

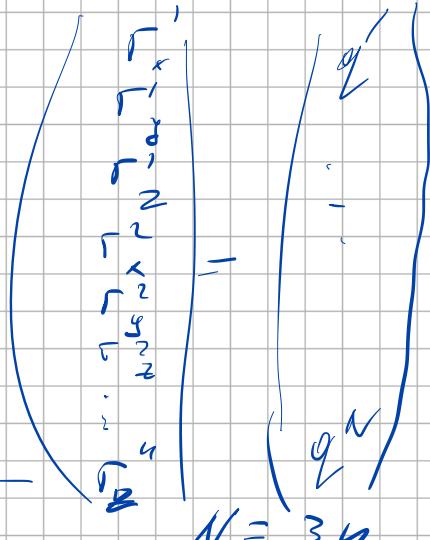
Lecture 1

$$E_{\text{tot}} = \sum_i \frac{m_i v_i^2}{2} + U(r_1, \dots, r_n)$$

Momenten

$$p_i = m_i \dot{q}_i, \quad q^i := r_i$$

$$H = \sum_i \frac{p_i^2}{2m_i} + U(q^1, \dots, q^N)$$



H-Hamiltonian

~~$$\begin{cases} \dot{q}^i = \frac{p_i}{m_i} = \frac{\partial H}{\partial p_i} \\ \dot{p}_i = -\frac{\partial U}{\partial r_i} = -\frac{\partial H}{\partial q^i} \end{cases}$$~~

$$\begin{aligned} \dot{H}(q, p) &= \sum_{i=1}^N \frac{\partial H}{\partial q^i} \dot{q}^i + \sum_{i=1}^N \frac{\partial H}{\partial p_i} \dot{p}_i = \\ &= \sum_{i=1}^N \left( \frac{\partial H}{\partial q^i} \frac{\partial H}{\partial p_i} + \frac{\partial H}{\partial p_i} \left( -\frac{\partial H}{\partial q^i} \right) \right) \\ &= 0 \end{aligned}$$

That was a simple example of Poisson geometry

$$M = T^*Q, \quad C^\infty(M)$$

$p_i \quad q^i$

$$\{ \cdot, \cdot \} : C^\infty(M) \times C^\infty(M) \rightarrow C^\infty(M)$$

$$\{f, g\} = \sum_{i=1}^n \left( \frac{\partial f}{\partial q_i} \frac{\partial g}{\partial p_i} - \frac{\partial f}{\partial p_i} \frac{\partial g}{\partial q_i} \right)$$

