

Lecture 9
Tue. 9.18.2012

Geometry of Dual Quadratic Forms: Lagrange vs Hamilton
(Ch. 11 and Ch. 12 of Unit 1)

Introduction to dual matrix operator geometry

Review of dual IHO elliptic orbits (Lecture 7-8)

Construction by Phasor-pair projection

Construction by Kepler anomaly projection

Operator geometric sequences and eigenvectors

Rescaled description of matrix operator geometry

Vector calculus of tensor operation

Introduction to Lagrangian-Hamiltonian duality

Review of partial differential relations

Chain rule and order symmetry

Duality relations of Lagrangian and Hamiltonian ellipse

Introducing the 1st (partial $\frac{\partial}{\partial}$) differential equations of mechanics

Introduction to dual matrix operator geometry

Review of dual IHO elliptic orbits (Lecture 7-8)



Construction by Phasor-pair projection

Construction by Kepler anomaly projection

Operator geometric sequences and eigenvectors

Rescaled description of matrix operator geometry

Vector calculus of tensor operation

v_x-v_y
space

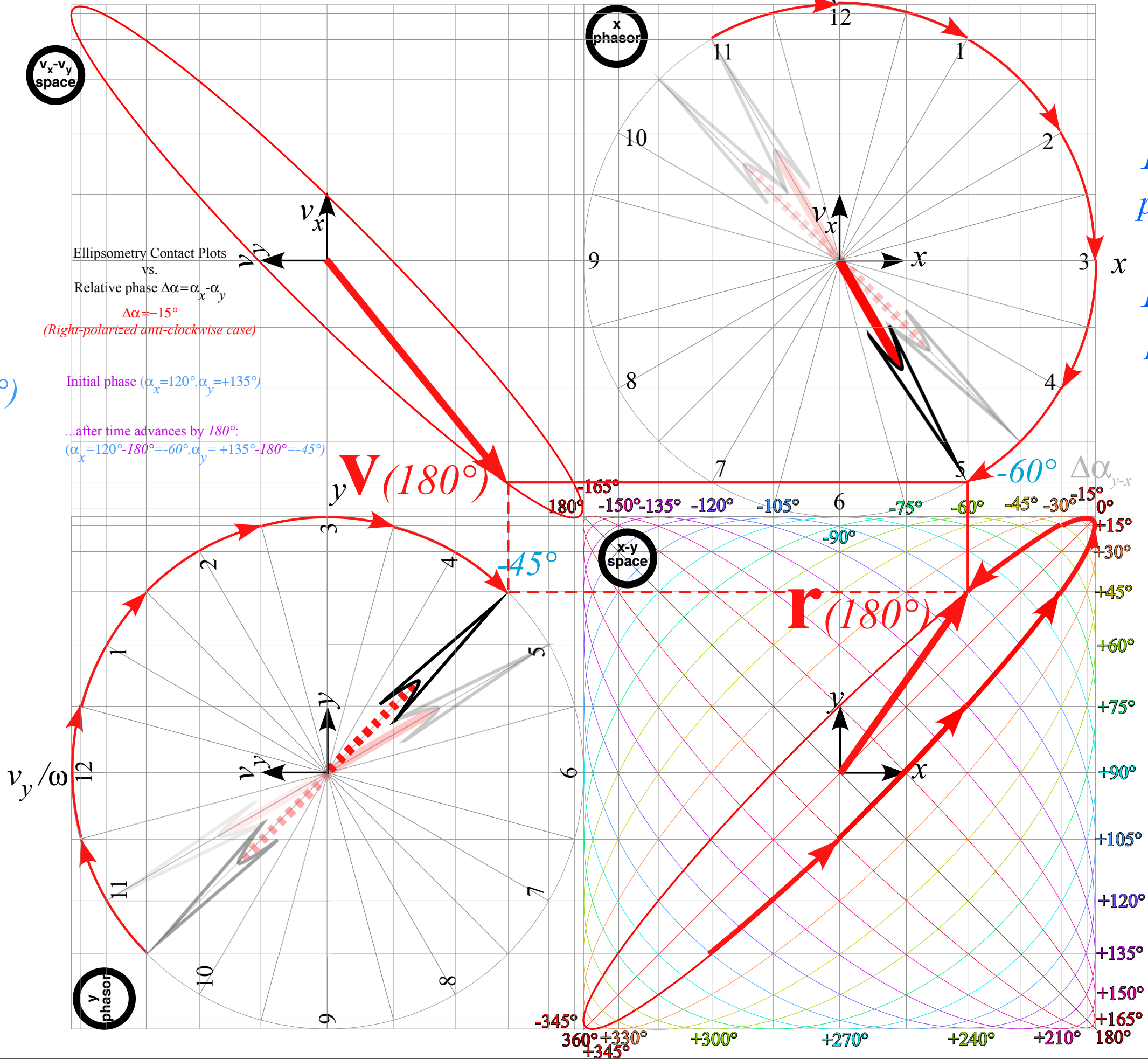
x
phasor

See
Lecture 7
pages 37 to 49
and
Lecture 8
pages 7 to 15

Ellipsometry Contact Plots
vs.
Relative phase $\Delta\alpha = \alpha_x - \alpha_y$
 $\Delta\alpha = -15^\circ$
(Right-polarized anti-clockwise case)

Initial phase ($\alpha_x = 120^\circ, \alpha_y = +135^\circ$)

...after time advances by 180°:
($\alpha_x = 120^\circ - 180^\circ = -60^\circ, \alpha_y = +135^\circ - 180^\circ = -45^\circ$)



Introduction to dual matrix operator geometry

Review of dual IHO elliptic orbits (Lecture 7-8)

Construction by Phasor-pair projection



Construction by Kepler anomaly projection

Operator geometric sequences and eigenvectors

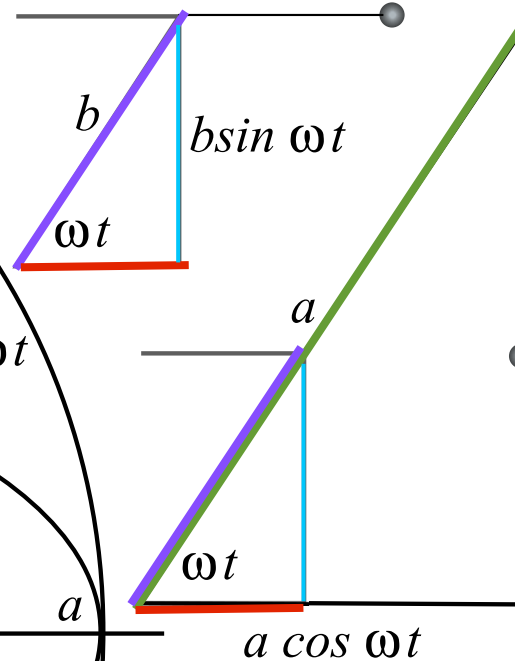
Rescaled description of matrix operator geometry

Vector calculus of tensor operation

Linear Harmonic
Force-Field
Orbits

Kepler's
Mean Anomaly Line
(slope angle $\theta = \omega t$)

Kepler's
Eccentric Anomaly Line
(slope is polar angle $\phi = a \tan[y/x]$)



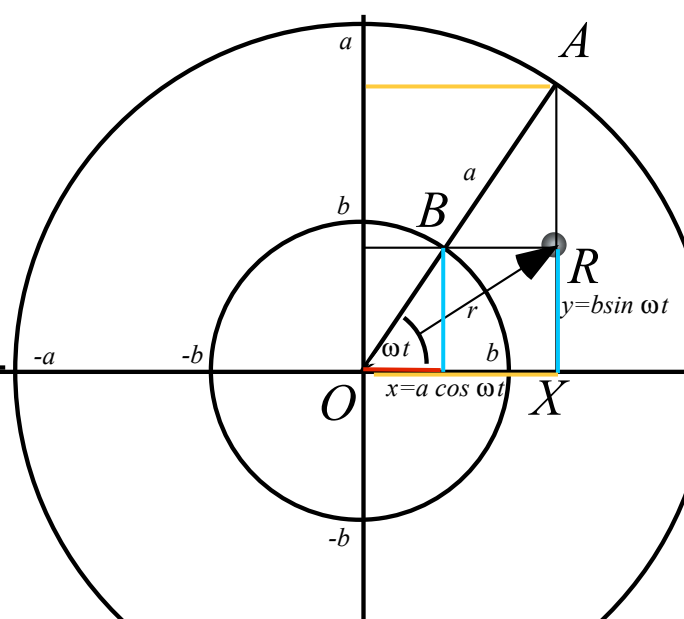
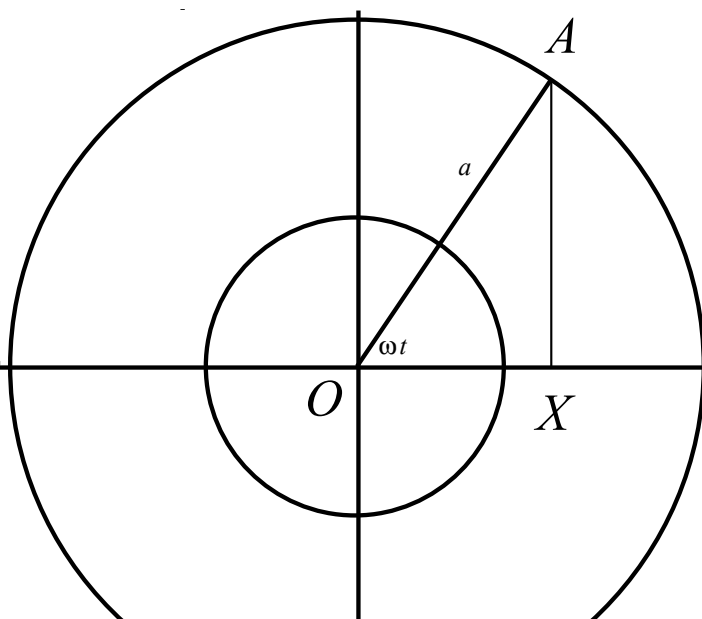
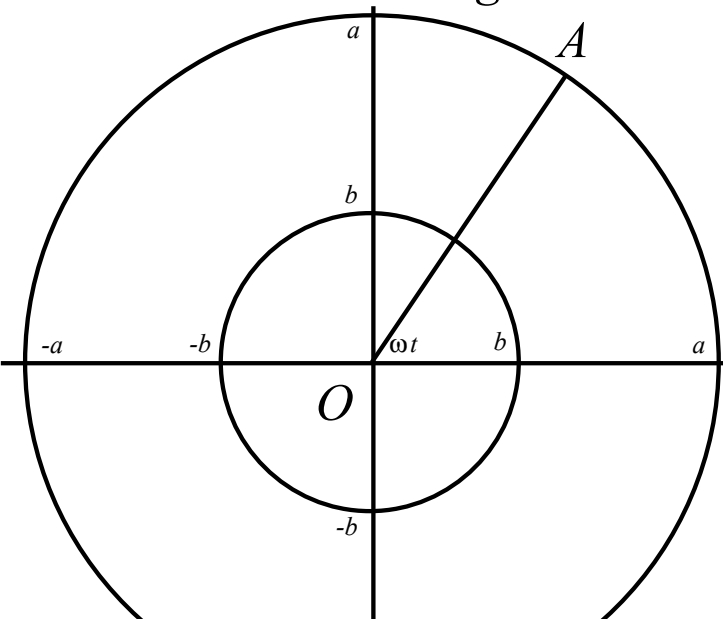
Unit 1
Fig. 11.1
(top 2/3's)

See
Lecture 8
pages 17 to 25

Step 1. Draw concentric circles of radius a and b and a radius OA at angle ωt

Step 2. Draw vertical line AX from a -circle at ωt to x -axis

Step 3. Draw horizontal line BR from b -circle at ωt to line AX . Intersection is orbit point R .



Quadratic forms and tangent contact geometry of their ellipses

A matrix Q that generates an ellipse by $\mathbf{r} \cdot Q \cdot \mathbf{r} = 1$ is called positive-definite (if $\mathbf{r} \cdot Q \cdot \mathbf{r}$ always > 0)

$$\mathbf{r} \cdot Q \cdot \mathbf{r} = 1$$
$$\begin{pmatrix} x & y \end{pmatrix} \cdot \begin{pmatrix} \frac{1}{a^2} & 0 \\ 0 & \frac{1}{b^2} \end{pmatrix} \cdot \begin{pmatrix} x \\ y \end{pmatrix} = 1 = \begin{pmatrix} x & y \end{pmatrix} \cdot \begin{pmatrix} \frac{x}{a^2} \\ \frac{y}{b^2} \end{pmatrix} = \frac{x^2}{a^2} + \frac{y^2}{b^2}$$

A inverse matrix Q^{-1} generates an ellipse by $\mathbf{p} \cdot Q^{-1} \cdot \mathbf{p} = 1$ called inverse or dual ellipse:

$$\mathbf{p} \cdot Q^{-1} \cdot \mathbf{p} = 1$$
$$\begin{pmatrix} p_x & p_y \end{pmatrix} \cdot \begin{pmatrix} a^2 & 0 \\ 0 & b^2 \end{pmatrix} \cdot \begin{pmatrix} p_x \\ p_y \end{pmatrix} = 1 = \begin{pmatrix} p_x & p_y \end{pmatrix} \cdot \begin{pmatrix} a^2 p_x \\ b^2 p_y \end{pmatrix} = a^2 p_x^2 + b^2 p_y^2$$

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Quadratic forms and tangent contact geometry of their ellipses

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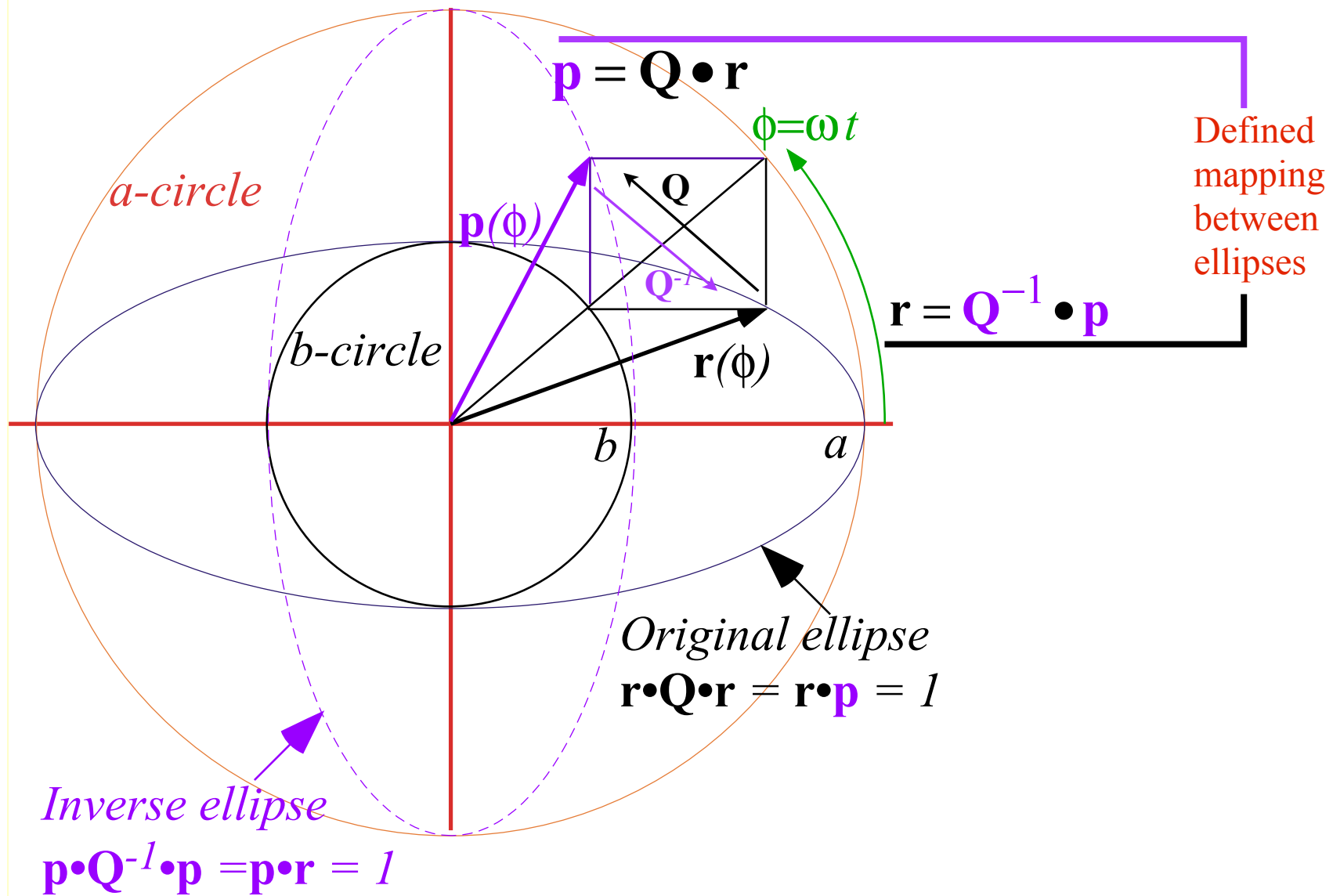
Defined mapping between ellipses

A inverse matrix Q^{-1} generates an ellipse by $\mathbf{p} \bullet Q^{-1} \bullet \mathbf{p} = 1$ called inverse or dual ellipse:

$$\left(\begin{array}{cc} p_x & p_y \end{array} \right) \bullet \overbrace{\begin{pmatrix} a^2 & 0 \\ 0 & b^2 \end{pmatrix}}^{\mathbf{p} \bullet Q^{-1} \bullet \mathbf{p}} \bullet \begin{pmatrix} p_x \\ p_y \end{pmatrix} = 1 = \overbrace{\begin{pmatrix} p_x & p_y \end{pmatrix}}^{\mathbf{p}} \bullet \overbrace{\begin{pmatrix} a^2 p_x \\ b^2 p_y \end{pmatrix}}^{\mathbf{Q}^{-1} \bullet \mathbf{p} = \mathbf{r}} = a^2 p_x^2 + b^2 p_y^2$$

