(\Delta_Q^d) \subset T^*Q \times T^*Q, \\ \Delta_{\mathcal{H}_+}^\circ := \left(\Omega_{d_+}^b \right) \left(\Delta_Q^\circ \times \Delta_Q^\circ \right) \subset T^* \mathcal{H}_+.$$

(+)-Discrete Dirac Mechanics

■ Implicit Discrete Lagrangian Systems

- Let $\gamma_Q^{d+} := \Omega_{d+}^b \circ (\kappa_Q^d)^{-1} : T^*(Q \times Q) \rightarrow T^*\mathcal{H}_+$.
- Given a discrete Lagrangian $L_d : Q \times Q \rightarrow \mathbb{R}$, define $\mathfrak{D}^+ L_d := \gamma_Q^{d+} \circ dL_d$.
- An **implicit discrete Lagrangian system** is given by

$$\left(X_d^k, \mathfrak{D}^+ L_d(q_k^0, q_k^1) \right) \in D_{\Delta_Q}^{d+},$$

where $X_d^k = ((q_k^0, p_k^0), (q_{k+1}^0, p_{k+1}^0)) \in T^*Q \times T^*Q$.

- This gives the **implicit discrete Euler–Lagrange equations**,
- $$p_{k+1}^0 = D_2 L_d(q_k^0, q_k^1) \in \Delta_Q^\circ(q_k^1), \quad p_k^0 + D_1 L_d(q_k^0, q_k^1) \in \Delta_Q^\circ(q_k^0),$$
- $$q_k^1 = q_{k+1}^0, \quad (q_k^0, q_{k+1}^0) \in \Delta_Q^d.$$

(+)-Discrete Dirac Mechanics

■ Implicit Discrete Hamiltonian Systems

- Given a discrete Hamiltonian $H_{d+} : \mathcal{H}_+ \rightarrow \mathbb{R}$, an **implicit discrete Hamiltonian system** $(H_{d+}, \Delta_Q^d, X_d)$ is,

$$\left(X_d^k, dH_{d+}(q_k^0, p_k^1) \right) \in D_{\Delta_Q^d}^{d+},$$

which gives the **implicit discrete Hamilton's equations**,

$$\begin{aligned} p_k^0 - D_1 H_{d+}(q_k^0, p_k^1) &\in \Delta_Q^\circ(q_k^0), & q_{k+1}^0 &= D_2 H_{d+}(q_k^0, p_k^1), \\ p_k^1 - p_{k+1}^0 &\in \Delta_Q^\circ(q_k^1), & (q_k^0, q_{k+1}^0) &\in \Delta_Q^d, \end{aligned}$$

Extensions to Groupoids, Algebroids, and Field Theories

Generalization to Lie Groupoids

■ Discrete Dirac Mechanics on Lie Groupoids

- Provides a category which is closed under reduction, with a view towards developing **discrete reduction by stages**.
- Given an element g of a groupoid Γ , and the set S_g of admissible sequences g_a, \dots, g_b with values in Γ , such that,

$$g_a \cdots g_b = g.$$

- Then, **Hamilton's principle on groupoids**⁴, is given by

$$\delta \mathcal{L}(g) = \delta \sum_{j=a}^b L(g_j) = 0.$$

⁴A. Weinstein, Lagrangian mechanics and groupoids, *Fields Inst. Comm.* **7** (1996) 207–231.

Generalization to Lie Groupoids

■ Discrete Dirac Mechanics on Lie Groupoids

- The condition,

$$g_a \cdots g_b = g,$$

encodes both the fixed endpoint condition, and the second-order curve condition.

- The second-order curve condition can also be explicitly stated in terms of the source and target maps,

$$\alpha(g_{k+1}) = \beta(g_k).$$

- Alternatively, one can consider the groupoid analogue of the Tulczyjew's triple on Lie algebroids, in order to construct a groupoid analogue of a Dirac structure.