- {g, f}

$$\dot{q} = + \{q, H\}$$

$$\dot{p} = - \{p, H\}$$

$$\dot{p}(q, p) = - \{p, H\}$$

$$\dot{H}(q, p) = \{H, H\} = 0$$

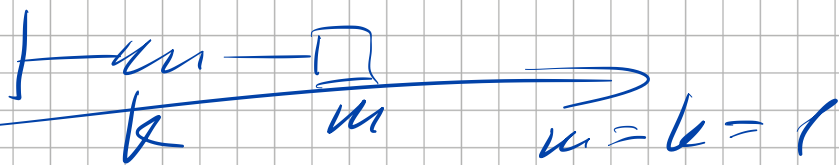
Exercise 1

This is also an example  
of a symplectic space  
↳ to show

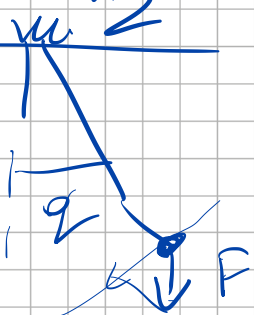
Exercise 2

$$1) H = \frac{q^2}{2} + \frac{p^2}{2}$$

Q: Equations and solve them



$$2) H = \frac{p^2}{2} + \cos q$$



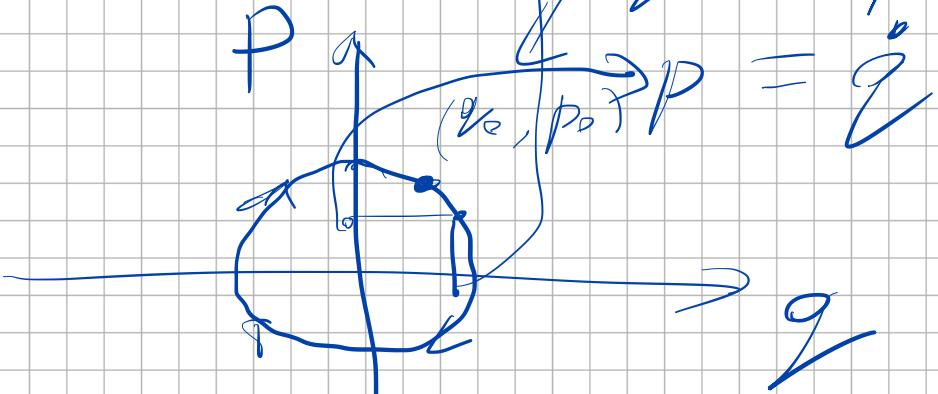
~~Q: Equations and solve them~~

by the way, sorry  
(but does not change the moral)

$$1) \begin{cases} \dot{q} = p \\ \dot{p} = -q \end{cases} \quad \text{or} \quad \ddot{q} + q = 0$$