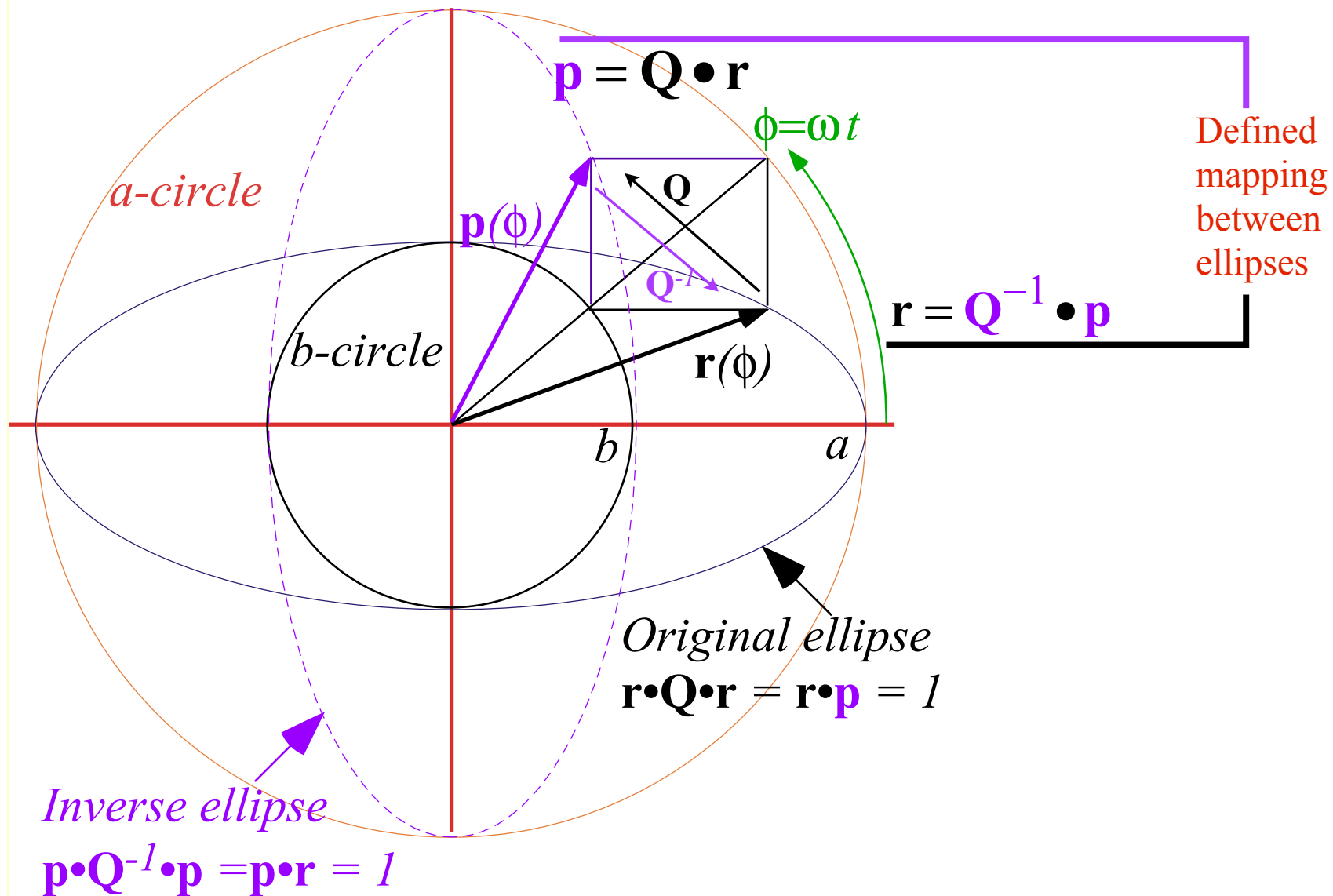
(a) Quadratic form ellipse and
Inverse quadratic form ellipse

based on
Unit 1
Fig. 11.6



(a) Quadratic form ellipse and
Inverse quadratic form ellipse

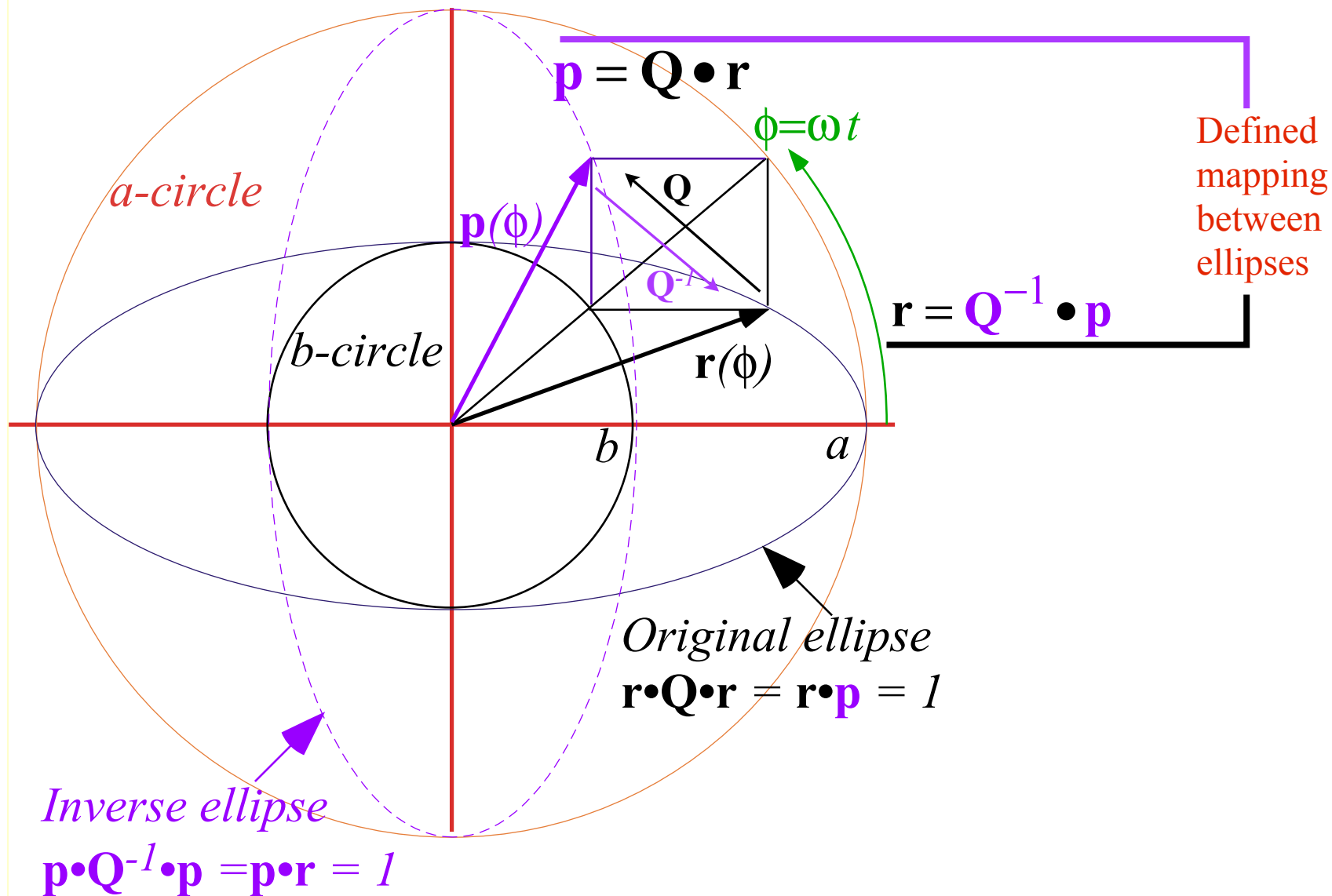
based on
Unit 1
Fig. 11.6



Quadratic form $\mathbf{r} \cdot \mathbf{Q} \cdot \mathbf{r} = 1$ has mutual duality relations with inverse form $\mathbf{p} \cdot \mathbf{Q}^{-1} \cdot \mathbf{p} = 1 = \mathbf{p} \cdot \mathbf{r}$

(a) Quadratic form ellipse and
Inverse quadratic form ellipse

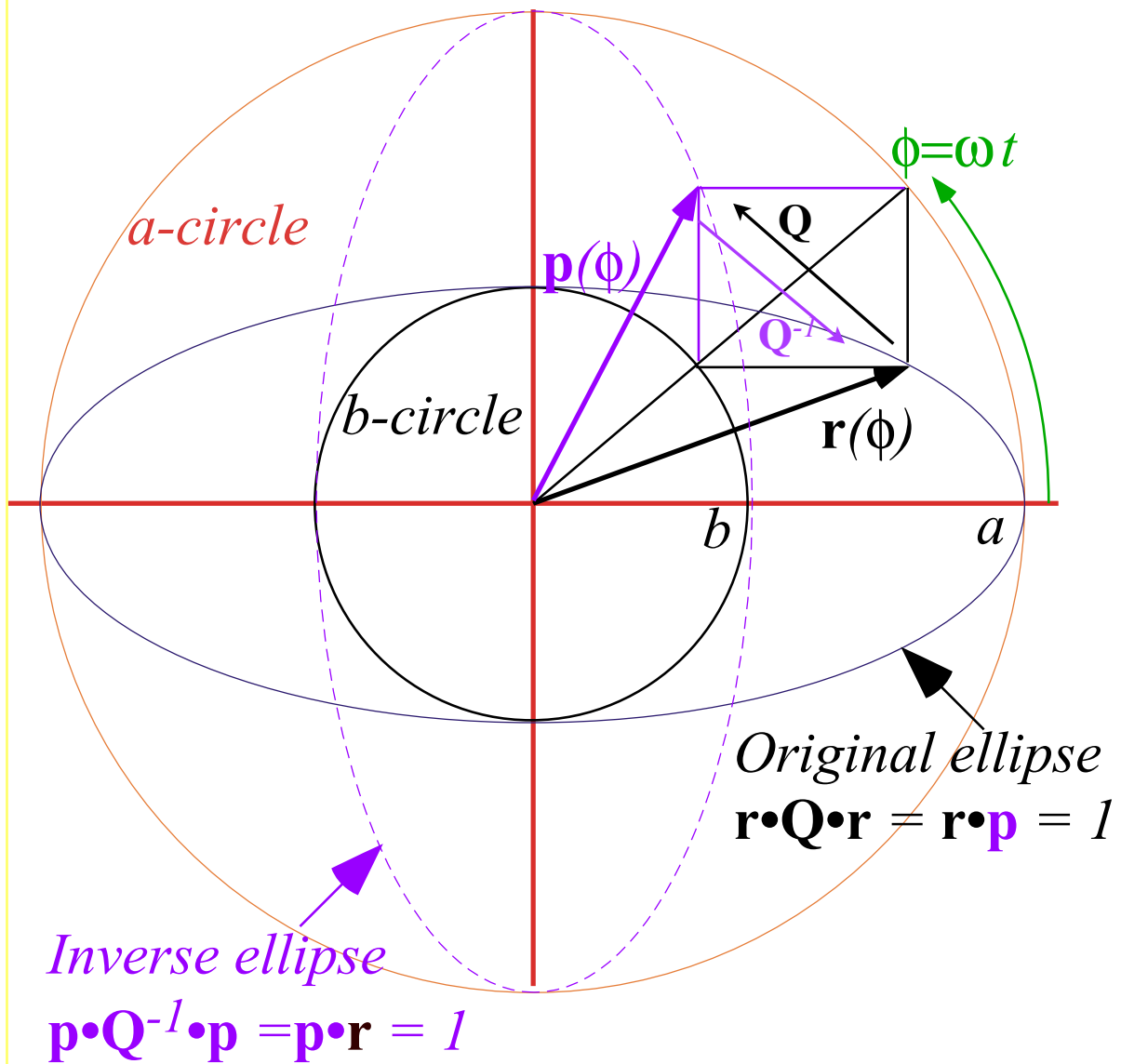
based on
Unit 1
Fig. 11.6



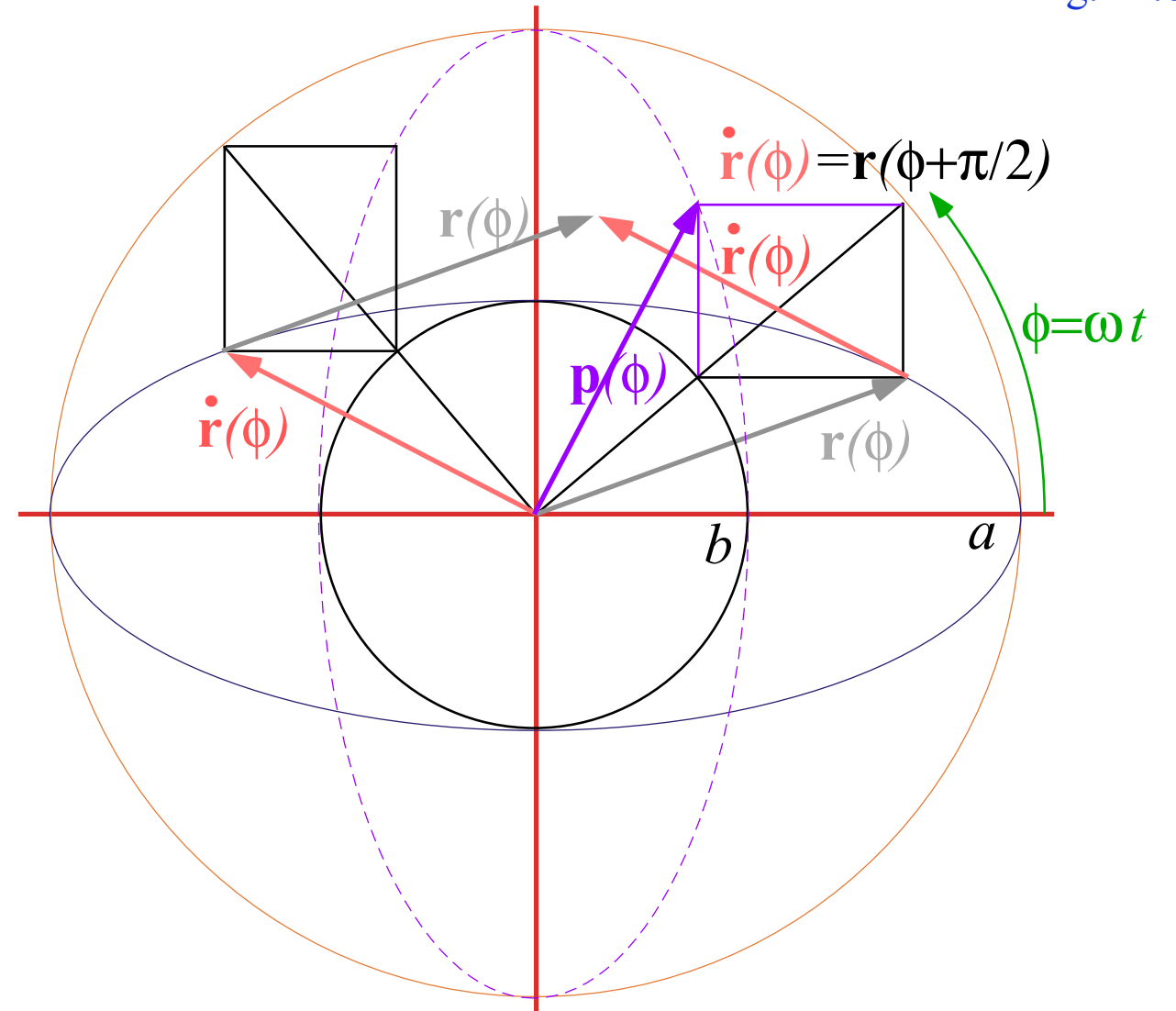
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$$\mathbf{p} = \mathbf{Q} \cdot \mathbf{r} = \begin{pmatrix} 1/a^2 & 0 \\ 0 & 1/b^2 \end{pmatrix} \cdot \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} x/a^2 \\ y/b^2 \end{pmatrix} = \begin{pmatrix} (1/a)\cos\phi \\ (1/b)\sin\phi \end{pmatrix} \quad \text{where:} \quad \begin{matrix} x = r_x = a \cos\phi = a \cos\omega t \\ y = r_y = b \sin\phi = b \sin\omega t \end{matrix} \quad \text{so: } \boxed{\mathbf{p} \cdot \mathbf{r} = 1}$$