Connections to Mechanics on Lie algebroids

Tulczyjew's triple on Lie algebroids

$$\begin{array}{ccccc}
 (\mathcal{L}^{\tau^*} E)^* & \xleftarrow{\flat_{E^*}} & \mathcal{L}^{\tau^*} E \equiv \rho^*(TE^*) & \xrightarrow{A_E} & (\mathcal{L}^{\tau} E)^* \\
 & \searrow^{(\tau^{\tau^*})^*} & \swarrow^{\tau^{\tau^*}} & \searrow^{pr_1} & \swarrow^{(\tau^{\tau})^*} \\
 & & E^* & & E
 \end{array}$$

Tulczyjew's triple on tangent bundles

$$\begin{array}{ccccc}
 T^*T^*Q & \xleftarrow{\Omega^b} & TT^*Q & \xrightarrow{\kappa_Q} & T^*TQ \\
 & \searrow^{\pi_{T^*Q}} & \swarrow^{\tau_{T^*Q}} & \searrow^{T\pi_Q} & \swarrow^{\pi_{TQ}} \\
 & & T^*Q & & TQ
 \end{array}$$

Connections to Mechanics on Lie algebroids

■ Dirac Mechanics on Lie algebroids

- Introduce the Lie algebroid analogue of the Pontryagin bundle,

$$E \oplus E^*.$$

- Construct the Lie algebroid analogue of the Dirac structure by using the two vector bundle isomorphisms,

$$A_E : \rho^*(TE^*) \rightarrow (\mathcal{L}^\tau E)^*$$

$$\flat_{E^*} : \mathcal{L}^{\tau^*} E \rightarrow (\mathcal{L}^{\tau^*} E)^*$$

- Generalizes Dirac mechanics to Lie algebroids, thereby unifying Lagrangian and Hamiltonian mechanics on Lie algebroids.
- Interesting to consider the Lie groupoid analogue of the Tulczyjew's triple, viewed as a generalization of discrete Dirac mechanics.

Connections to Multisymplectic Classical Field Theories

■ Tulczyjew's triple in classical field theories

- Bundle $\pi_{XY} : Y \rightarrow X$.
- Lagrangian density $\mathbb{L} : Z \rightarrow \Lambda^{n+1}X$, for first-order field theories $Z = J^1Y$.
- We have the following Tulczyjew's triple,

$$\begin{array}{ccccc}
 \Lambda_2^{n+1}Z^* & \xleftarrow{\tilde{\beta}} & \widetilde{J^1Z^*} & \xrightarrow{\tilde{\alpha}} & \Lambda_2^{n+1}Z \\
 \searrow^{\pi_{Z^*\Lambda_2^{n+1}Z^*}} & & \searrow^{\tilde{\rho}} & & \searrow^{\pi_{Z\Lambda_2^{n+1}Z}} \\
 & & Z^* & & Z \\
 & & \swarrow^{\tilde{j}^1\pi_{YZ^*}} & & \swarrow^{\pi_{Z\Lambda_2^{n+1}Z}}
 \end{array}$$

- Provides a means of developing multisymplectic Dirac mechanics for classical field theories.

Conclusion

■ Discrete Dirac Structures

- We have constructed a discrete analogue of a Dirac structure by considering the geometry of generating functions of symplectic maps.
- Unifies geometric integrators for degenerate, interconnected, and nonholonomic Lagrangian and Hamiltonian systems.
- Provides a characterization of the discrete geometric structure associated with Hamilton–Pontryagin integrators.

■ Discrete Hamilton–Pontryagin principle

- Provides a unified discrete variational principle that recovers both the discrete Hamilton’s principle, and the discrete Hamilton’s phase space principle.
- Is sufficiently general to characterize all near to identity Dirac maps.

Conclusion

■ Current Work and Future Directions

- Discrete Dirac structures are intimately related to the geometry of Lagrangian submanifolds and the Hamilton–Jacobi equation.
- Derive the Dirac analogue of the Hamilton–Jacobi equation, with nonholonomic Hamilton–Jacobi theory as a special case.
- Continuous and discrete Dirac mechanics on Lie algebroids and Lie groupoids.
- Continuous and discrete multisymplectic Dirac mechanics.

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■ Discrete Hamilton–Jacobi Theory (*Tomoki Ohsawa*)

- Provides a discrete analogue of Hamilton–Jacobi theory in the context of discrete Hamiltonian systems.
- Can be viewed as a composition theorem for discrete Hamiltonians.

■ The Hamilton’s Principle in Phase Space (*Jingjing Zhang*)

- Provides a characterization of Hamiltonian variational integrators that does not rely on going through the Lagrangian side.
- Potential applications to degenerate Hamiltonian systems.

Questions?



M. Leok, T. Ohsawa, Discrete Dirac Structures and Variational Discrete Dirac Mechanics, arXiv:0810.0740