$$q = A \cos t + B \sin t$$

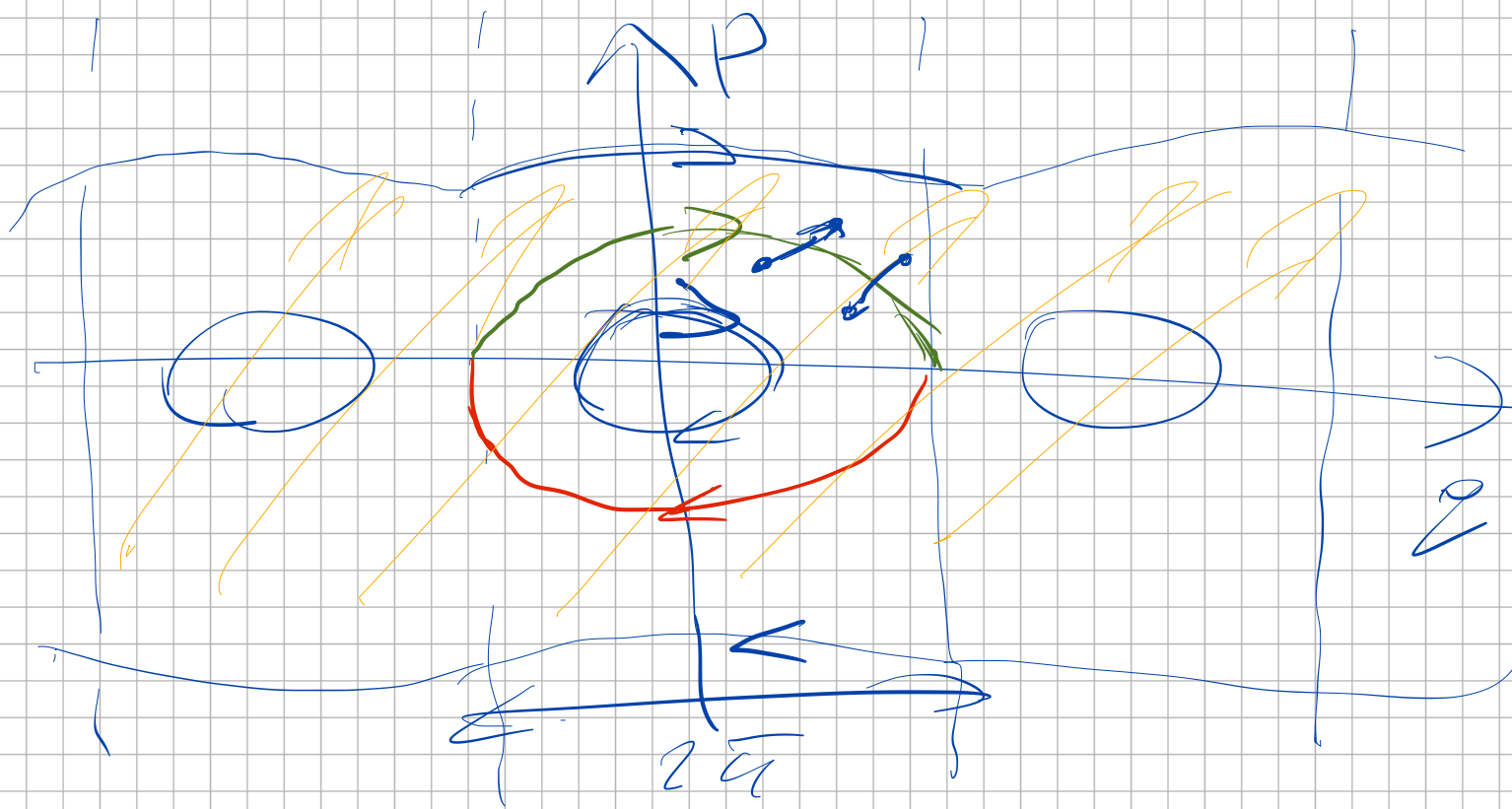
$q(0), p(0)$



$H = \text{const}$

$$2) \begin{cases} \dot{q} = p \\ \dot{p} = \sin q \end{cases}$$

Elliptic functions



# Lecture 2

$$Q, v \rightsquigarrow$$

$$TQ \cong \mathbb{R}^{2N}$$

$$Q, p$$

$$\rightsquigarrow$$

$$T^*Q \cong \mathbb{R}^{2N}$$

$$\mathbb{R}^N \times V^N$$

$$\mathbb{R}^N \times (V^N)^*$$

Hamiltonian

$$H \longrightarrow \boxed{\xi} \longrightarrow$$

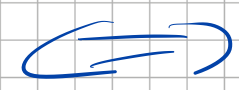
system of ODE



a vector field on  $(T^*Q)$

$$X_H = \left( \underbrace{\frac{\partial H}{\partial p_i}}_N, \underbrace{-\frac{\partial H}{\partial q^i}}_N \right)$$

solve the system of ODE



integrate  $X_H$   
find a curve in  $T^*Q$  s.t.

$X_H$  is tangent to it.

$$dH = \begin{pmatrix} \frac{\partial H}{\partial q^i} \\ \frac{\partial H}{\partial p_i} \end{pmatrix}$$

$$dH = \sum_{i=1}^N \left( \frac{\partial H}{\partial q^i} dq^i + \frac{\partial H}{\partial p_i} dp_i \right)$$

They are related by

$$J = \begin{pmatrix} 0 & I_N \\ -I_N & 0 \end{pmatrix}$$

$$X_H = J dH$$

$$\omega := J^{-1}$$

$$dH = \omega(X_H)$$

$$dH = \langle X_H, \omega \rangle$$

$$\omega = \pm \sum_{i=1}^N dq^i \wedge dp_i$$

Ex 1

- 1)  $\omega$  is non-degenerate  
 2)  $d\omega = 0$
- ) symplectic form

• Non deg  $\Rightarrow H \rightarrow \boxed{\omega} \rightarrow X_H$

• Closed  $\Rightarrow \omega$  is invariant  
 by the flow of  $X_H$

$$\mathcal{L}_{X_H} \omega = \underbrace{\left( \mathcal{L}_{X_H} \phi + d(\iota_{X_H} \phi) \right)}_{\text{Cartan's magic formula}} \omega = 0$$

$$= \underbrace{\mathcal{L}_X (d\omega)}_{=0} + d(\iota_{X_H} \omega) = 0$$

$$\begin{array}{ccc} \mathcal{L} \phi_H & & \\ \omega & \xrightarrow{H} & \omega \\ \text{"}\iota^*(\omega) - \omega\text{"} & & \end{array}$$

## Exercise 2 (\*)

Given  $\omega$ , and a diff. eq.