(a) Quadratic form ellipse and Inverse quadratic form ellipse



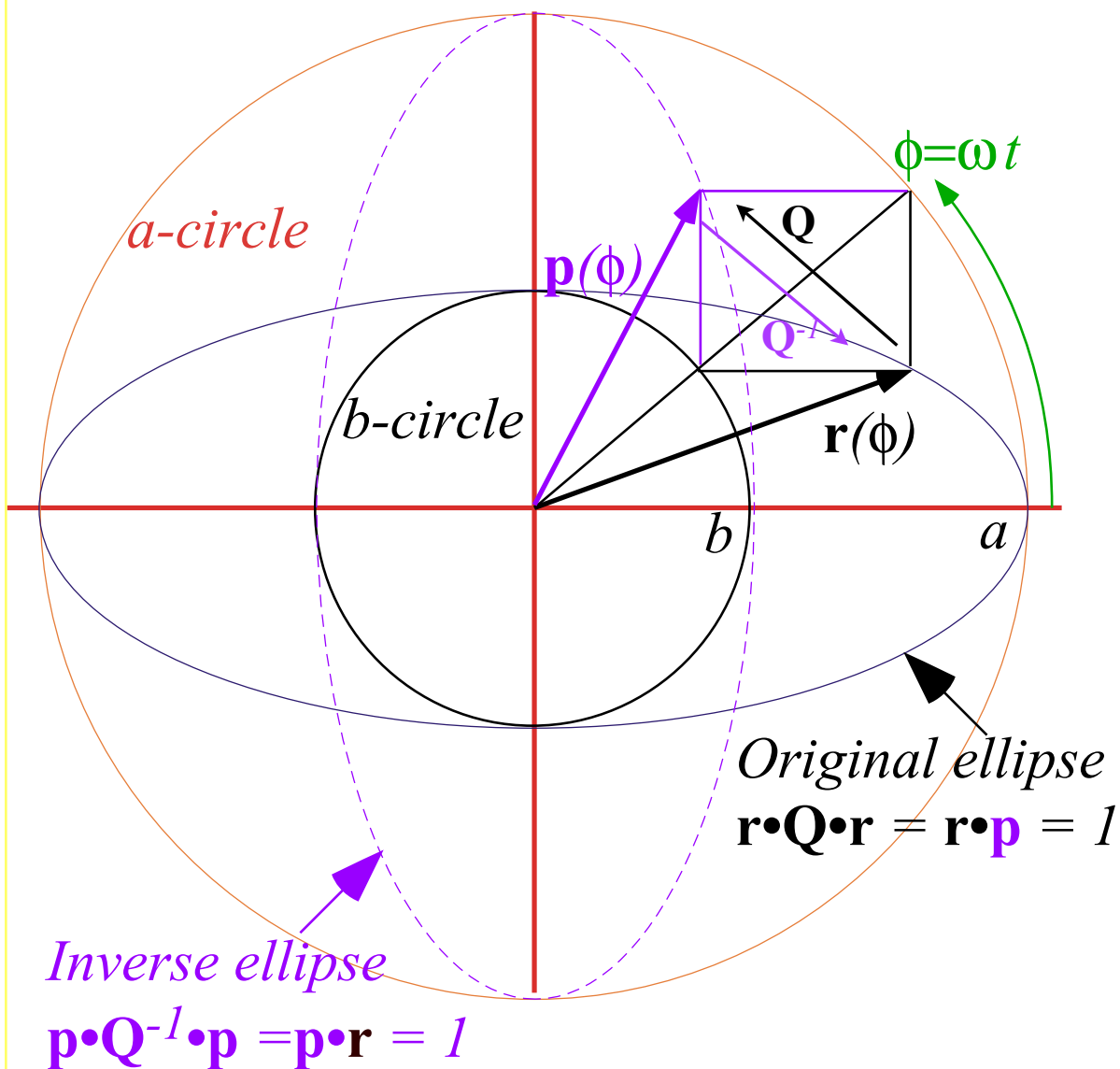
(b) Ellipse tangents



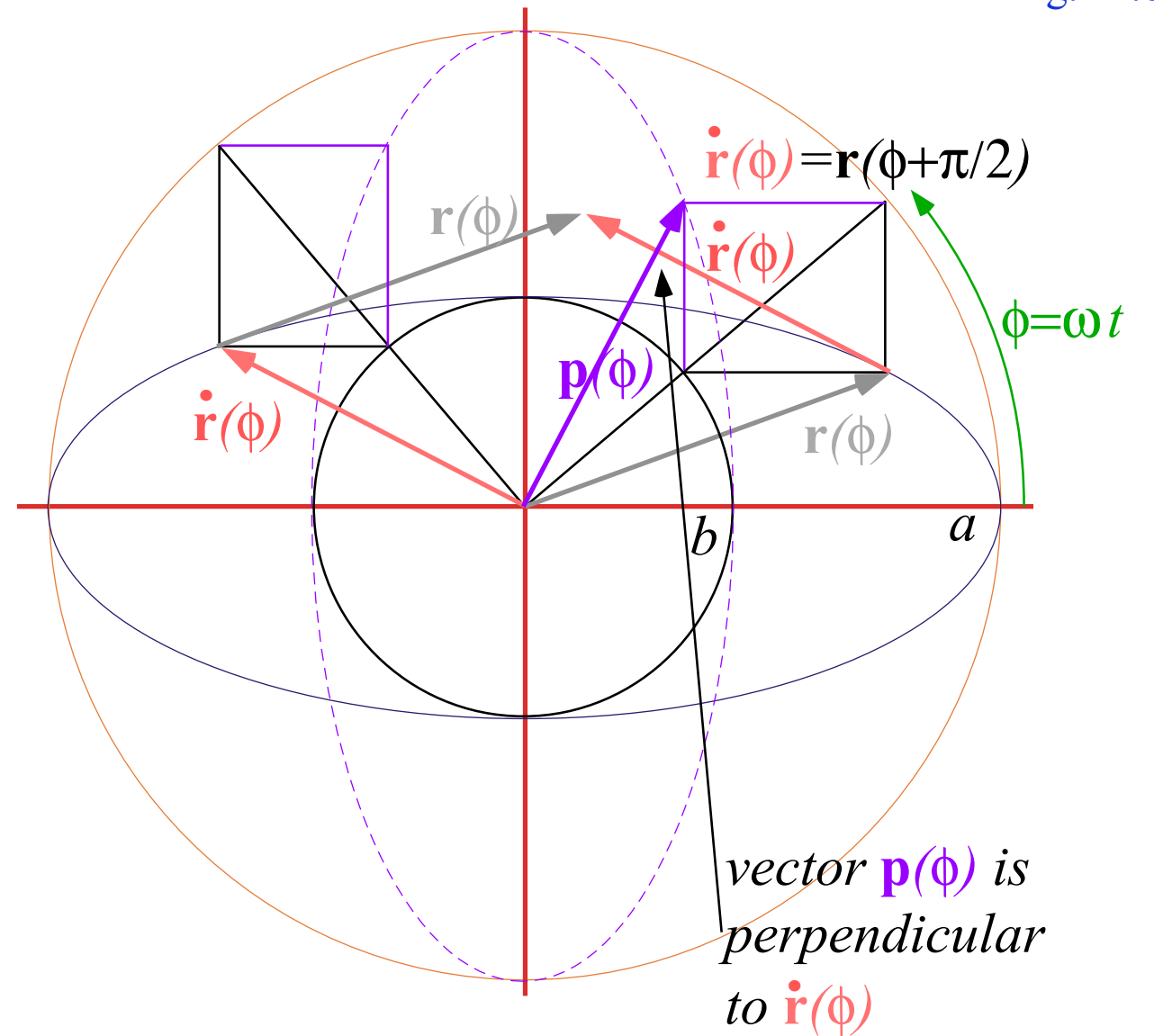
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(a) Quadratic form ellipse and Inverse quadratic form ellipse



(b) Ellipse tangents



based on
 Unit 1
 Fig. 11.6

Quadratic form $\mathbf{r} \cdot \mathbf{Q} \cdot \mathbf{r} = 1$ has mutual duality relations with inverse form $\mathbf{p} \cdot \mathbf{Q}^{-1} \cdot \mathbf{p} = 1 = \mathbf{p} \cdot \mathbf{r}$

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\mathbf{p} is perpendicular to velocity $\mathbf{v} = \dot{\mathbf{r}}$, a mutual orthogonality

$$\boxed{\dot{\mathbf{r}} \cdot \mathbf{p} = 0} = \begin{pmatrix} \dot{r}_x & \dot{r}_y \end{pmatrix} \cdot \begin{pmatrix} p_x \\ p_y \end{pmatrix} = \begin{pmatrix} -a \sin\phi & b \cos\phi \end{pmatrix} \cdot \begin{pmatrix} (1/a)\cos\phi \\ (1/b)\sin\phi \end{pmatrix} \quad \text{where:} \quad \begin{matrix} \dot{r}_x = -a \sin\phi \\ \dot{r}_y = b \cos\phi \end{matrix} \quad \text{and:} \quad \begin{matrix} p_x = (1/a)\cos\phi \\ p_y = (1/b)\sin\phi \end{matrix}$$

Introduction to dual matrix operator geometry

Review of dual IHO elliptic orbits (Lecture 7-8)

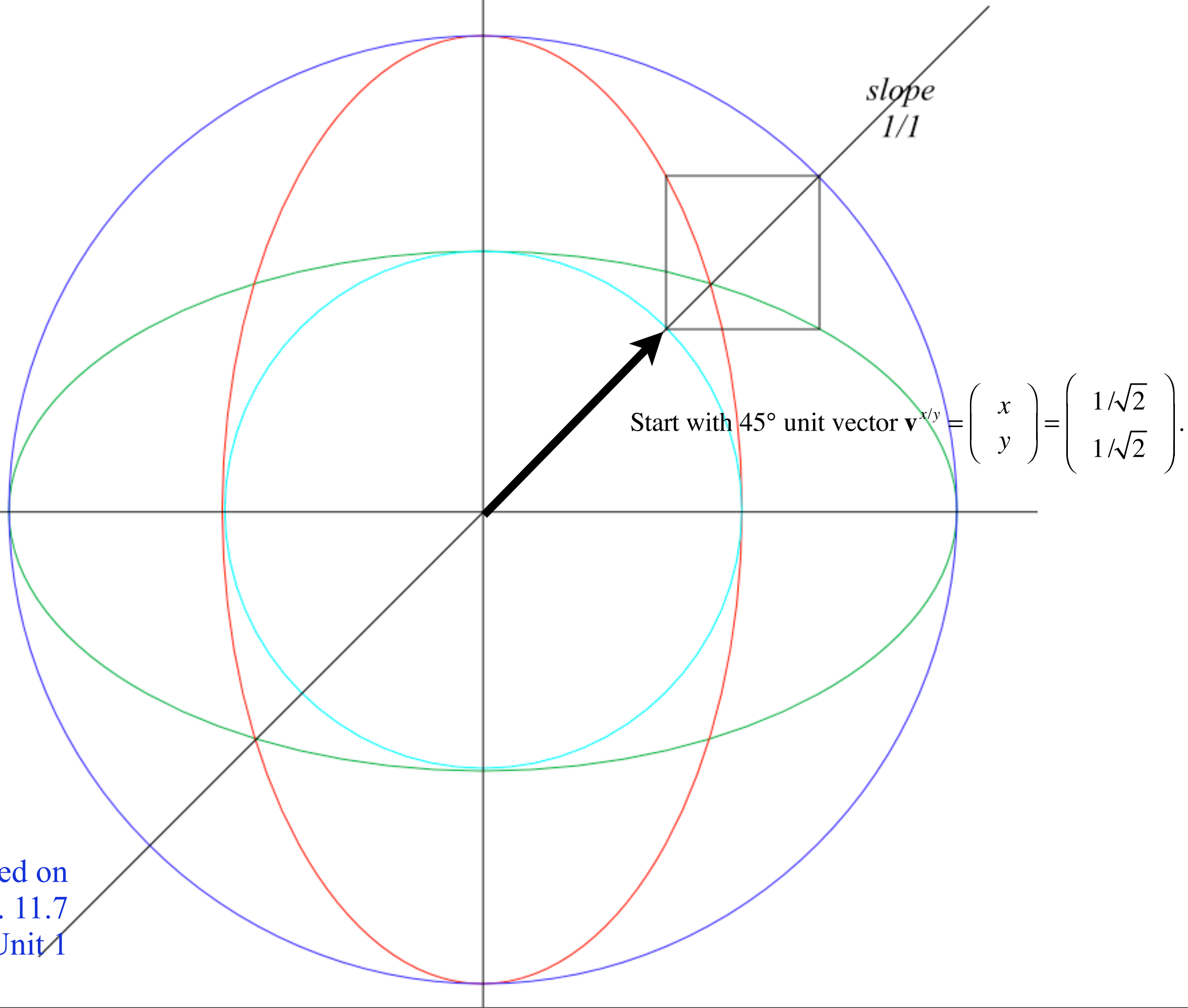
Construction by Phasor-pair projection

Construction by Kepler anomaly projection

 *Operator geometric sequences and eigenvectors*

Rescaled description of matrix operator geometry

Vector calculus of tensor operation



based on
 Fig. 11.7
 in Unit 1

Diagonal \mathbf{R} -matrix acts on vector $\mathbf{v}^{x/y}$.

Resulting vector has slope changed by factor $a/b = 2$.

$$\mathbf{R} \cdot \mathbf{v}^{x/y} = \begin{pmatrix} 1/a & 0 \\ 0 & 1/b \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} x/a \\ y/b \end{pmatrix}$$

(Slope increases if $a > b$.)

Diagonal \mathbf{R}^{-1} -matrix acts on vector $\mathbf{v}^{x/y}$.

Resulting vector has slope changed by factor b/a .

$$\mathbf{R}^{-1} \cdot \mathbf{v}^{x/y} = \begin{pmatrix} a & 0 \\ 0 & b \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} x \cdot a \\ y \cdot b \end{pmatrix}$$

(Slope decreases if $b < a$.)

based on
Fig. 11.7
in Unit 1

Diagonal \mathbf{R} -matrix acts on vector $\mathbf{v}^{x/y}$.

Resulting vector has slope changed by factor $a/b = 2$.

$$\mathbf{R} \cdot \mathbf{v}^{x/y} = \begin{pmatrix} 1/a & 0 \\ 0 & 1/b \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} x/a \\ y/b \end{pmatrix}$$

(It increases if $a > b$.)

Diagonal ($\mathbf{R}^2 = \mathbf{Q}$)-matrix acts on vector $\mathbf{v}^{x/y}$.

Resulting vector has slope changed by factor $a^2/b^2 = 4$.

$$\mathbf{Q} \cdot \mathbf{v}^{x/y} = \begin{pmatrix} 1/a^2 & 0 \\ 0 & 1/b^2 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} x/a^2 \\ y/b^2 \end{pmatrix}$$

(It increases if $a > b$.)

Diagonal \mathbf{R}^{-1} -matrix acts on vector $\mathbf{v}^{x/y}$.

Resulting vector has slope changed by factor $b/a = 1/2$.

$$\mathbf{R}^{-1} \cdot \mathbf{v}^{x/y} = \begin{pmatrix} a & 0 \\ 0 & b \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} x \cdot a \\ y \cdot b \end{pmatrix}$$

Diagonal ($\mathbf{R}^{-2} = \mathbf{Q}^{-1}$)-matrix acts on vector $\mathbf{v}^{x/y}$.

Resulting vector has slope changed by factor $b^2/a^2 = 1/4$.

$$\mathbf{Q}^{-1} \cdot \mathbf{v}^{x/y} = \begin{pmatrix} a^2 & 0 \\ 0 & b^2 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} x \cdot a^2 \\ y \cdot b^2 \end{pmatrix}$$

based on
Fig. 11.7
in Unit 1

Diagonal \mathbf{R} -matrix acts on vector $\mathbf{v}^{x/y}$.

Resulting vector has slope changed by factor $a/b = 2$.

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(It increases if $a > b$.)

Either process can go on forever...

Diagonal ($\mathbf{R}^{2n} = \mathbf{Q}^n$)-matrix acts on vector $\mathbf{v}^{x/y}$.

Resulting vector has slope changed by factor $a^{2n}/b^{2n} = 4^n$.

Either process can go on forever...

Diagonal ($\mathbf{R}^{-2n} = \mathbf{Q}^{-n}$)-matrix acts on vector $\mathbf{v}^{x/y}$.

Resulting vector has slope changed by factor $b^{2n}/a^{2n} = 4^{-n}$.

based on
Fig. 11.7
in Unit 1

slopeslope

a^3/b^3 a^2/b^2

slope
 $/a/b$

slope
 $1/1$

slope
 b/a

slope
 b^2/a^2

slope
 b^3/a^3

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EIGENVECTOR

Diagonal ($\mathbf{R}^2 = \mathbf{Q}$)-matrix acts on vector $\mathbf{v}^{x/y}$.

Resulting vector has slope changed by factor $a^2/b^2 = 4$.

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EIGENVECTOR

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Diagonal ($\mathbf{R}^{2n} = \mathbf{Q}^n$)-matrix acts on vector $\mathbf{v}^{x/y}$.

Resulting vector has slope changed by factor $a^{2n}/b^{2n} = 4^n$.

...Finally, the result approaches **EIGENVECTOR** $|y\rangle = \begin{pmatrix} 0 \\ 1 \end{pmatrix}$

of ∞ -slope which is "immune" to \mathbf{R} , \mathbf{Q} or \mathbf{Q}^n :

$$\mathbf{R}|y\rangle = (1/b)|y\rangle \quad \mathbf{Q}^n|y\rangle = (1/b^2)^n|y\rangle$$

Either process can go on forever...

Diagonal ($\mathbf{R}^{-2n} = \mathbf{Q}^{-n}$)-matrix acts on vector $\mathbf{v}^{x/y}$.

Resulting vector has slope changed by factor $b^{2n}/a^{2n} = 4^{-n}$.

...Finally, the result approaches **EIGENVECTOR** $|x\rangle = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$

of 0-slope which is "immune" to \mathbf{R}^{-1} , \mathbf{Q}^{-1} or \mathbf{Q}^{-n} :

$$\mathbf{R}^{-1}|x\rangle = (a)|x\rangle \quad \mathbf{Q}^{-n}|x\rangle = (a^2)^n|x\rangle$$

slopeslope

a^3/b^3 a^2/b^2

slope

$/a/b$

slope

$1/1$

slope

b/a

slope

b^2/a^2

slope

b^3/a^3

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Eigenvalues

Eigensolution Relations

Either process can go on forever...

Diagonal ($\mathbf{R}^{-2n} = \mathbf{Q}^{-n}$)-matrix acts on vector $\mathbf{v}^{x/y}$.

Resulting vector has slope changed by factor $b^{2n}/a^{2n} = 4^{-n}$.

...Finally, the result approaches **EIGENVECTOR** $|x\rangle = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$

of 0-slope which is "immune" to \mathbf{R}^{-1} , \mathbf{Q}^{-1} or \mathbf{Q}^{-n} :

$$\mathbf{R}^{-1}|x\rangle = (a)|x\rangle \quad \mathbf{Q}^{-n}|x\rangle = (a^2)^n|x\rangle$$

Eigenvalues

Introduction to dual matrix operator geometry

Review of dual IHO elliptic orbits (Lecture 7-8)

Construction by Phasor-pair projection

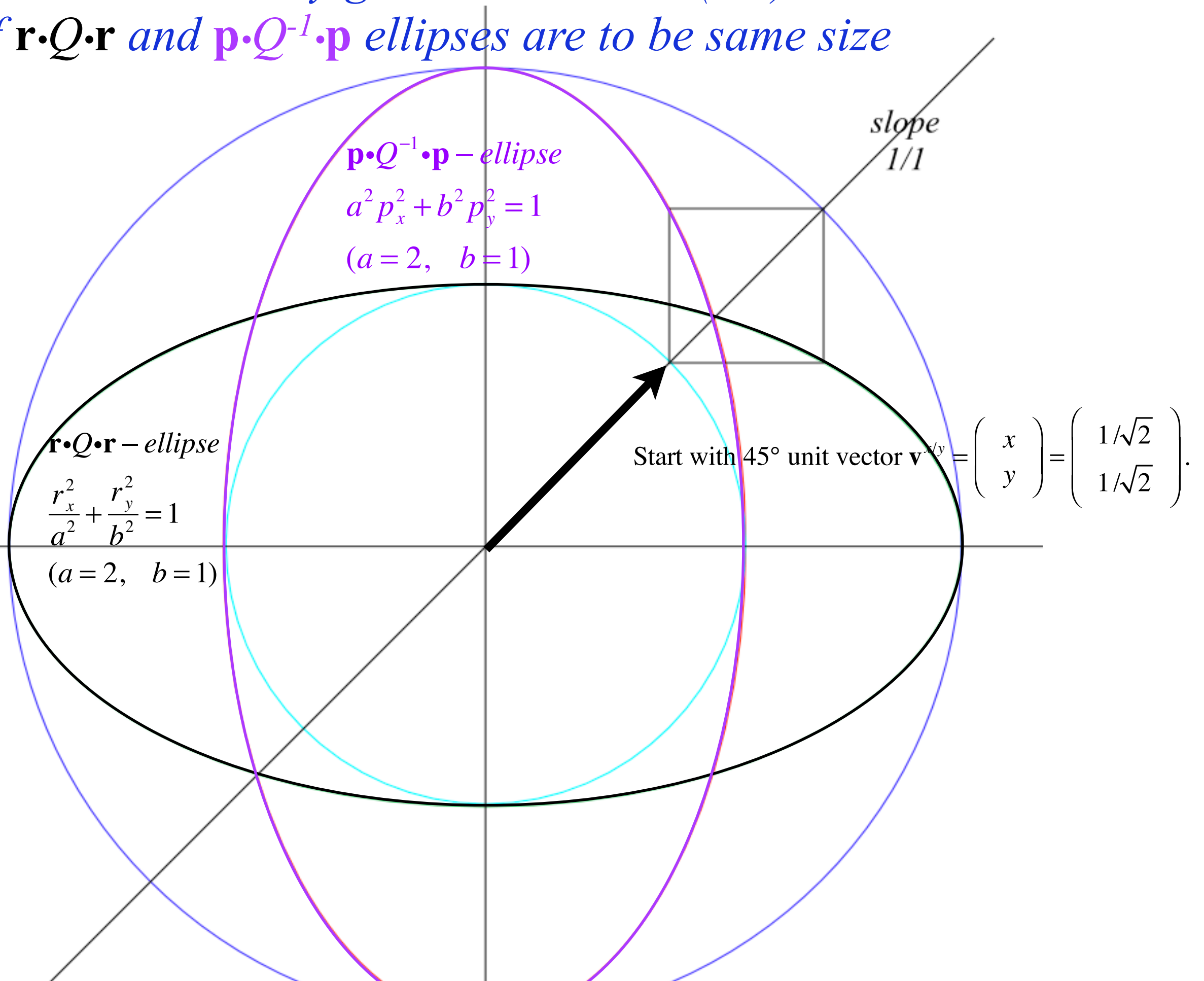
Construction by Kepler anomaly projection

