

PHYS 5210
Graduate Classical Mechanics
Fall 2022

Lecture 28
The Hamilton-Jacobi equation

October 26

1 Review the type 1 canonical transformation.

Canonical transformation: coord change $(q_i, p_i) \rightarrow (Q_i, P_i)$
preserves ω [preserves Poisson Brs]

cf lec 26: Type 1 CT: (q_i, Q_i) are independent

What doesn't work: $Q_i = q_i$; $P_i = p_i + \frac{\partial \lambda(q)}{\partial q_i}$ (cf HW 10)

Example: $Q_i = q_i + p_i$; $P_i = p_i$. $[Q_i, P_j] = [q_i, p_j] = \delta_{ij}$.
 $P_i = Q_i - q_i$

"Generating functions" $F(q_i, Q_i, t)$ such that:

$$p_i = \frac{\partial F}{\partial q_i}; \quad P_i = -\frac{\partial F}{\partial Q_i}; \quad \underline{H_{\text{new}}(Q_i, P_i, t) = H_{\text{old}}(q, p, t) + \frac{\partial F}{\partial t}}$$

2 Derive the Hamilton-Jacobi equation.

Goal: Find Type I CT such that $H_{\text{new}} = 0$.

Call generating function of this special CT: S

$$\text{If } H_{\text{new}} = 0 = \underbrace{H(q_i, \overset{\downarrow (q, Q)}{p_i}, t) + \frac{\partial S(q_i, Q_i, t)}{\partial t}}_{\text{Hamilton-Jacobi equation}}$$

Claim: Q_i 's and P_i 's are all constants of integration.

$$\dot{Q}_i = \frac{\partial H_{\text{new}}}{\partial P_i} = [Q_i, H_{\text{new}}] = 0. \checkmark, \text{ similarly } \dot{P}_i = 0.$$

$$0 = \frac{\partial S(q_i, Q_i, t)}{\partial t} + H\left(q_i, \frac{\partial S}{\partial q_i}, t\right) \quad \text{Hamilton-Jacobi equation}$$

Old: Hamilton: $2n$ first order ODEs.

HJ: PDE in n space + 1 time dimension.

Why???

3 How is it solved with separation of variables?

Most problems NOT solvable this way...

$$\text{If } \frac{\partial H_{\text{old}}}{\partial t} = 0 \dots \quad 0 = \frac{\partial S}{\partial t} + H(q_i, \frac{\partial S}{\partial q_i})$$

Ansatz: $S = -Et + W(q_i) : 0 = -E + H(q_i, \frac{\partial S}{\partial q_i})$, or $E = H$

Separation of variables: difference is here we want pick

~~$$S = S_1(q_1) S_2(q_2) \dots$$~~

$$S = -Et + W_1(q_1) + W_2(q_2) + \dots$$

4 Set up the Kepler problem in the Hamilton-Jacobi formulation.

$$H = \frac{p_r^2}{2m} + \frac{p_\theta^2}{2mr^2} - \frac{k}{r}, \quad \text{Canonical coords: } (r, \theta, p_r, p_\theta)$$

$$H \rightarrow \frac{\partial S}{\partial t} + \frac{1}{2m} \left(\frac{\partial S}{\partial r} \right)^2 + \frac{1}{2mr^2} \left(\frac{\partial S}{\partial \theta} \right)^2 - \frac{k}{r} = 0.$$

Choose $S = -Et + W(r, \theta)$:

$$E = \frac{1}{2m} \left(\frac{\partial W}{\partial r} \right)^2 + \frac{1}{2mr^2} \left(\frac{\partial W}{\partial \theta} \right)^2 - \frac{k}{r}$$

Next: $W(r, \theta) = W_r(r) + W_\theta(\theta)$:

$$E = \text{const.} = \frac{1}{2m} \left(\frac{dW_r}{dr} \right)^2 + \frac{1}{2mr^2} \left(\frac{dW_\theta}{d\theta} \right)^2 - \frac{k}{r}$$

only depend on r :

$$\frac{dW_\theta}{d\theta} = p_\theta, \quad W_\theta = p_\theta \cdot \theta. \quad \text{So far: } S = -Et + p_\theta \theta + W_r(r)$$

Q_1, Q_2
are both
const.

5 Solve this Kepler problem.

$$E = \frac{1}{2m} \left(\frac{dW_r}{dr} \right)^2 + \frac{p_\theta^2}{2mr^2} - \frac{k}{r}$$

$$\hookrightarrow \frac{dW_r}{dr} = \sqrt{2mE + \frac{2mk}{r} - \frac{p_\theta^2}{r^2}}$$

$$W_r(r) = \int dr \sqrt{2mE + \frac{2km}{r} - p_\theta^2/r^2}$$

Don't care about S ... we do know P_1 & P_2 are const.

$$P_1 = -\frac{\partial S}{\partial Q_1} ; \quad \boxed{P_2 = -\frac{\partial S}{\partial Q_2}}$$

$$Q_2 \rightarrow p_\theta$$

$$\text{const.} = -\frac{\partial S}{\partial p_\theta} = -\theta - \frac{\partial W_r}{\partial p_\theta}$$

$$= -\theta - \int dr \frac{1}{2\sqrt{2mE + \frac{2km}{r} - p_\theta^2/r^2}} \cdot \left(-\frac{2p_\theta}{r^2} \right)$$

$$\hookrightarrow \theta' - \theta_0 = \int_{r_0}^{r'} dr \dots \text{ gives } \theta'(r') \rightarrow \text{shape of orbit}$$