$\omega$  and a vector field  $v$

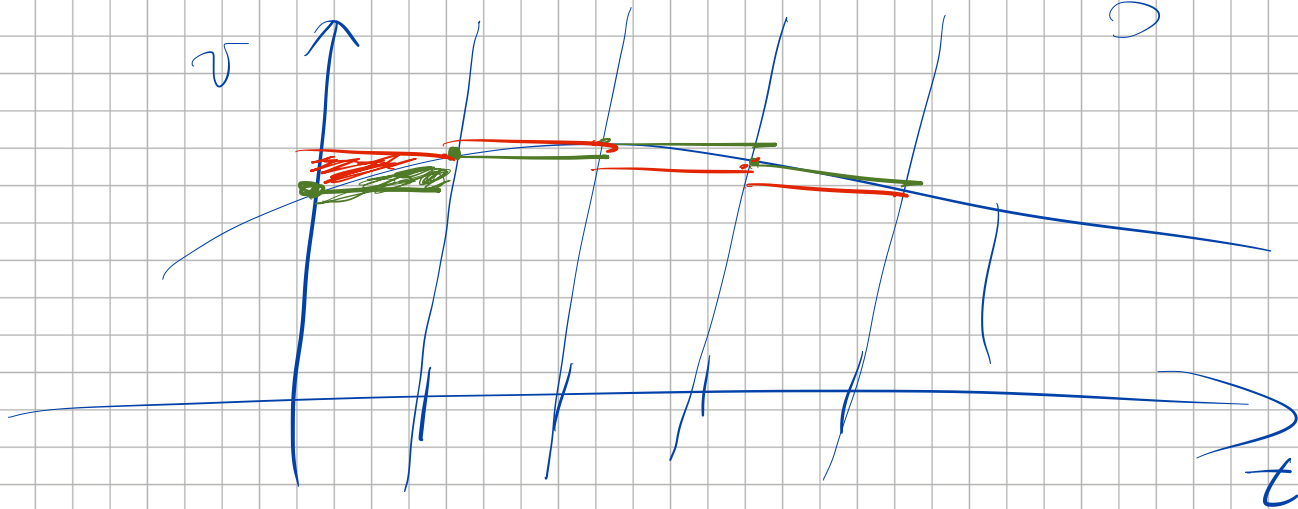
Let us say that  $v$  preserves  $\omega$

Can we say something about conservation of energy?