Operator geometric sequences and eigenvectors

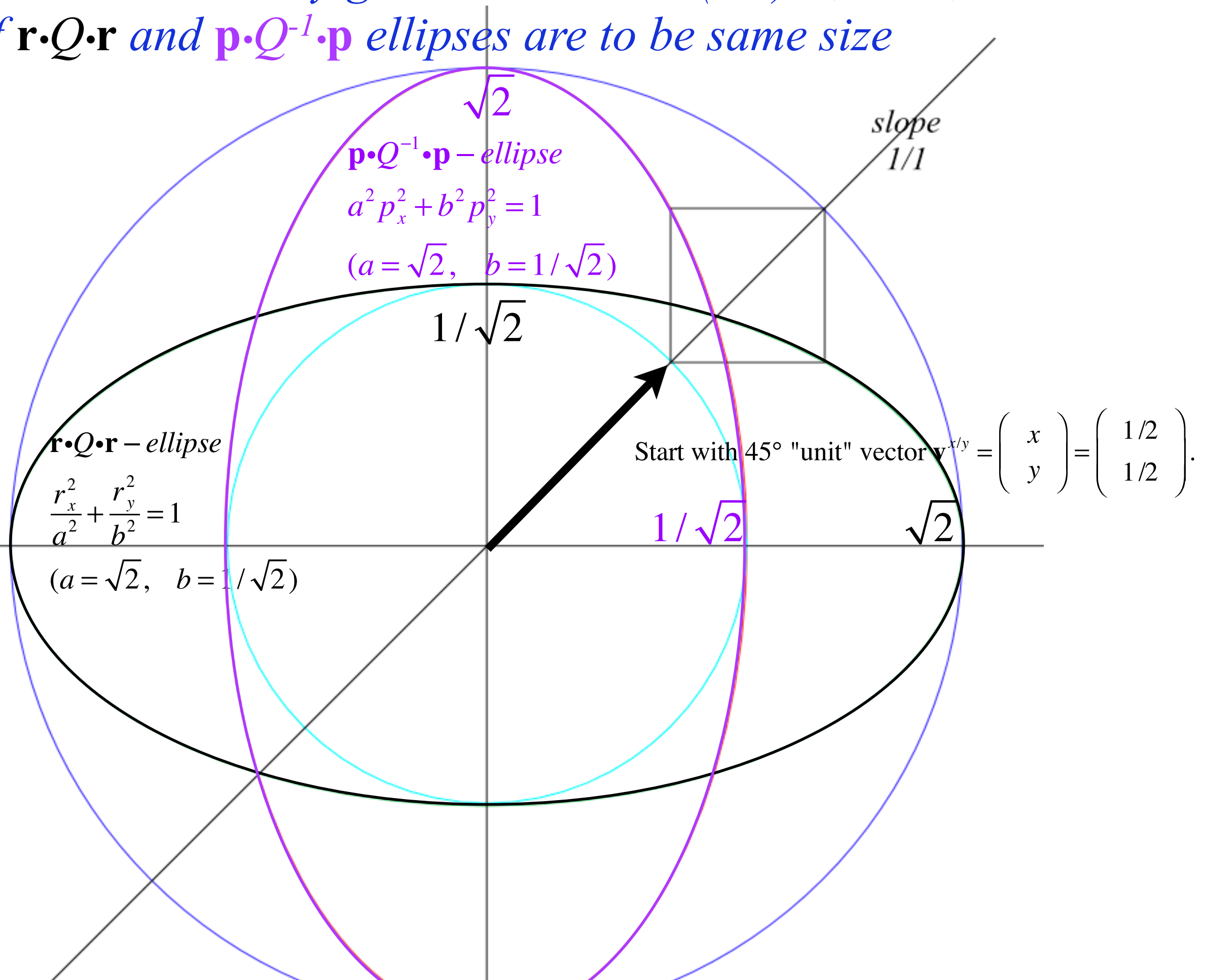
 *Rescaled description of matrix operator geometry*

Vector calculus of tensor operation

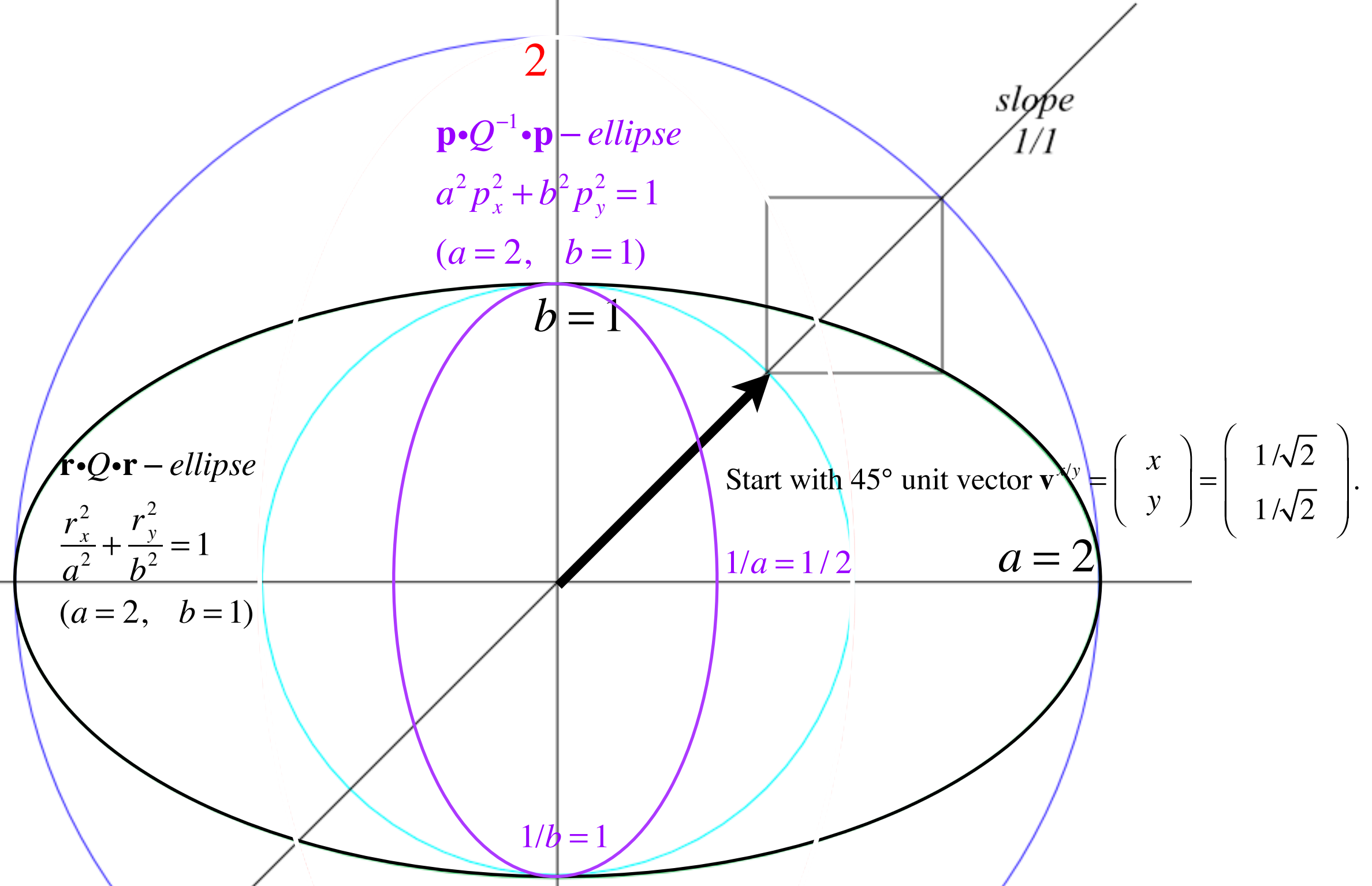
Need to rescale by geometric mean $\sqrt{a \cdot b}$
 if $\mathbf{r} \cdot \mathbf{Q} \cdot \mathbf{r}$ and $\mathbf{p} \cdot \mathbf{Q}^{-1} \cdot \mathbf{p}$ ellipses are to be same size



Need to rescale by geometric mean $\sqrt{a \cdot b}$ (so $a \cdot b = 1$)
 if $\mathbf{r} \cdot \mathbf{Q} \cdot \mathbf{r}$ and $\mathbf{p} \cdot \mathbf{Q}^{-1} \cdot \mathbf{p}$ ellipses are to be same size



...or rescale $\mathbf{r} \cdot \mathbf{Q} \cdot \mathbf{r}$ and $\mathbf{p} \cdot \mathbf{Q}^{-1} \cdot \mathbf{p}$ ellipses by $\sqrt{(a \cdot b)} = \sqrt{2}$ to different size



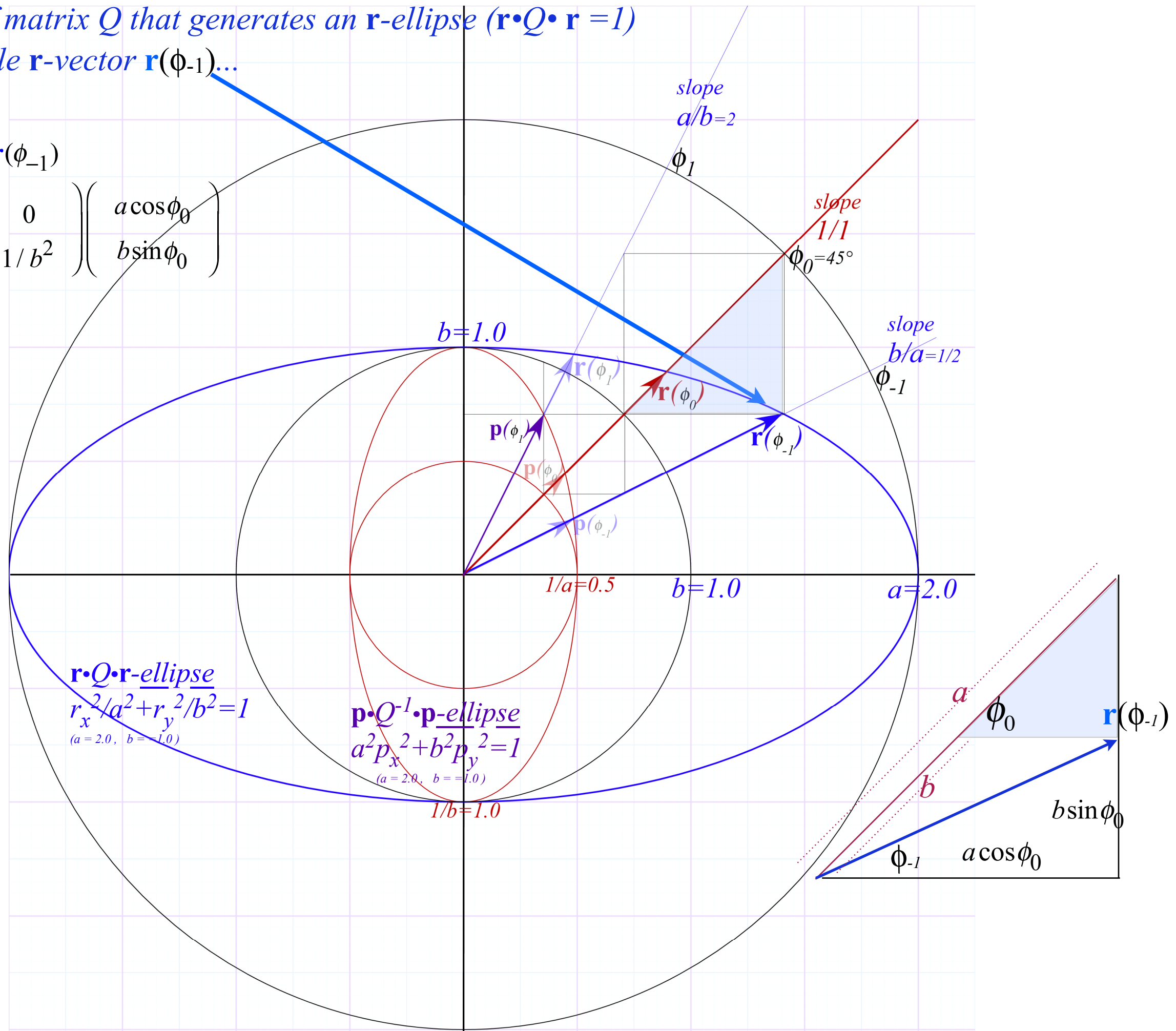
This is a clearer choice. It separates \mathbf{r} and \mathbf{p} into different spaces

Action of matrix Q that generates an \mathbf{r} -ellipse ($\mathbf{r} \cdot Q \cdot \mathbf{r} = 1$)

on a single \mathbf{r} -vector $\mathbf{r}(\phi_{-1}) \dots$

$$\mathbf{p}(\phi_1) = \mathbf{Q} \cdot \mathbf{r}(\phi_{-1})$$

$$= \begin{pmatrix} 1/a^2 & 0 \\ 0 & 1/b^2 \end{pmatrix} \begin{pmatrix} a \cos \phi_0 \\ b \sin \phi_0 \end{pmatrix}$$



$\mathbf{r} \cdot Q \cdot \mathbf{r}$ -ellipse
 $r_x^2/a^2 + r_y^2/b^2 = 1$
 ($a=2.0, b=1.0$)

$\mathbf{p} \cdot Q^{-1} \cdot \mathbf{p}$ -ellipse
 $a^2 p_x^2 + b^2 p_y^2 = 1$
 ($a=2.0, b=1.0$)

based on
 Fig. 11.7
 in Unit 1

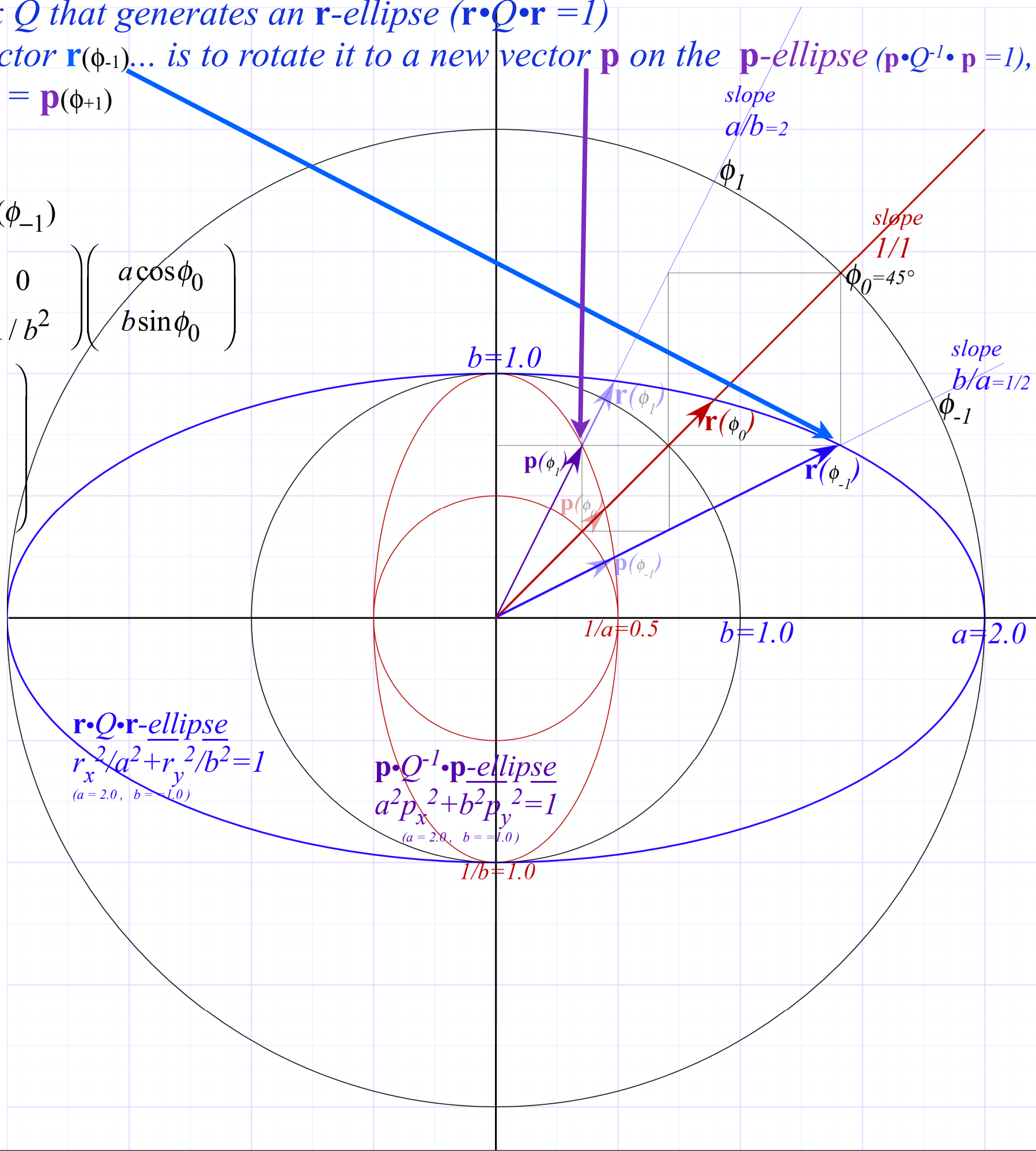
Action of matrix Q that generates an \mathbf{r} -ellipse ($\mathbf{r} \cdot Q \cdot \mathbf{r} = 1$)
 on a single \mathbf{r} -vector $\mathbf{r}(\phi_{-1})$... is to rotate it to a new vector \mathbf{p} on the \mathbf{p} -ellipse ($\mathbf{p} \cdot Q^{-1} \cdot \mathbf{p} = 1$),
 that is, $Q \cdot \mathbf{r}(\phi_{-1}) = \mathbf{p}(\phi_{+1})$

$$\mathbf{p}(\phi_1) = Q \cdot \mathbf{r}(\phi_{-1})$$

$$= \begin{pmatrix} 1/a^2 & 0 \\ 0 & 1/b^2 \end{pmatrix} \begin{pmatrix} a \cos \phi_0 \\ b \sin \phi_0 \end{pmatrix}$$

$$= \begin{pmatrix} \frac{1}{a} \cos \phi_0 \\ \frac{1}{b} \sin \phi_0 \end{pmatrix}$$

$$= \begin{pmatrix} \frac{1}{2} & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & \frac{1}{1} \end{pmatrix}$$



based on
 Fig. 11.7
 in Unit 1

Action of matrix Q that generates an \mathbf{r} -ellipse ($\mathbf{r} \cdot Q \cdot \mathbf{r} = 1$) on a single \mathbf{r} -vector $\mathbf{r}(\phi_{-1})$... is to rotate it to a new vector \mathbf{p} on the \mathbf{p} -ellipse ($\mathbf{p} \cdot Q^{-1} \cdot \mathbf{p} = 1$), that is, $Q \cdot \mathbf{r}(\phi_{-1}) = \mathbf{p}(\phi_{+1})$