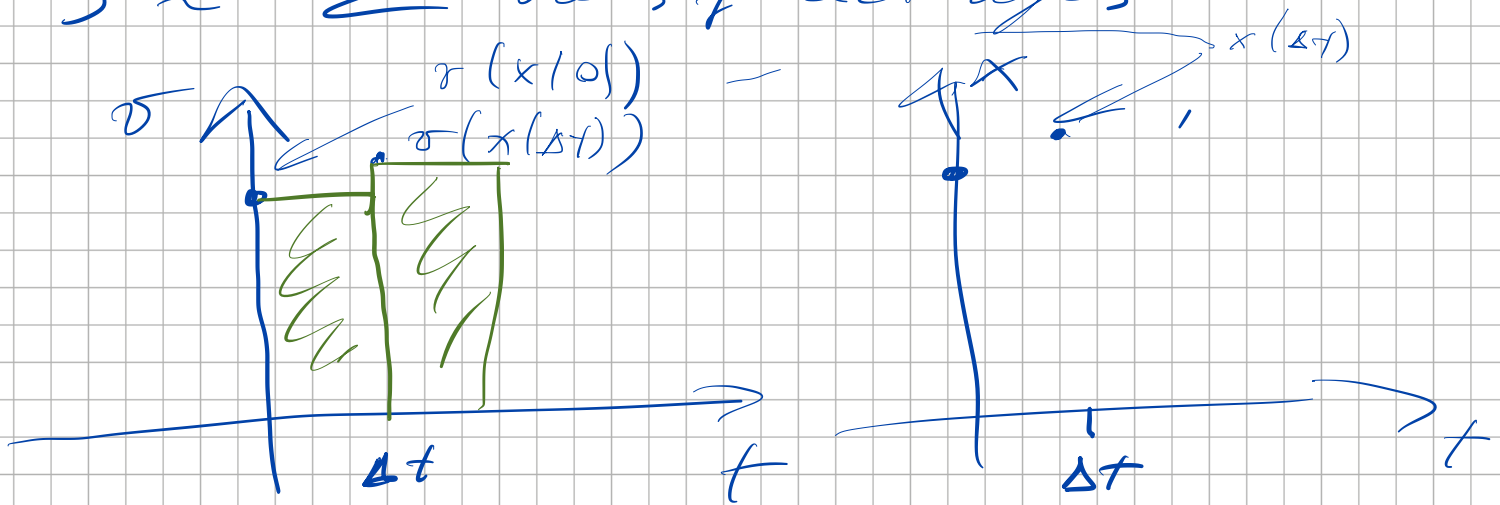
# Numerics in 15 minutes

In 1D  $\dot{x} = v(x)$

$$x(T) = x(0) + \int_0^T v(x(t)) dt$$



$\int \approx \sum$  areas of rectangles



$$\underline{x(t+\Delta t)} = x(t) + \Delta t \cdot v(x(t))$$

$$= x(t) + \Delta t \cdot v(\underline{x(t+\Delta t)})$$

Euler Method

$$F(x(t+\Delta t)) = 0$$

$$x = \begin{pmatrix} q_1 \\ \vdots \\ q_n \\ p_1 \\ \vdots \\ p_n \end{pmatrix}$$

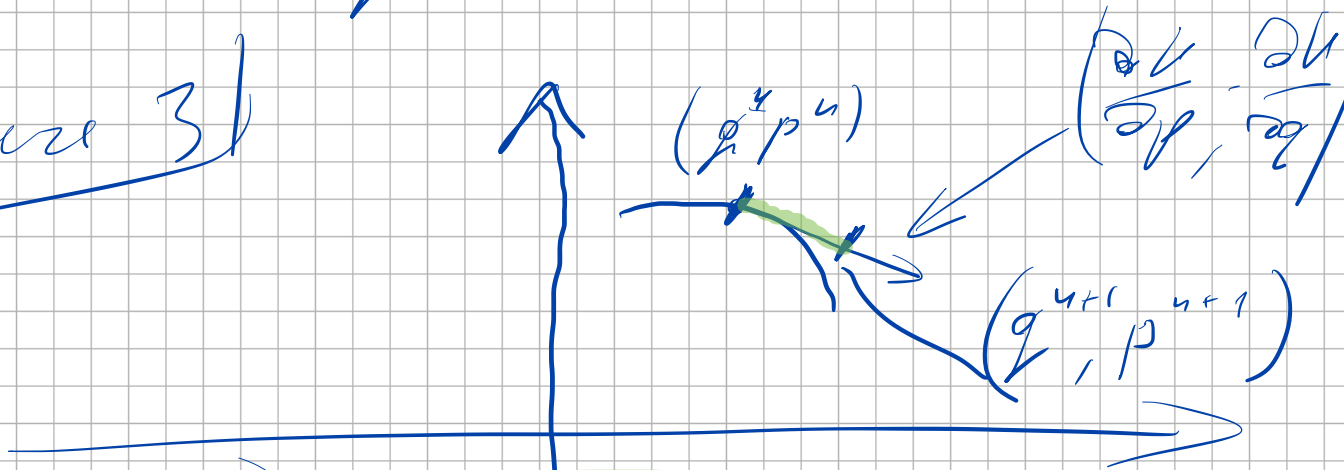
$$v = \begin{pmatrix} X \\ H \end{pmatrix}$$