$$\mathbf{p}(\phi_1) = Q \cdot \mathbf{r}(\phi_{-1})$$

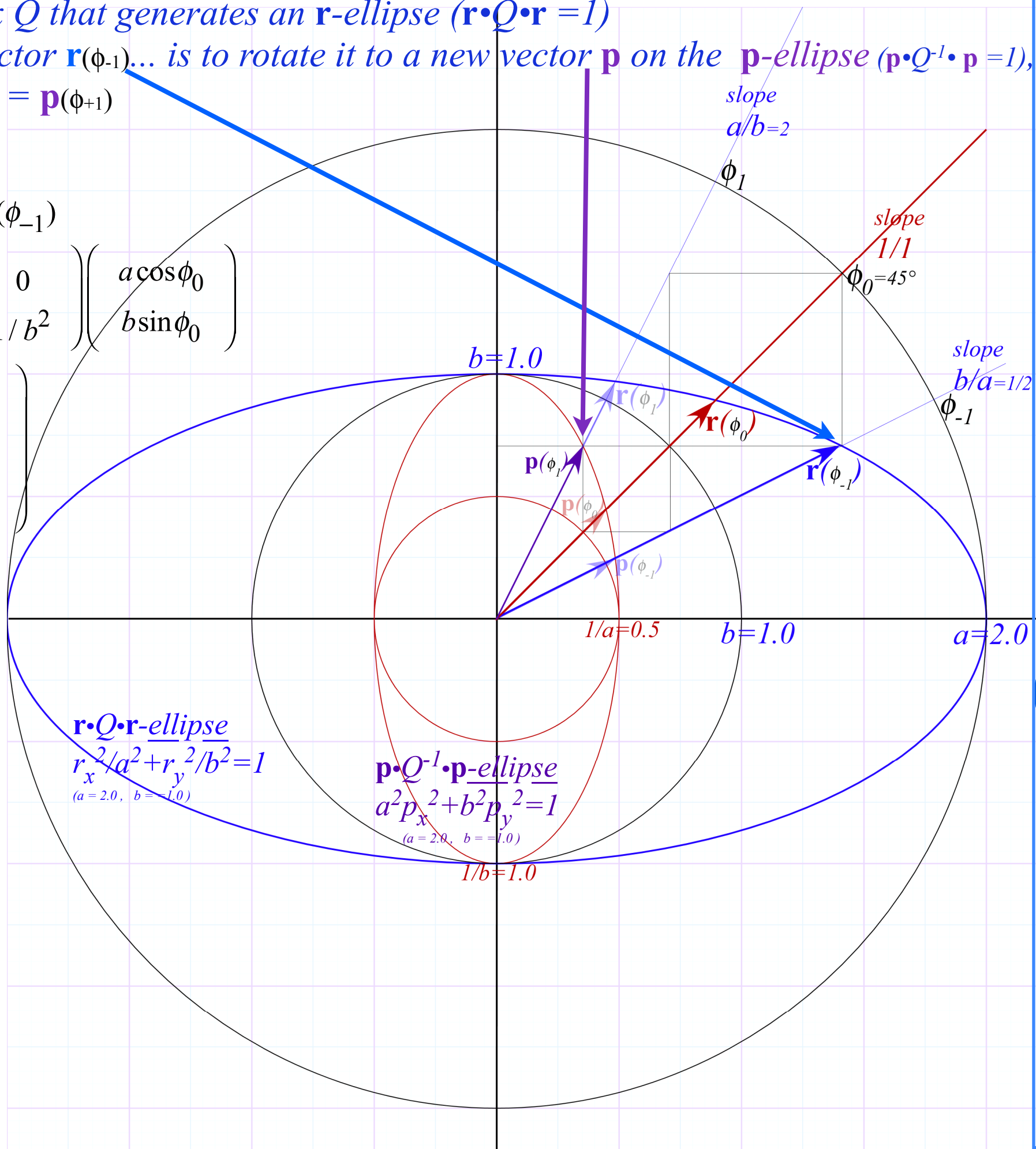
$$= \begin{pmatrix} 1/a^2 & 0 \\ 0 & 1/b^2 \end{pmatrix} \begin{pmatrix} a \cos \phi_0 \\ b \sin \phi_0 \end{pmatrix}$$

$$= \begin{pmatrix} \frac{1}{a} \cos \phi_0 \\ \frac{1}{b} \sin \phi_0 \end{pmatrix}$$

$$= \begin{pmatrix} \frac{1}{2} & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & \frac{1}{1} \end{pmatrix}$$

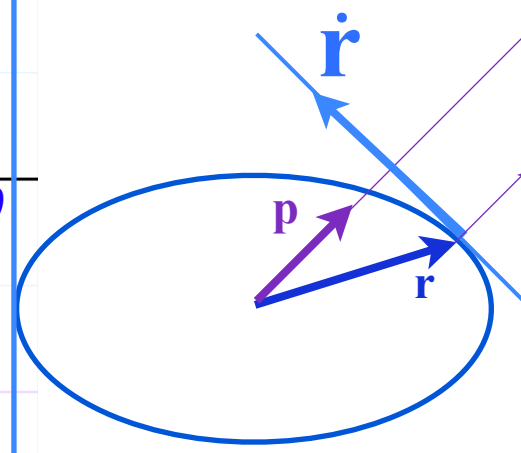
$\mathbf{r} \cdot Q \cdot \mathbf{r}$ -ellipse
 $r_x^2/a^2 + r_y^2/b^2 = 1$
 (a = 2.0, b = 1.0)

$\mathbf{p} \cdot Q^{-1} \cdot \mathbf{p}$ -ellipse
 $a^2 p_x^2 + b^2 p_y^2 = 1$
 (a = 2.0, b = 1.0)



Key points of matrix geometry:

Matrix Q maps any vector \mathbf{r} to a new vector \mathbf{p} normal to the tangent $\dot{\mathbf{r}}$ to its $\mathbf{r} \cdot Q \cdot \mathbf{r}$ -ellipse.



based on Fig. 11.7 in Unit 1

Action of matrix Q that generates an \mathbf{r} -ellipse ($\mathbf{r} \cdot Q \cdot \mathbf{r} = 1$) on a single \mathbf{r} -vector $\mathbf{r}(\phi_{-1})$... is to rotate it to a new vector \mathbf{p} on the \mathbf{p} -ellipse ($\mathbf{p} \cdot Q^{-1} \cdot \mathbf{p} = 1$), that is, $Q \cdot \mathbf{r}(\phi_{-1}) = \mathbf{p}(\phi_{+1})$

$$\mathbf{p}(\phi_1) = Q \cdot \mathbf{r}(\phi_{-1})$$

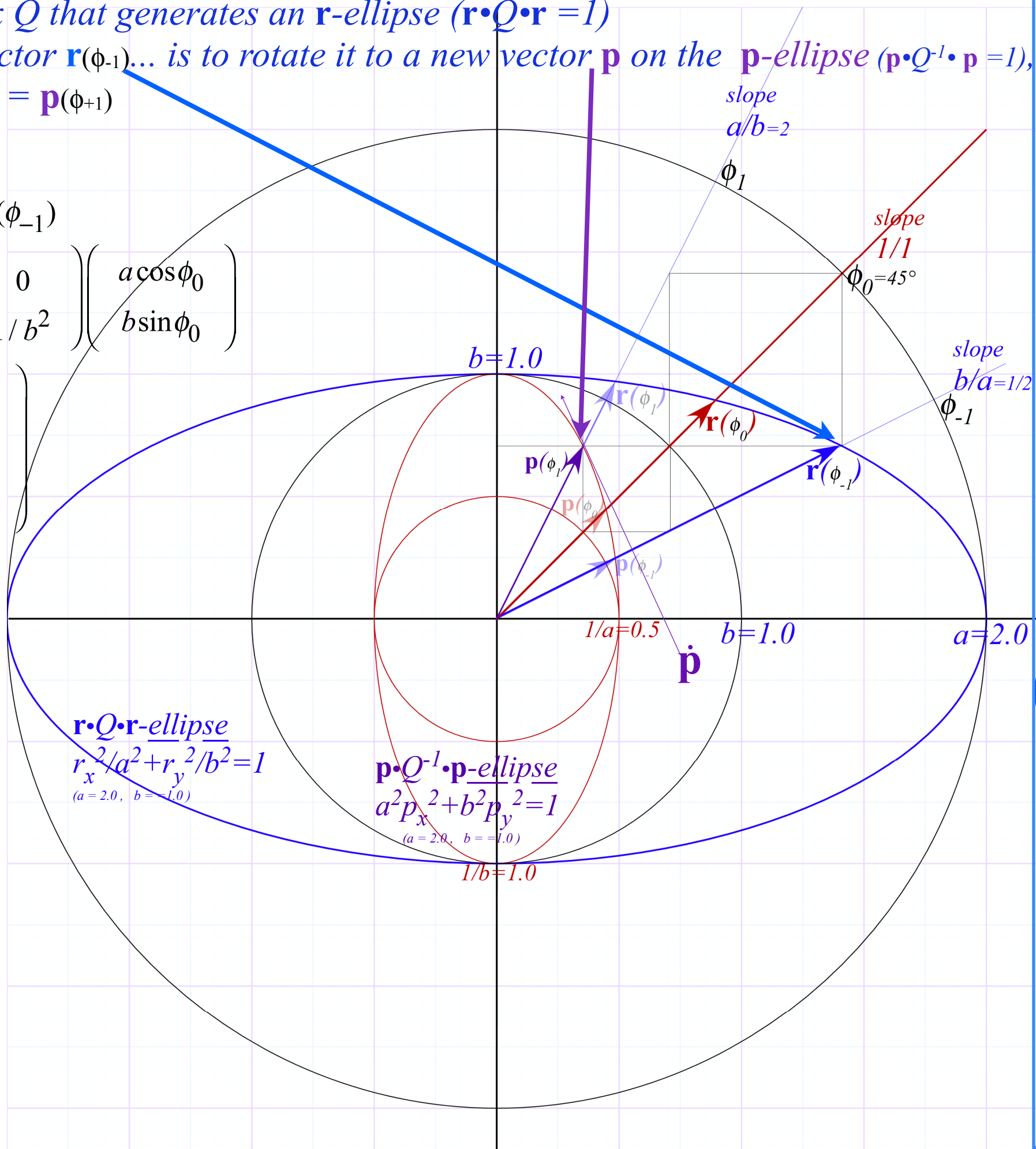
$$= \begin{pmatrix} 1/a^2 & 0 \\ 0 & 1/b^2 \end{pmatrix} \begin{pmatrix} a \cos \phi_0 \\ b \sin \phi_0 \end{pmatrix}$$

$$= \begin{pmatrix} \frac{1}{a} \cos \phi_0 \\ \frac{1}{b} \sin \phi_0 \end{pmatrix}$$

$$= \begin{pmatrix} \frac{1}{2} & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \end{pmatrix}$$

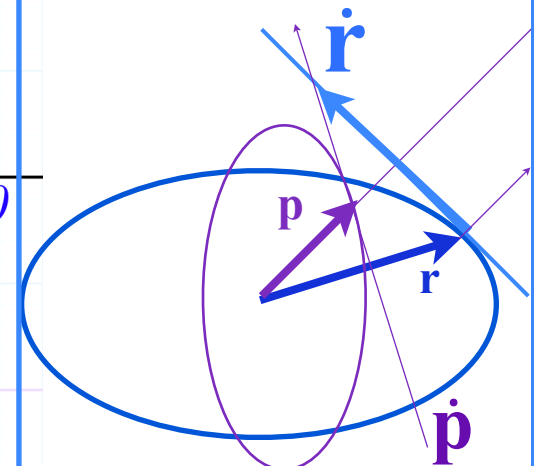
$\mathbf{r} \cdot Q \cdot \mathbf{r}$ -ellipse
 $r_x^2/a^2 + r_y^2/b^2 = 1$
 ($a = 2.0, b = 1.0$)

$\mathbf{p} \cdot Q^{-1} \cdot \mathbf{p}$ -ellipse
 $a^2 p_x^2 + b^2 p_y^2 = 1$
 ($a = 2.0, b = 1.0$)



Key points of matrix geometry:

Matrix Q maps any vector \mathbf{r} to a new vector \mathbf{p} normal to the tangent $\dot{\mathbf{r}}$ to its $\mathbf{r} \cdot Q \cdot \mathbf{r}$ -ellipse.



Matrix Q^{-1} maps \mathbf{p} back to \mathbf{r} that is normal to the tangent $\dot{\mathbf{p}}$ to its $\mathbf{p} \cdot Q^{-1} \cdot \mathbf{p}$ -ellipse.

based on Fig. 11.7 in Unit 1

Introduction to dual matrix operator geometry

Review of dual IHO elliptic orbits (Lecture 7-8)

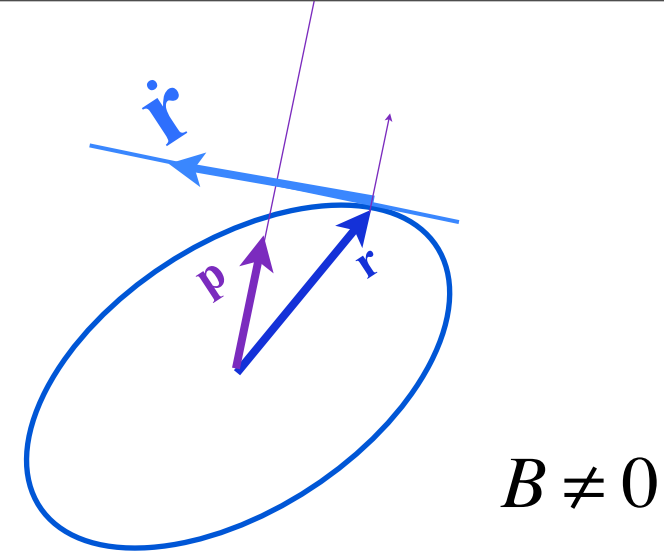
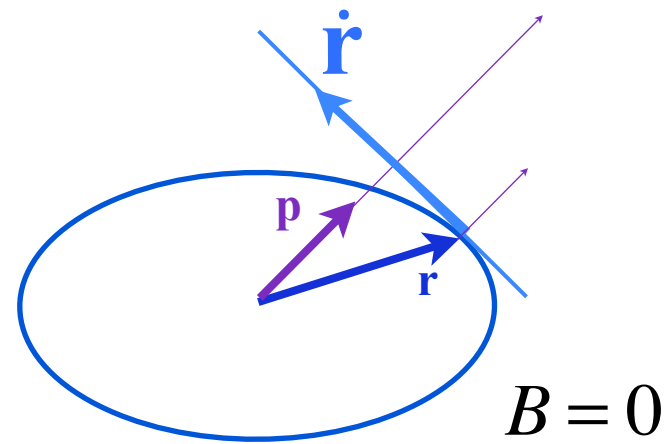
Construction by Phasor-pair projection

Construction by Kepler anomaly projection

Operator geometric sequences and eigenvectors

Rescaled description of matrix operator geometry

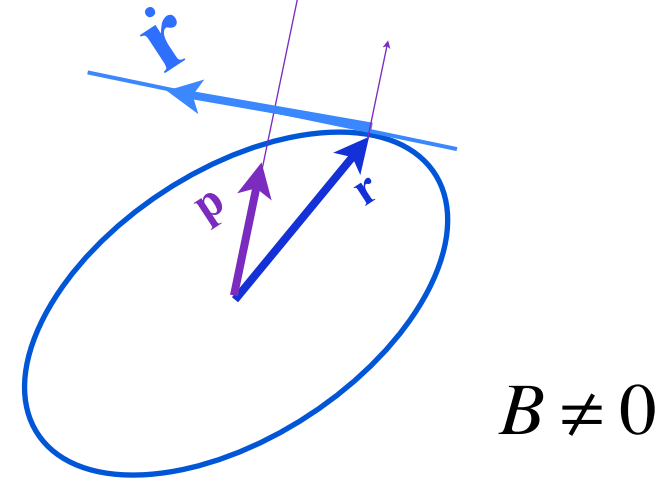
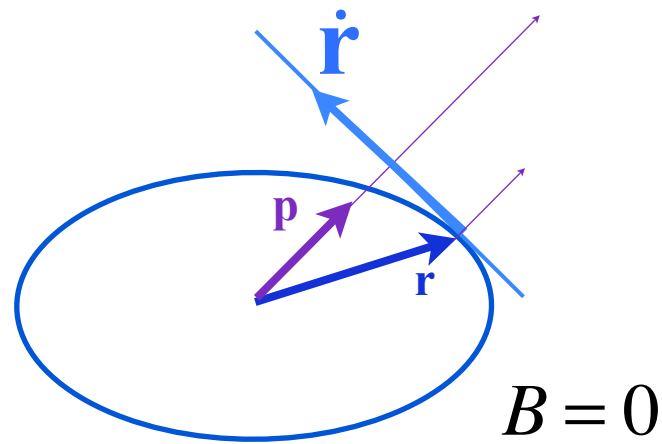
 *Vector calculus of tensor operation*



Derive matrix “normal-to-ellipse” geometry by vector calculus:

Let matrix $Q = \begin{pmatrix} A & B \\ B & D \end{pmatrix}$

define the ellipse $1 = \mathbf{r} \cdot \mathbf{Q} \cdot \mathbf{r} = \begin{pmatrix} x & y \end{pmatrix} \cdot \begin{pmatrix} A & B \\ B & D \end{pmatrix} \cdot \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} x & y \end{pmatrix} \cdot \begin{pmatrix} A \cdot x + B \cdot y \\ B \cdot x + D \cdot y \end{pmatrix} = A \cdot x^2 + 2B \cdot xy + D \cdot y^2 = 1$



Derive matrix “normal-to-ellipse” geometry by vector calculus:

Let matrix $Q = \begin{pmatrix} A & B \\ B & D \end{pmatrix}$

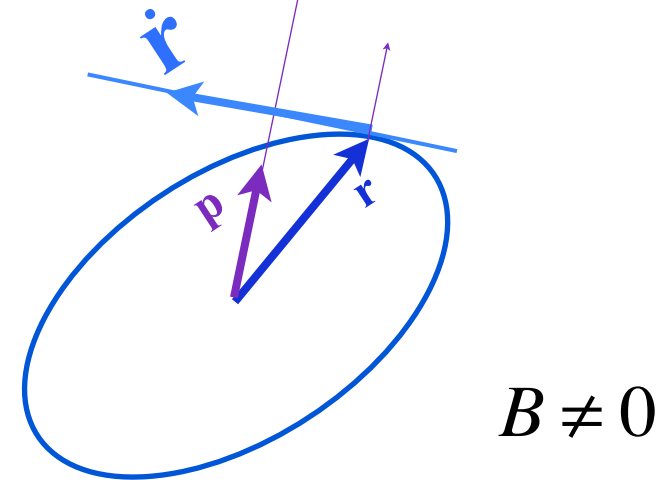
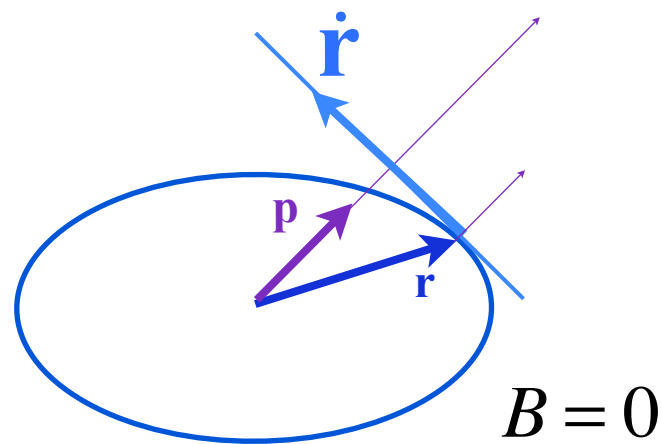
define the ellipse $1 = \mathbf{r} \cdot \mathbf{Q} \cdot \mathbf{r} = \begin{pmatrix} x & y \end{pmatrix} \cdot \begin{pmatrix} A & B \\ B & D \end{pmatrix} \cdot \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} x & y \end{pmatrix} \cdot \begin{pmatrix} A \cdot x + B \cdot y \\ B \cdot x + D \cdot y \end{pmatrix} = A \cdot x^2 + 2B \cdot xy + D \cdot y^2 = 1$

Compare operation by Q on vector \mathbf{r} with vector derivative or gradient of $\mathbf{r} \cdot \mathbf{Q} \cdot \mathbf{r}$

$$\begin{pmatrix} A & B \\ B & D \end{pmatrix} \cdot \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} A \cdot x + B \cdot y \\ B \cdot x + D \cdot y \end{pmatrix}$$

$$\frac{\partial}{\partial \mathbf{r}} (\mathbf{r} \cdot \mathbf{Q} \cdot \mathbf{r}) = \nabla (\mathbf{r} \cdot \mathbf{Q} \cdot \mathbf{r})$$

$$\begin{pmatrix} \frac{\partial}{\partial x} \\ \frac{\partial}{\partial y} \end{pmatrix} (A \cdot x^2 + 2B \cdot xy + D \cdot y^2) = \begin{pmatrix} 2A \cdot x + 2B \cdot y \\ 2B \cdot x + 2D \cdot y \end{pmatrix}$$



Derive matrix “normal-to-ellipse” geometry by vector calculus:

Let matrix $Q = \begin{pmatrix} A & B \\ B & D \end{pmatrix}$

define the ellipse $1 = \mathbf{r} \cdot \mathbf{Q} \cdot \mathbf{r} = \begin{pmatrix} x & y \end{pmatrix} \cdot \begin{pmatrix} A & B \\ B & D \end{pmatrix} \cdot \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} x & y \end{pmatrix} \cdot \begin{pmatrix} A \cdot x + B \cdot y \\ B \cdot x + D \cdot y \end{pmatrix} = A \cdot x^2 + 2B \cdot xy + D \cdot y^2 = 1$

Compare operation by Q on vector \mathbf{r} with vector derivative or gradient of $\mathbf{r} \cdot \mathbf{Q} \cdot \mathbf{r}$

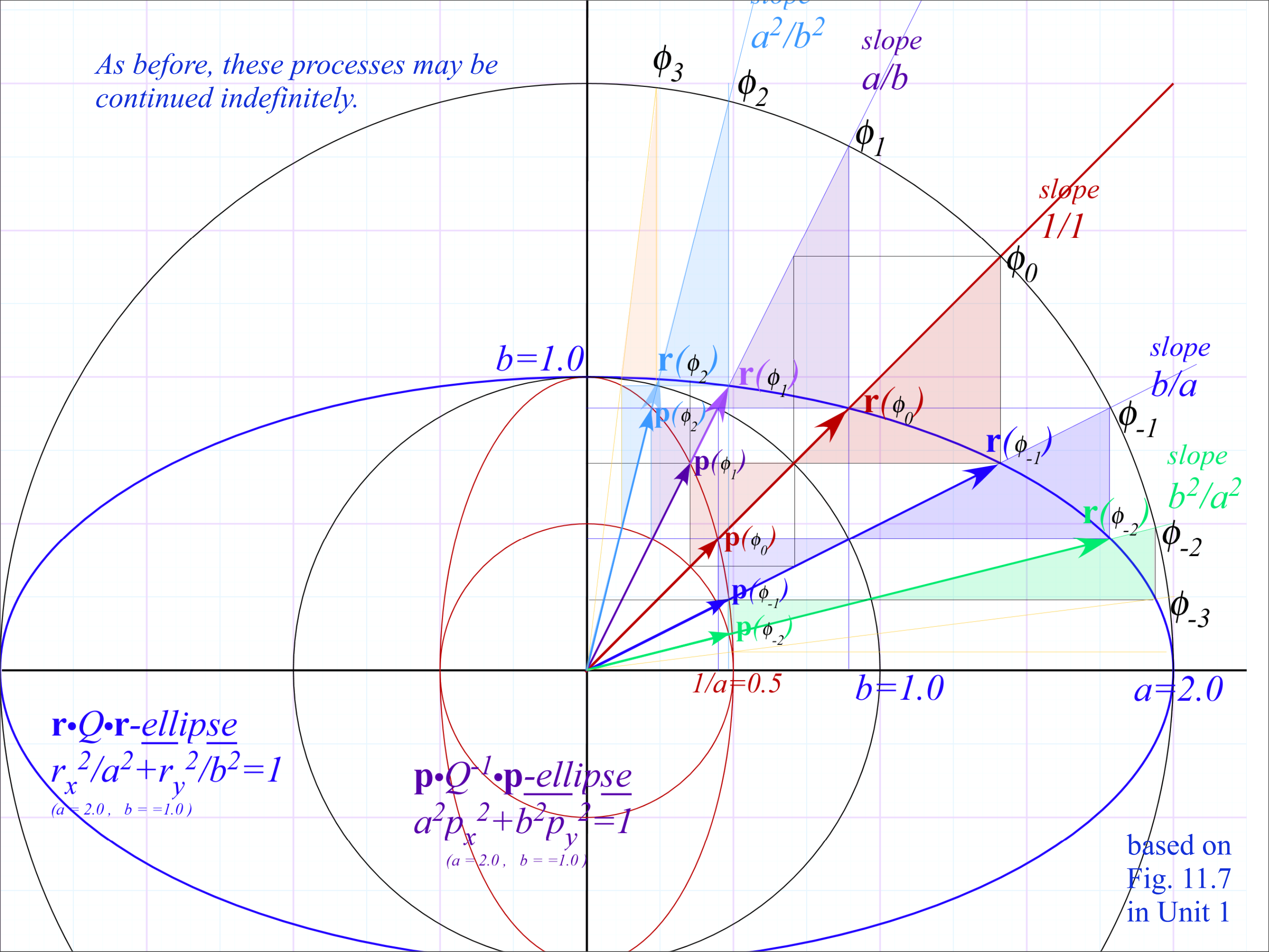
$$\begin{pmatrix} A & B \\ B & D \end{pmatrix} \cdot \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} A \cdot x + B \cdot y \\ B \cdot x + D \cdot y \end{pmatrix} \quad \frac{\partial}{\partial \mathbf{r}} (\mathbf{r} \cdot \mathbf{Q} \cdot \mathbf{r}) = \nabla (\mathbf{r} \cdot \mathbf{Q} \cdot \mathbf{r})$$

$$\begin{pmatrix} \frac{\partial}{\partial x} \\ \frac{\partial}{\partial y} \end{pmatrix} (A \cdot x^2 + 2B \cdot xy + D \cdot y^2) = \begin{pmatrix} 2A \cdot x + 2B \cdot y \\ 2B \cdot x + 2D \cdot y \end{pmatrix}$$

Very simple result:

$$\frac{\partial}{\partial \mathbf{r}} \left(\frac{\mathbf{r} \cdot \mathbf{Q} \cdot \mathbf{r}}{2} \right) = \nabla \left(\frac{\mathbf{r} \cdot \mathbf{Q} \cdot \mathbf{r}}{2} \right) = \mathbf{Q} \cdot \mathbf{r}$$

As before, these processes may be continued indefinitely.

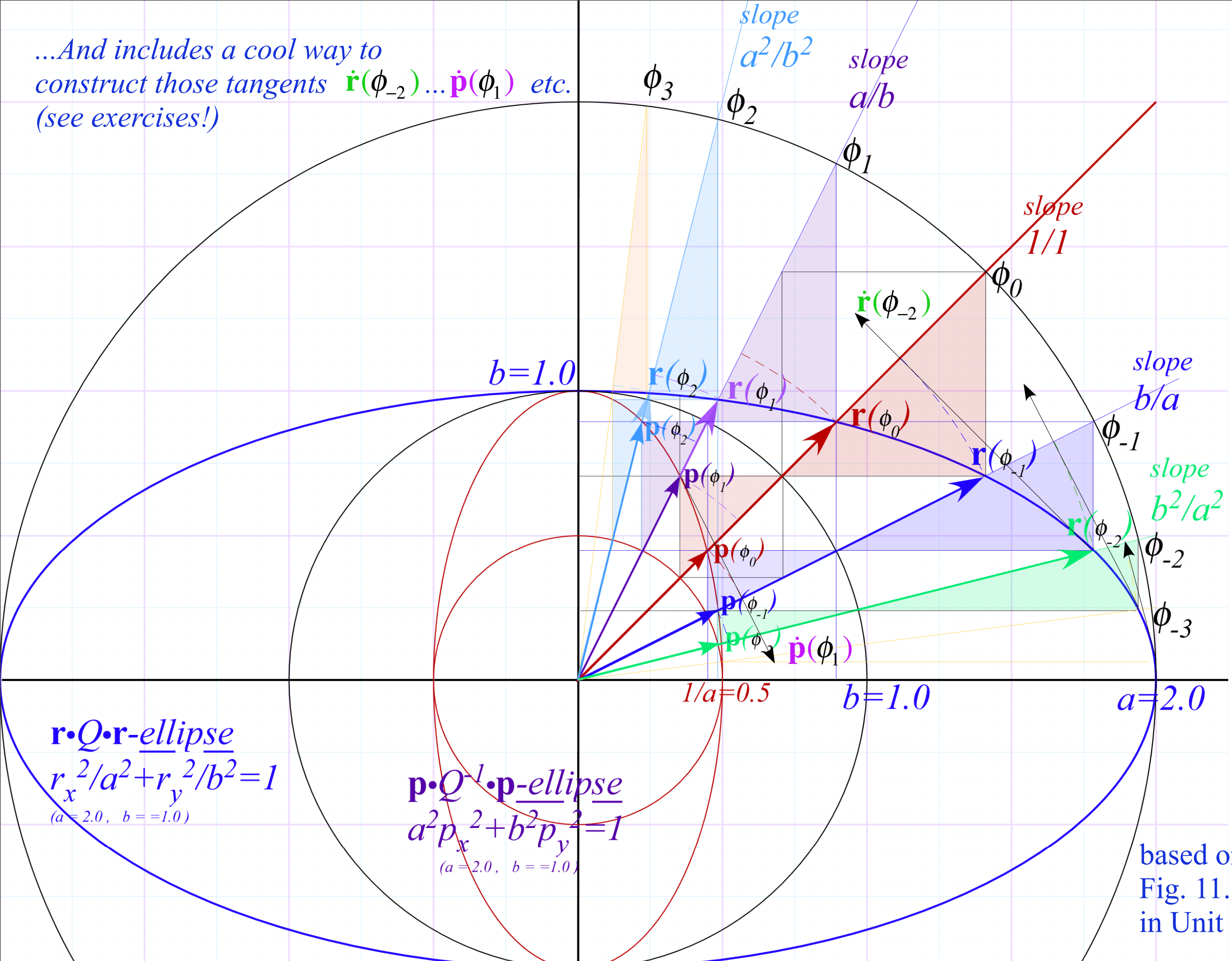


$\mathbf{r} \cdot \mathbf{Q} \cdot \mathbf{r}$ -ellipse
 $r_x^2/a^2 + r_y^2/b^2 = 1$
 ($a=2.0, b=1.0$)

$\mathbf{p} \cdot \mathbf{Q}^{-1} \cdot \mathbf{p}$ -ellipse
 $a^2 p_x^2 + b^2 p_y^2 = 1$
 ($a=2.0, b=1.0$)

based on
 Fig. 11.7
 in Unit 1

...And includes a cool way to construct those tangents $\dot{\mathbf{r}}(\phi_{-2}) \dots \dot{\mathbf{p}}(\phi_1)$ etc. (see exercises!)



based on Fig. 11.7 in Unit 1

Introduction to Lagrangian-Hamiltonian duality

 *Review of partial differential relations*

Chain rule and order symmetry

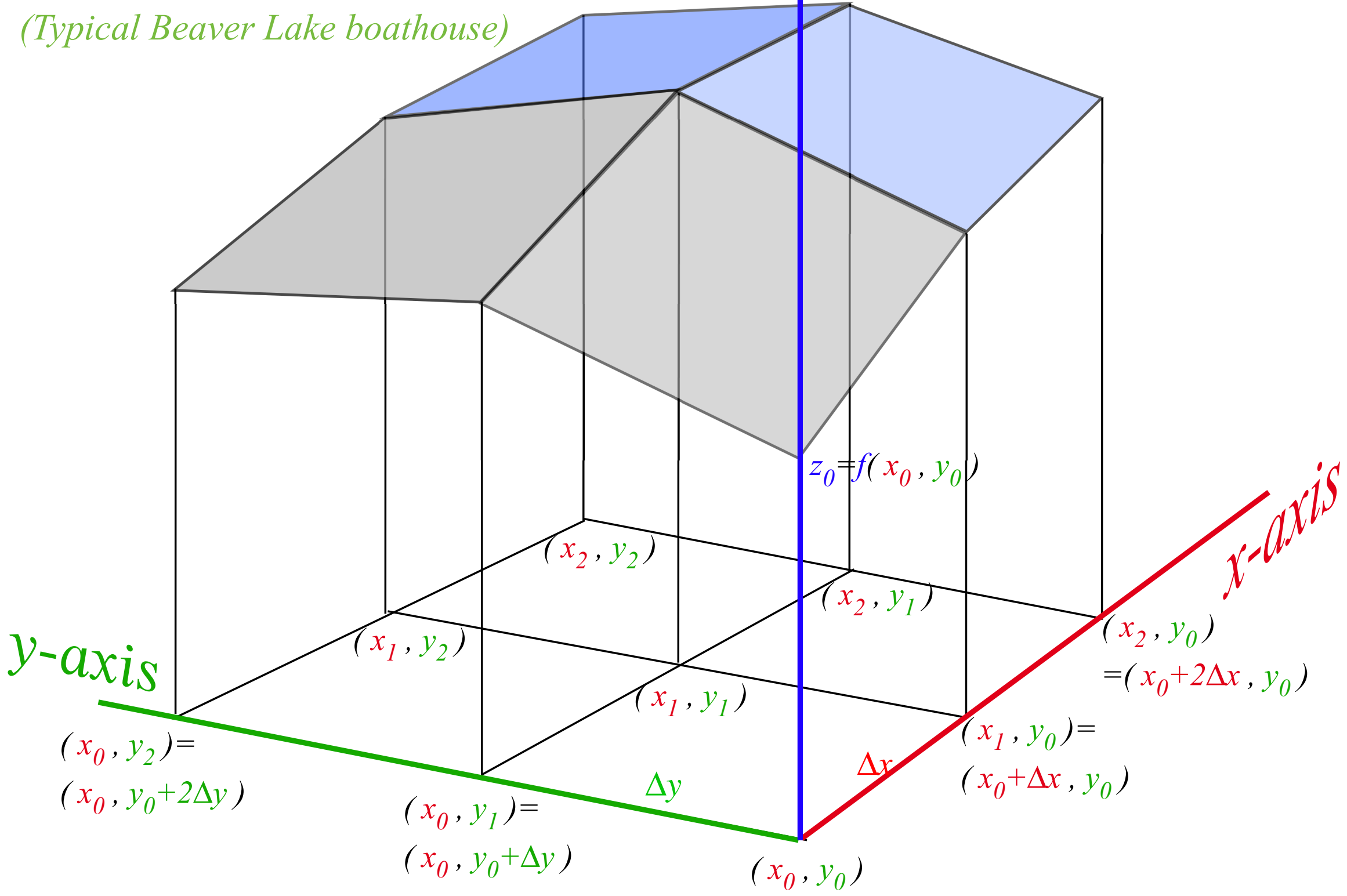
Duality relations of Lagrangian and Hamiltonian ellipse

Introducing the 1st (partial $\frac{\partial}{\partial \cdot}$) differential equations of mechanics

Begin with a function $z=f(x,y)$ of 2-dimensions (x,y) and plotted in 3-D (Then approximate by cells and tiles.)

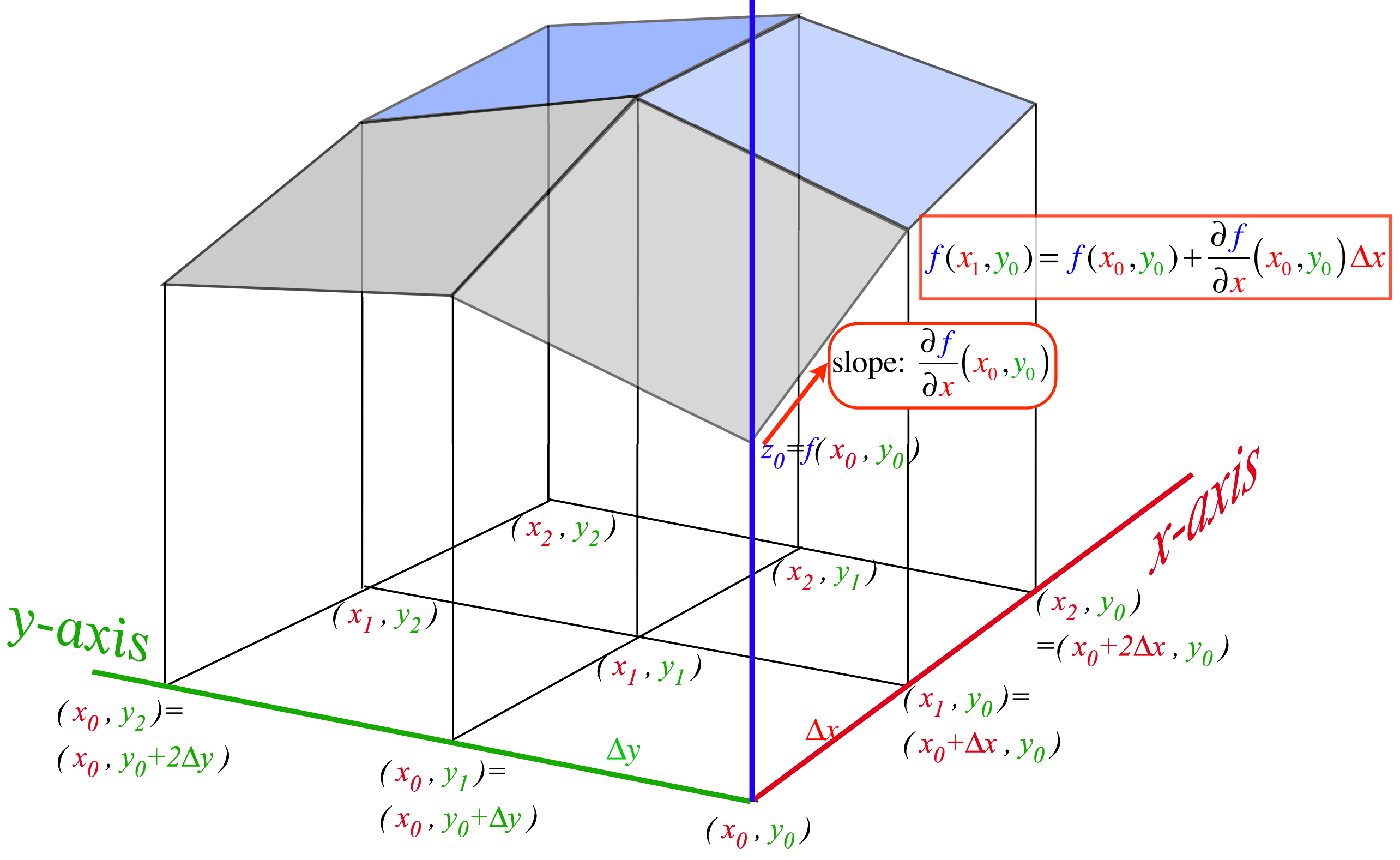
$z=f(x,y)$
axis

(Typical Beaver Lake boathouse)