Implicit Euler method

# Exercise 3 (task)

Do this for the examples 1 & 2 from the previous lecture

lecture 3)



$$\begin{cases} q^{n+1} = q^n + \Delta t \frac{\partial H}{\partial p}(q^n, p^n) \\ p^{n+1} = p^n + \Delta t \left( -\frac{\partial H}{\partial q}(q^n, p^n) \right) \end{cases}$$

$$\begin{aligned} &(q^{n+1}, p^{n+1}) \\ &(q^{n+1}, p^{n+1}) \\ &(q^n, p^{n+1}) \end{aligned}$$



semi-implicit  $\leadsto$  symplectic

• from symplectic form  $\omega$  to energy conservation  
 $\omega(\cdot, \cdot)$  non degenerate closed  $d\omega = 0$

$\nu$ -vector field  $\mathcal{L}_\nu \omega = 0$  (\*)

Q: H-energy, is it conserved by the flow of  $\nu$ ?

apriori no

Q: given (\*) can I find an energy that is conserved

$$\mathcal{L}_\nu(d\omega) + d(\mathcal{L}_\nu\omega) = 0$$

$$\mathcal{L}_\nu\omega \stackrel{?}{=} dH \equiv \omega(\nu, \cdot)$$

$$d\mathcal{L}_\nu\omega = 0 \stackrel{?}{=} d^2H$$

If there is no cohomology at this degree (if there is no difference between closed and exact forms) then  $\exists H$ .

Suppose  $\mathcal{L}_\nu\omega = dH$   $\nu = X_H$

$$\mathcal{L}_\nu H = \mathcal{L}_\nu dH = \mathcal{L}_\nu(\mathcal{L}_\nu\omega) = \omega(\nu, \nu) = 0$$



Take home message:

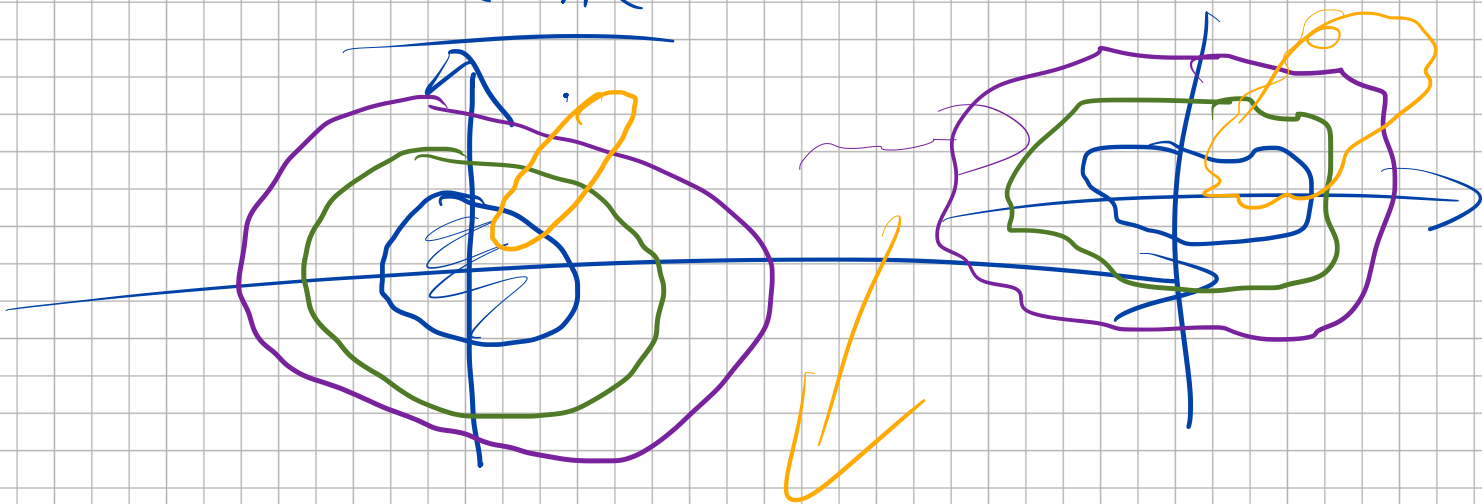
1)  $\mathcal{V}$  preserving  $\omega \implies \mathcal{V} = X_H$   
(if some "conditions")