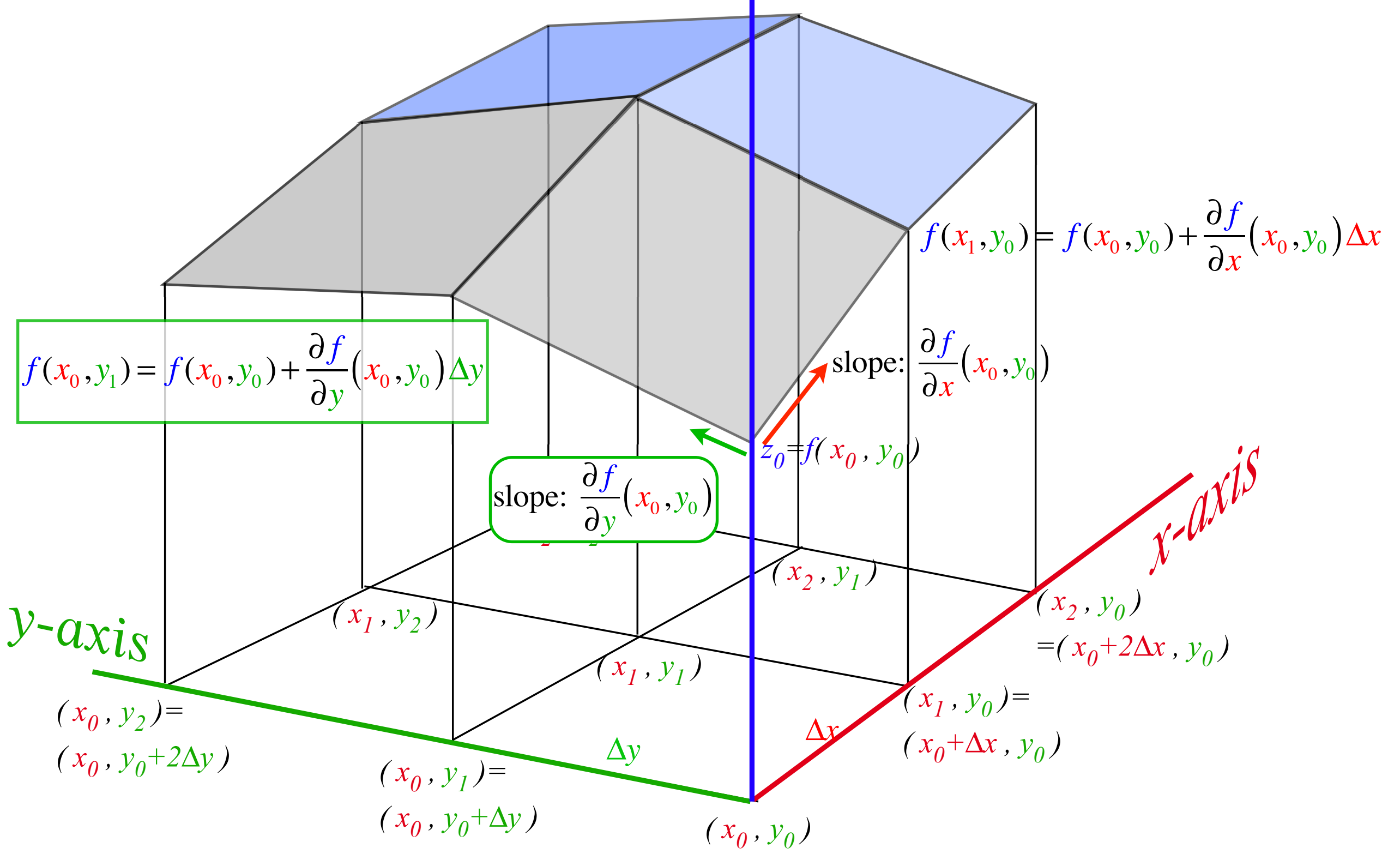
Begin with a function $z=f(x,y)$ of 2-dimensions (x,y) and plotted in 3-D (Then approximate by cells and tiles.)

$z=f(x,y)$
axis



Begin with a function $z=f(x,y)$ of 2-dimensions (x,y) and plotted in 3-D (Then approximate by cells and tiles.)

$z=f(x,y)$
axis



y-axis

x-axis

$(x_0, y_2) =$
 $(x_0, y_0 + 2\Delta y)$

$(x_0, y_1) =$
 $(x_0, y_0 + \Delta y)$

(x_0, y_0)

$(x_1, y_0) =$
 $(x_0 + \Delta x, y_0)$

$(x_2, y_0) =$
 $(x_0 + 2\Delta x, y_0)$

$z_0 = f(x_0, y_0)$

slope: $\frac{\partial f}{\partial x}(x_0, y_0)$

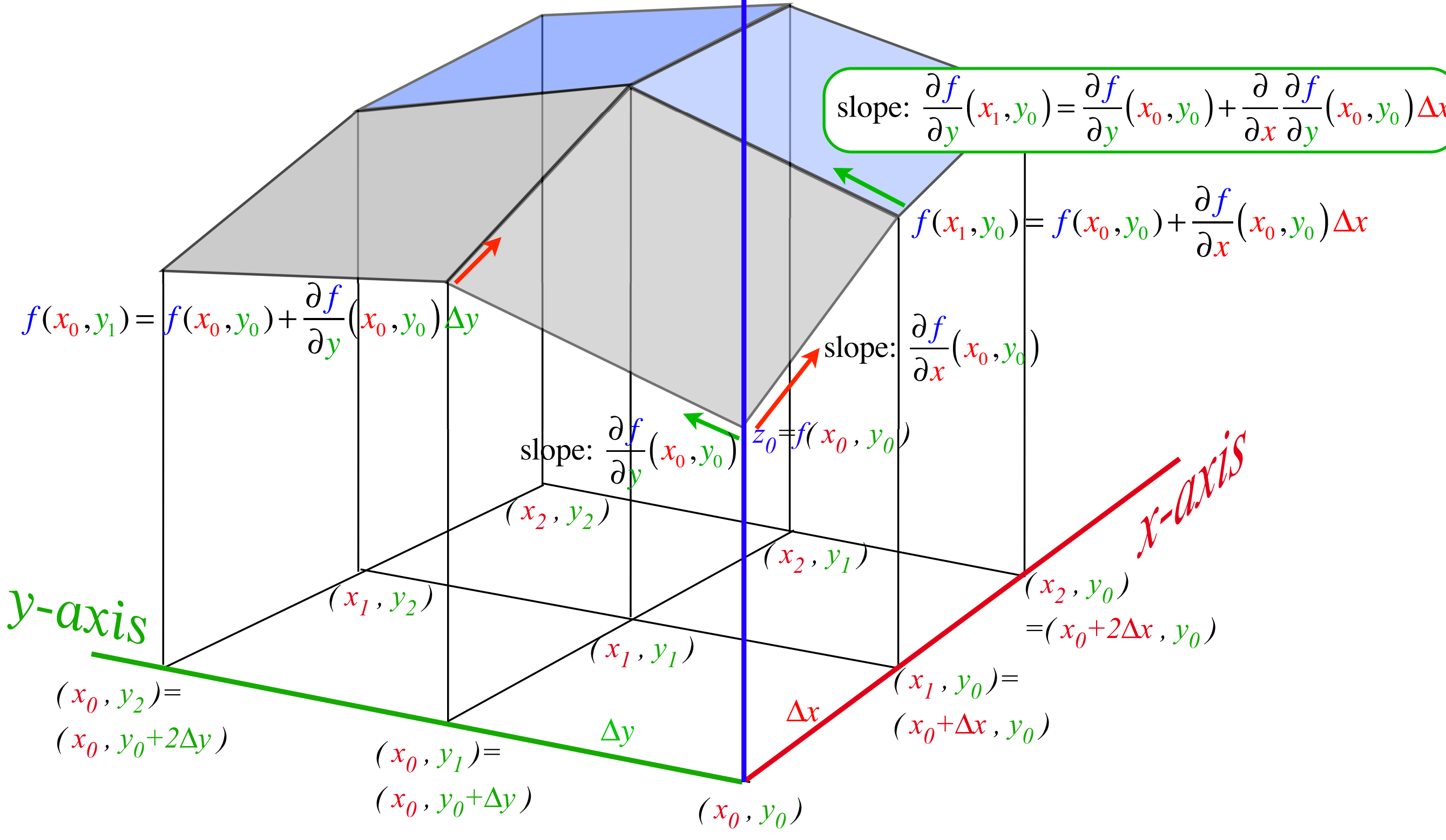
slope: $\frac{\partial f}{\partial y}(x_0, y_0)$

$$f(x_0, y_1) = f(x_0, y_0) + \frac{\partial f}{\partial y}(x_0, y_0) \Delta y$$

$$f(x_1, y_0) = f(x_0, y_0) + \frac{\partial f}{\partial x}(x_0, y_0) \Delta x$$

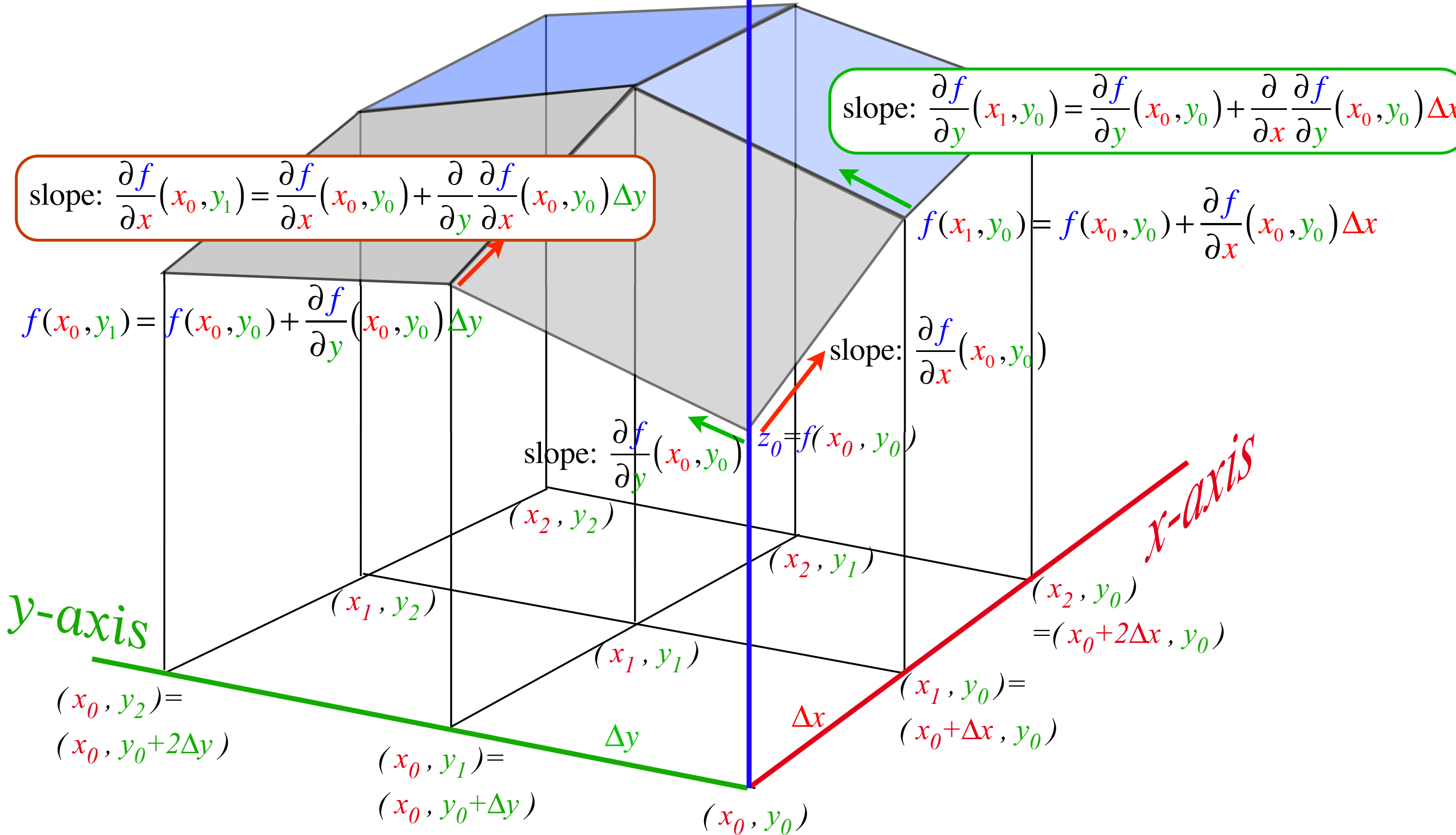
Begin with a function $z=f(x,y)$ of 2-dimensions (x,y) and plotted in 3-D (Then approximate by cells and tiles.)

$z=f(x,y)$
axis



Begin with a function $z=f(x,y)$ of 2-dimensions (x,y) and plotted in 3-D (Then approximate by cells and tiles.)

$z=f(x,y)$
axis



$$f(x_1, y_1) = f(x_0, y_1) + \frac{\partial f}{\partial x}(x_0, y_1) \Delta x$$

$z = f(x, y)$
axis

$$\text{slope: } \frac{\partial f}{\partial y}(x_1, y_0) = \frac{\partial f}{\partial y}(x_0, y_0) + \frac{\partial}{\partial x} \frac{\partial f}{\partial y}(x_0, y_0) \Delta x$$

$$\text{slope: } \frac{\partial f}{\partial x}(x_0, y_1) = \frac{\partial f}{\partial x}(x_0, y_0) + \frac{\partial}{\partial y} \frac{\partial f}{\partial x}(x_0, y_0) \Delta y$$

$$f(x_0, y_1) = f(x_0, y_0) + \frac{\partial f}{\partial y}(x_0, y_0) \Delta y$$

$$f(x_1, y_0) = f(x_0, y_0) + \frac{\partial f}{\partial x}(x_0, y_0) \Delta x$$

$$\text{slope: } \frac{\partial f}{\partial x}(x_0, y_0)$$

$$\text{slope: } \frac{\partial f}{\partial y}(x_0, y_0)$$

$$z_0 = f(x_0, y_0)$$

y-axis

x-axis

$$(x_0, y_2) = (x_0, y_0 + 2\Delta y)$$

$$(x_0, y_1) = (x_0, y_0 + \Delta y)$$

$$(x_0, y_0)$$

$$(x_1, y_0) = (x_0 + \Delta x, y_0)$$

$$(x_2, y_0) = (x_0 + 2\Delta x, y_0)$$

Δy

Δx

$$f(x_1, y_1) = f(x_0, y_1) + \frac{\partial f}{\partial x}(x_0, y_1) \Delta x$$

$$= f(x_0, y_0) + \frac{\partial f}{\partial y}(x_0, y_0) \Delta y + \left(\frac{\partial f}{\partial x}(x_0, y_0) + \frac{\partial}{\partial y} \frac{\partial f}{\partial x}(x_0, y_0) \Delta y \right) \Delta x$$

$z = f(x, y)$
axis

slope: $\frac{\partial f}{\partial y}(x_1, y_0) = \frac{\partial f}{\partial y}(x_0, y_0) + \frac{\partial}{\partial x} \frac{\partial f}{\partial y}(x_0, y_0) \Delta x$

slope: $\frac{\partial f}{\partial x}(x_0, y_1) = \frac{\partial f}{\partial x}(x_0, y_0) + \frac{\partial}{\partial y} \frac{\partial f}{\partial x}(x_0, y_0) \Delta y$

$f(x_0, y_1) = f(x_0, y_0) + \frac{\partial f}{\partial y}(x_0, y_0) \Delta y$

$f(x_1, y_0) = f(x_0, y_0) + \frac{\partial f}{\partial x}(x_0, y_0) \Delta x$

slope: $\frac{\partial f}{\partial x}(x_0, y_0)$

slope: $\frac{\partial f}{\partial y}(x_0, y_0)$

$z_0 = f(x_0, y_0)$

y-axis

x-axis

$(x_0, y_2) = (x_0, y_0 + 2\Delta y)$

$(x_0, y_1) = (x_0, y_0 + \Delta y)$

(x_0, y_0)

$(x_1, y_0) = (x_0 + \Delta x, y_0)$

$(x_2, y_0) = (x_0 + 2\Delta x, y_0)$

(x_1, y_2)

(x_1, y_1)

(x_2, y_1)

(x_2, y_2)

Δy

Δx

$$\begin{aligned}
 f(x_1, y_1) &= f(x_0, y_1) + \frac{\partial f}{\partial x}(x_0, y_1) \Delta x \\
 &= f(x_0, y_0) + \frac{\partial f}{\partial y}(x_0, y_0) \Delta y + \left(\frac{\partial f}{\partial x}(x_0, y_0) + \frac{\partial}{\partial y} \frac{\partial f}{\partial x}(x_0, y_0) \Delta y \right) \Delta x \\
 &= f(x_0, y_0) + \frac{\partial f}{\partial y}(x_0, y_0) \Delta y + \frac{\partial f}{\partial x}(x_0, y_0) \Delta x + \frac{\partial}{\partial y} \frac{\partial f}{\partial x}(x_0, y_0) \Delta y \Delta x
 \end{aligned}$$

$z = f(x, y)$
axis

slope: $\frac{\partial f}{\partial y}(x_1, y_0) = \frac{\partial f}{\partial y}(x_0, y_0) + \frac{\partial}{\partial x} \frac{\partial f}{\partial y}(x_0, y_0) \Delta x$

slope: $\frac{\partial f}{\partial x}(x_0, y_1) = \frac{\partial f}{\partial x}(x_0, y_0) + \frac{\partial}{\partial y} \frac{\partial f}{\partial x}(x_0, y_0) \Delta y$

$f(x_0, y_1) = f(x_0, y_0) + \frac{\partial f}{\partial y}(x_0, y_0) \Delta y$

$f(x_1, y_0) = f(x_0, y_0) + \frac{\partial f}{\partial x}(x_0, y_0) \Delta x$

slope: $\frac{\partial f}{\partial x}(x_0, y_0)$

slope: $\frac{\partial f}{\partial y}(x_0, y_0)$

$z_0 = f(x_0, y_0)$

y-axis

x-axis

$(x_0, y_2) = (x_0, y_0 + 2\Delta y)$

$(x_0, y_1) = (x_0, y_0 + \Delta y)$

(x_0, y_0)

$(x_1, y_0) = (x_0 + \Delta x, y_0)$

$(x_2, y_0) = (x_0 + 2\Delta x, y_0)$

Δy

Δx

(x_2, y_2)

(x_2, y_1)

(x_1, y_2)