2) if  $\mathcal{V} = X_H \implies \mathcal{V}$  preserves the level sets of  $H$

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Interpretation in 2D

$\omega$  is the (oriented) area in  $\mathbb{R}^2$

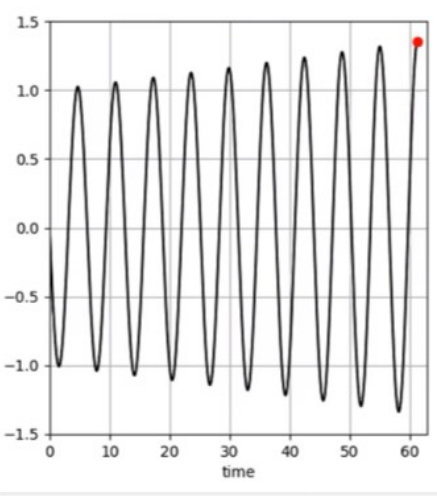
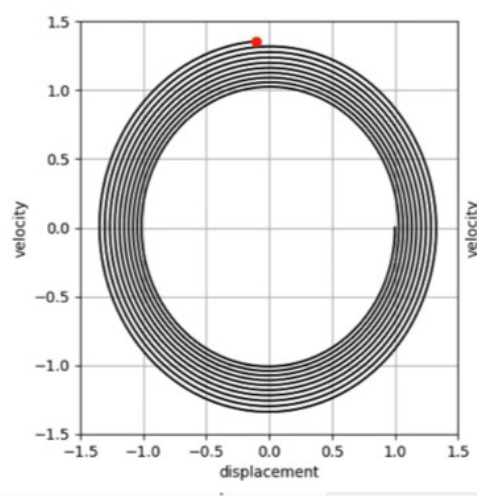


preserve level sets

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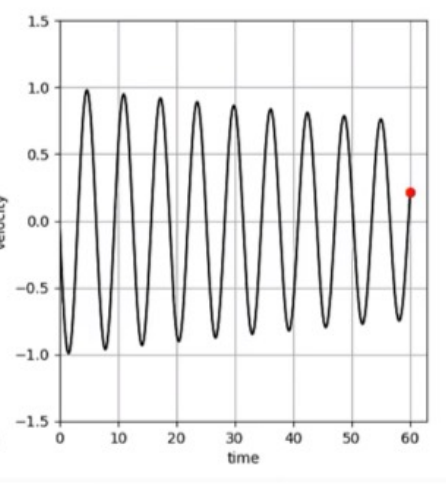
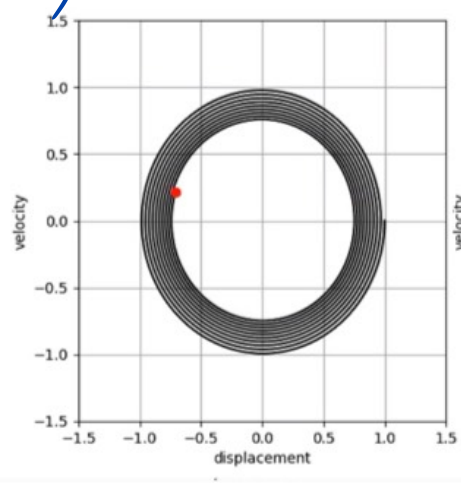
# Explicit Euler for $H = \frac{q^2}{2} + \frac{p^2}{2}$

$$\begin{cases} q^{n+1} = q^n + \Delta t \frac{\partial H}{\partial p}(q^n, p^n) \\ p^{n+1} = p^n + \Delta t \left( -\frac{\partial H}{\partial q}(q^n, p^n) \right) \end{cases}$$



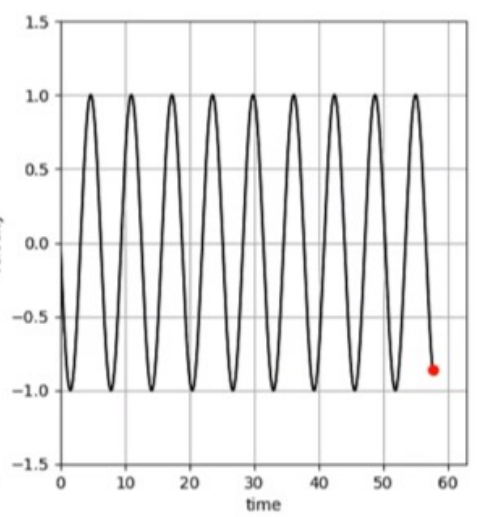
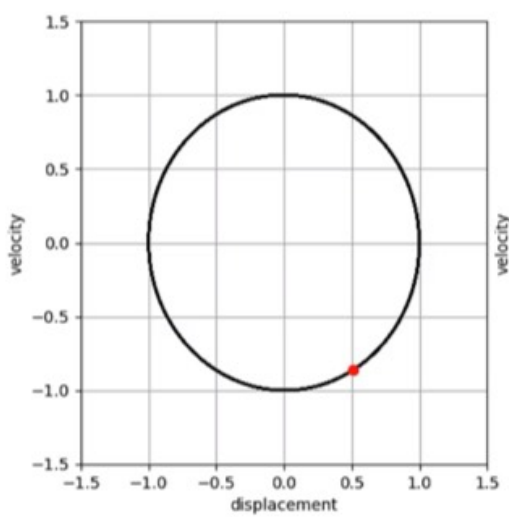
# Implicit Euler

$$\begin{cases} q^{n+1} = q^n + \Delta t \frac{\partial H}{\partial p}(q^{n+1}, p^{n+1}) \\ p^{n+1} = p^n + \Delta t \left( -\frac{\partial H}{\partial q}(q^{n+1}, p^{n+1}) \right) \end{cases}$$



# Symplectic Euler

$$\begin{cases} q^{n+1} = q^n + \Delta t \frac{\partial H}{\partial p}(q^n, p^{n+1}) \\ p^{n+1} = p^n + \Delta t \left( -\frac{\partial H}{\partial q}(q^n, p^{n+1}) \right) \end{cases}$$



## Further reading

2. *E. Hairer, C. Lubich, G. Wanner*, Geometric Numerical Integration // Springer Series in Computational Mathematics, 2006.
3. *D. Razafindralandy, A. Hamdouni, M. Chhay*, A review of some geometric integrators // Advanced Modeling and Simulation in Engineering Sciences, SpringerOpen, 2018, 5 (1), pp.16.
4. *J. E. Marsden, M. West*, Discrete mechanics and variational integrators // Acta Numer. 10 (2001), 357–514.
5. *V. Salnikov, A. Hamdouni, D. Lozhenko*, Generalized and graded geometry for mechanics: a comprehensive introduction // Mathematics and Mechanics of Complex Systems, Vol. 9, No. 1, 2021.
6. *В. Сальников, А. Хамдунни*, Дифференциальная геометрия и механика – источник задач для компьютерной алгебры // Программирование, 2020, № 2, с. 57–63

V. Salnikov, A. Hamdouni, Differential Geometry and Mechanics - a source of problems for computer algebra, Programming and Computer Software, Vol. 46, Issue 2, 2020.

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Thank you for  
attention!