(x_1, y_1)

$$\begin{aligned}
 f(x_1, y_1) &= f(x_0, y_1) + \frac{\partial f}{\partial x}(x_0, y_1) \Delta x \\
 &= f(x_0, y_0) + \frac{\partial f}{\partial y}(x_0, y_0) \Delta y + \left(\frac{\partial f}{\partial x}(x_0, y_0) + \frac{\partial}{\partial y} \frac{\partial f}{\partial x}(x_0, y_0) \Delta y \right) \Delta x \\
 &= f(x_0, y_0) + \frac{\partial f}{\partial y}(x_0, y_0) \Delta y + \frac{\partial f}{\partial x}(x_0, y_0) \Delta x + \frac{\partial}{\partial y} \frac{\partial f}{\partial x}(x_0, y_0) \Delta y \Delta x
 \end{aligned}$$

$$\begin{aligned}
 f(x_1, y_1) &= f(x_1, y_0) + \frac{\partial f}{\partial y}(x_1, y_0) \Delta y
 \end{aligned}$$

z = f(x, y)
axis

$$\text{slope: } \frac{\partial f}{\partial y}(x_1, y_0) = \frac{\partial f}{\partial y}(x_0, y_0) + \frac{\partial}{\partial x} \frac{\partial f}{\partial y}(x_0, y_0) \Delta x$$

$$\text{slope: } \frac{\partial f}{\partial x}(x_0, y_1) = \frac{\partial f}{\partial x}(x_0, y_0) + \frac{\partial}{\partial y} \frac{\partial f}{\partial x}(x_0, y_0) \Delta y$$

$$f(x_0, y_1) = f(x_0, y_0) + \frac{\partial f}{\partial y}(x_0, y_0) \Delta y$$

$$f(x_1, y_0) = f(x_0, y_0) + \frac{\partial f}{\partial x}(x_0, y_0) \Delta x$$

$$\text{slope: } \frac{\partial f}{\partial x}(x_0, y_0)$$

$$\text{slope: } \frac{\partial f}{\partial y}(x_0, y_0) \quad z_0 = f(x_0, y_0)$$

y-axis

x-axis

$$\begin{aligned}
 (x_0, y_2) &= \\
 (x_0, y_0 + 2\Delta y) &
 \end{aligned}$$

$$\begin{aligned}
 (x_0, y_1) &= \\
 (x_0, y_0 + \Delta y) &
 \end{aligned}$$

$$(x_0, y_0)$$

$$\begin{aligned}
 (x_1, y_0) &= \\
 (x_0 + \Delta x, y_0) &
 \end{aligned}$$

$$\begin{aligned}
 (x_2, y_0) &= \\
 (x_0 + 2\Delta x, y_0) &
 \end{aligned}$$

Δy

Δx

$$\begin{aligned}
 f(x_1, y_1) &= f(x_0, y_1) + \frac{\partial f}{\partial x}(x_0, y_1) \Delta x \\
 &= f(x_0, y_0) + \frac{\partial f}{\partial y}(x_0, y_0) \Delta y + \left(\frac{\partial f}{\partial x}(x_0, y_0) + \frac{\partial}{\partial y} \frac{\partial f}{\partial x}(x_0, y_0) \Delta y \right) \Delta x \\
 &= f(x_0, y_0) + \frac{\partial f}{\partial y}(x_0, y_0) \Delta y + \frac{\partial f}{\partial x}(x_0, y_0) \Delta x + \frac{\partial}{\partial y} \frac{\partial f}{\partial x}(x_0, y_0) \Delta y \Delta x
 \end{aligned}$$

$$\begin{aligned}
 f(x_1, y_1) &= f(x_1, y_0) + \frac{\partial f}{\partial y}(x_1, y_0) \Delta y \\
 &= f(x_0, y_0) + \frac{\partial f}{\partial x}(x_0, y_0) \Delta x + \left(\frac{\partial f}{\partial y}(x_0, y_0) + \frac{\partial}{\partial x} \frac{\partial f}{\partial y}(x_0, y_0) \Delta x \right) \Delta y
 \end{aligned}$$

$$\text{slope: } \frac{\partial f}{\partial y}(x_1, y_0) = \frac{\partial f}{\partial y}(x_0, y_0) + \frac{\partial}{\partial x} \frac{\partial f}{\partial y}(x_0, y_0) \Delta x$$

$$\text{slope: } \frac{\partial f}{\partial x}(x_0, y_1) = \frac{\partial f}{\partial x}(x_0, y_0) + \frac{\partial}{\partial y} \frac{\partial f}{\partial x}(x_0, y_0) \Delta y$$

$$f(x_0, y_1) = f(x_0, y_0) + \frac{\partial f}{\partial y}(x_0, y_0) \Delta y$$

$$f(x_1, y_0) = f(x_0, y_0) + \frac{\partial f}{\partial x}(x_0, y_0) \Delta x$$

$$\text{slope: } \frac{\partial f}{\partial x}(x_0, y_0)$$

$$\text{slope: } \frac{\partial f}{\partial y}(x_0, y_0) \quad z_0 = f(x_0, y_0)$$

y-axis

x-axis

$$\begin{aligned}
 (x_0, y_2) &= \\
 (x_0, y_0 + 2\Delta y) &
 \end{aligned}$$

$$\begin{aligned}
 (x_0, y_1) &= \\
 (x_0, y_0 + \Delta y) &
 \end{aligned}$$

$$(x_0, y_0)$$

$$\begin{aligned}
 (x_1, y_0) &= \\
 (x_0 + \Delta x, y_0) &
 \end{aligned}$$

$$\begin{aligned}
 (x_2, y_0) &= \\
 (x_0 + 2\Delta x, y_0) &
 \end{aligned}$$

Δy

Δx

$$\begin{aligned}
 f(x_1, y_1) &= f(x_0, y_1) + \frac{\partial f}{\partial x}(x_0, y_1) \Delta x \\
 &= f(x_0, y_0) + \frac{\partial f}{\partial y}(x_0, y_0) \Delta y + \left(\frac{\partial f}{\partial x}(x_0, y_0) + \frac{\partial}{\partial y} \frac{\partial f}{\partial x}(x_0, y_0) \Delta y \right) \Delta x \\
 &= f(x_0, y_0) + \frac{\partial f}{\partial y}(x_0, y_0) \Delta y + \frac{\partial f}{\partial x}(x_0, y_0) \Delta x + \frac{\partial}{\partial y} \frac{\partial f}{\partial x}(x_0, y_0) \Delta y \Delta x
 \end{aligned}$$

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 &= f(x_0, y_0) + \frac{\partial f}{\partial x}(x_0, y_0) \Delta x + \frac{\partial f}{\partial y}(x_0, y_0) \Delta y + \frac{\partial}{\partial x} \frac{\partial f}{\partial y}(x_0, y_0) \Delta x \Delta y
 \end{aligned}$$

$$\text{slope: } \frac{\partial f}{\partial y}(x_1, y_0) = \frac{\partial f}{\partial y}(x_0, y_0) + \frac{\partial}{\partial x} \frac{\partial f}{\partial y}(x_0, y_0) \Delta x$$

$$\text{slope: } \frac{\partial f}{\partial x}(x_0, y_1) = \frac{\partial f}{\partial x}(x_0, y_0) + \frac{\partial}{\partial y} \frac{\partial f}{\partial x}(x_0, y_0) \Delta y$$

$$f(x_0, y_1) = f(x_0, y_0) + \frac{\partial f}{\partial y}(x_0, y_0) \Delta y$$

$$f(x_1, y_0) = f(x_0, y_0) + \frac{\partial f}{\partial x}(x_0, y_0) \Delta x$$

$$\text{slope: } \frac{\partial f}{\partial x}(x_0, y_0)$$

$$\text{slope: } \frac{\partial f}{\partial y}(x_0, y_0) \quad z_0 = f(x_0, y_0)$$

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Δy

Δx

Introduction to Lagrangian-Hamiltonian duality

Review of partial differential relations

 *Chain rule and order symmetry*

Duality relations of Lagrangian and Hamiltonian ellipse

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What the geometry indicates....(Two important results)

$$\begin{aligned} f(x_1, y_1) &= f(x_0, y_0) + \frac{\partial f}{\partial x}(x_0, y_0) \Delta x + \frac{\partial f}{\partial y}(x_0, y_0) \Delta y + \frac{\partial}{\partial y} \frac{\partial f}{\partial x}(x_0, y_0) \Delta x \Delta y \\ &= f(x_0, y_0) + \frac{\partial f}{\partial y}(x_0, y_0) \Delta y + \frac{\partial f}{\partial x}(x_0, y_0) \Delta x + \frac{\partial}{\partial x} \frac{\partial f}{\partial y}(x_0, y_0) \Delta y \Delta x \end{aligned}$$

What the geometry indicates....(Two important results)

$$\begin{aligned}f(x_1, y_1) &= f(x_0, y_0) + \frac{\partial f}{\partial x}(x_0, y_0)\Delta x + \frac{\partial f}{\partial y}(x_0, y_0)\Delta y + \frac{\partial}{\partial y} \frac{\partial f}{\partial x}(x_0, y_0)\Delta x\Delta y \\ &= f(x_0, y_0) + \frac{\partial f}{\partial y}(x_0, y_0)\Delta y + \frac{\partial f}{\partial x}(x_0, y_0)\Delta x + \frac{\partial}{\partial x} \frac{\partial f}{\partial y}(x_0, y_0)\Delta y\Delta x\end{aligned}$$

1. Chain rules

$$[f(x_1, y_1) - f(x_0, y_0)] = df = \frac{\partial f}{\partial x}(x_0, y_0)dx + \frac{\partial f}{\partial y}(x_0, y_0)dy \dots (\text{keep 1}^{\text{st}}\text{-order terms only!})$$

$$\frac{df}{dt} = \frac{\partial f}{\partial x}(x_0, y_0)\frac{dx}{dt} + \frac{\partial f}{\partial y}(x_0, y_0)\frac{dy}{dt}$$

$$\dot{f} = \frac{\partial f}{\partial x}\dot{x} + \frac{\partial f}{\partial y}\dot{y} \quad (\text{shorthand notation})$$

What the geometry indicates... (Two important results)

$$\begin{aligned} f(x_1, y_1) &= f(x_0, y_0) + \frac{\partial f}{\partial x}(x_0, y_0) \Delta x + \frac{\partial f}{\partial y}(x_0, y_0) \Delta y + \frac{\partial}{\partial y} \frac{\partial f}{\partial x}(x_0, y_0) \Delta x \Delta y \\ &= f(x_0, y_0) + \frac{\partial f}{\partial y}(x_0, y_0) \Delta y + \frac{\partial f}{\partial x}(x_0, y_0) \Delta x + \frac{\partial}{\partial x} \frac{\partial f}{\partial y}(x_0, y_0) \Delta y \Delta x \end{aligned}$$

1. Chain rules

$$[f(x_1, y_1) - f(x_0, y_0)] = df = \frac{\partial f}{\partial x}(x_0, y_0) dx + \frac{\partial f}{\partial y}(x_0, y_0) dy \dots \text{(keep 1st-order terms only!)}$$

$$\frac{df}{dt} = \frac{\partial f}{\partial x}(x_0, y_0) \frac{dx}{dt} + \frac{\partial f}{\partial y}(x_0, y_0) \frac{dy}{dt}$$

$$\dot{f} = \frac{\partial f}{\partial x} \dot{x} + \frac{\partial f}{\partial y} \dot{y} \quad \text{(shorthand notation)} = \partial_x f \dot{x} + \partial_y f \dot{y}$$

2. Symmetry of partial deriv. ordering

(pay attention to the 2nd-order terms, too!)

$$\frac{\partial}{\partial y} \frac{\partial f}{\partial x} = \frac{\partial}{\partial x} \frac{\partial f}{\partial y} \quad \text{or:} \quad \frac{\partial^2 f}{\partial y \partial x} = \frac{\partial^2 f}{\partial x \partial y} \quad \text{or:} \quad \partial_y \partial_x f = \partial_x \partial_y f$$

(shorthand notation)

What the geometry indicates... (Two important results)

$$\begin{aligned} f(x_1, y_1) &= f(x_0, y_0) + \frac{\partial f}{\partial x}(x_0, y_0) \Delta x + \frac{\partial f}{\partial y}(x_0, y_0) \Delta y + \frac{\partial}{\partial y} \frac{\partial f}{\partial x}(x_0, y_0) \Delta x \Delta y \\ &= f(x_0, y_0) + \frac{\partial f}{\partial y}(x_0, y_0) \Delta y + \frac{\partial f}{\partial x}(x_0, y_0) \Delta x + \frac{\partial}{\partial x} \frac{\partial f}{\partial y}(x_0, y_0) \Delta y \Delta x \end{aligned}$$

1. Chain rules

$$[f(x_1, y_1) - f(x_0, y_0)] = df = \frac{\partial f}{\partial x}(x_0, y_0) dx + \frac{\partial f}{\partial y}(x_0, y_0) dy \dots \text{(keep 1}^{\text{st}}\text{-order terms only!)}$$

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$$\dot{f} = \frac{\partial f}{\partial x} \dot{x} + \frac{\partial f}{\partial y} \dot{y} \quad \text{(shorthand notation)} = \partial_x f \dot{x} + \partial_y f \dot{y}$$

2. Symmetry of partial deriv. ordering

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$$\frac{\partial}{\partial y} \frac{\partial f}{\partial x} = \frac{\partial}{\partial x} \frac{\partial f}{\partial y} \quad \text{or:} \quad \frac{\partial^2 f}{\partial y \partial x} = \frac{\partial^2 f}{\partial x \partial y} \quad \text{or:} \quad \partial_y \partial_x f = \partial_x \partial_y f$$

(shorthand notation)

$$\text{Let: } \vec{\nabla} = \begin{pmatrix} \partial_x & \partial_y \end{pmatrix} \quad \text{so: } \vec{\nabla} f \cdot d\mathbf{r} = \begin{pmatrix} \partial_x f & \partial_y f \end{pmatrix} \cdot \begin{pmatrix} dx \\ dy \end{pmatrix} = \partial_x f dx + \partial_y f dy = df$$

Introduction to Lagrangian-Hamiltonian duality

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 *Duality relations of Lagrangian and Hamiltonian ellipse*

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Three ways to express energy: Consider kinetic energy (KE) first

1. **Lagrangian** is explicit function of velocity: $\mathbf{v} = \begin{pmatrix} v_1 \\ v_2 \end{pmatrix}$

$$L(v_k \dots) = \frac{1}{2} (m_1 v_1^2 + m_2 v_2^2 + \dots) = L(\mathbf{v} \dots) = \frac{1}{2} \mathbf{v} \cdot \mathbf{M} \cdot \mathbf{v} + \dots = \frac{1}{2} \begin{pmatrix} v_1 & v_2 \end{pmatrix} \begin{pmatrix} m_1 & 0 \\ 0 & m_2 \end{pmatrix} \begin{pmatrix} v_1 \\ v_2 \end{pmatrix} + \dots$$

2. **"Estrangian"** is explicit function of \mathbf{R} -rescaled velocity:

(or l'Estrangian)

or: "speedinum" \mathbf{V} $\mathbf{V} = \mathbf{R} \cdot \mathbf{v}$ or:

$$\begin{pmatrix} V_1 \\ V_2 \end{pmatrix} = \begin{pmatrix} \sqrt{m_1} & 0 \\ 0 & \sqrt{m_2} \end{pmatrix} \begin{pmatrix} v_1 \\ v_2 \end{pmatrix}$$

$$E(V_k \dots) = \frac{1}{2} (V_1^2 + V_2^2 + \dots) = E(\mathbf{V} \dots) = \frac{1}{2} \mathbf{V} \cdot \mathbf{1} \cdot \mathbf{V} + \dots = \frac{1}{2} \begin{pmatrix} V_1 & V_2 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} V_1 \\ V_2 \end{pmatrix} + \dots$$

3. **Hamiltonian** is explicit function of $\mathbf{M}=\mathbf{R}^2$ -rescaled velocity:

or: **momentum** \mathbf{p}

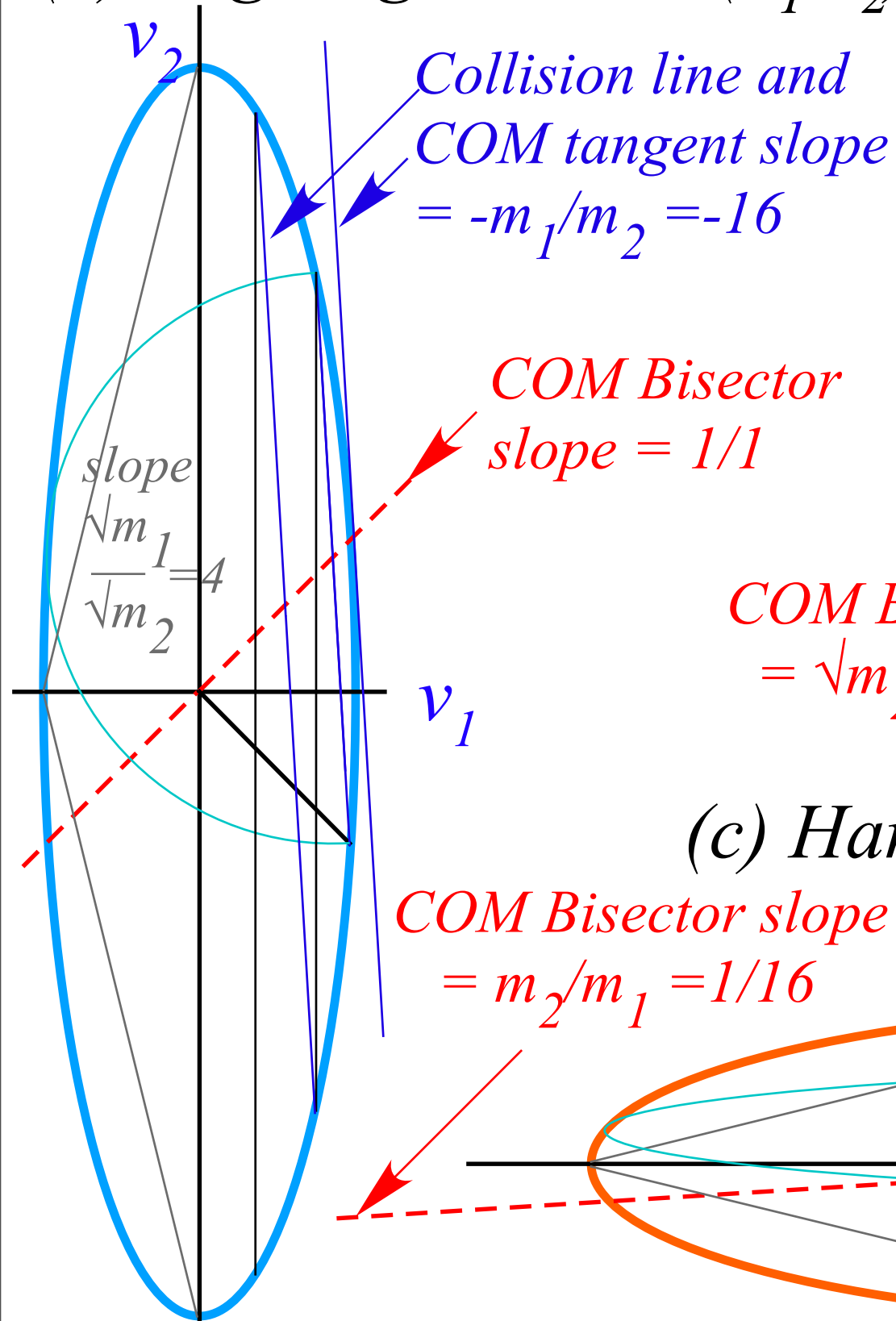
$$\mathbf{p} = \mathbf{M} \cdot \mathbf{v} \text{ or: } \begin{pmatrix} p_1 \\ p_2 \end{pmatrix} = \begin{pmatrix} m_1 & 0 \\ 0 & m_2 \end{pmatrix} \begin{pmatrix} v_1 \\ v_2 \end{pmatrix} = \begin{pmatrix} m_1 v_1 \\ m_2 v_2 \end{pmatrix}$$

$$H(p_k \dots) = \frac{1}{2} \left(\frac{p_1^2}{m_1} + \frac{p_2^2}{m_2} + \dots \right) = H(\mathbf{p} \dots) = \frac{1}{2} \mathbf{p} \cdot \mathbf{M}^{-1} \cdot \mathbf{p} + \dots = \frac{1}{2} \begin{pmatrix} p_1 & p_2 \end{pmatrix} \begin{pmatrix} 1/m_1 & 0 \\ 0 & 1/m_2 \end{pmatrix} \begin{pmatrix} p_1 \\ p_2 \end{pmatrix} + \dots$$

The R and Q matrix transformations are like the mechanics rescaling matrices $\sqrt{\mathbf{M}}$ and \mathbf{M} :

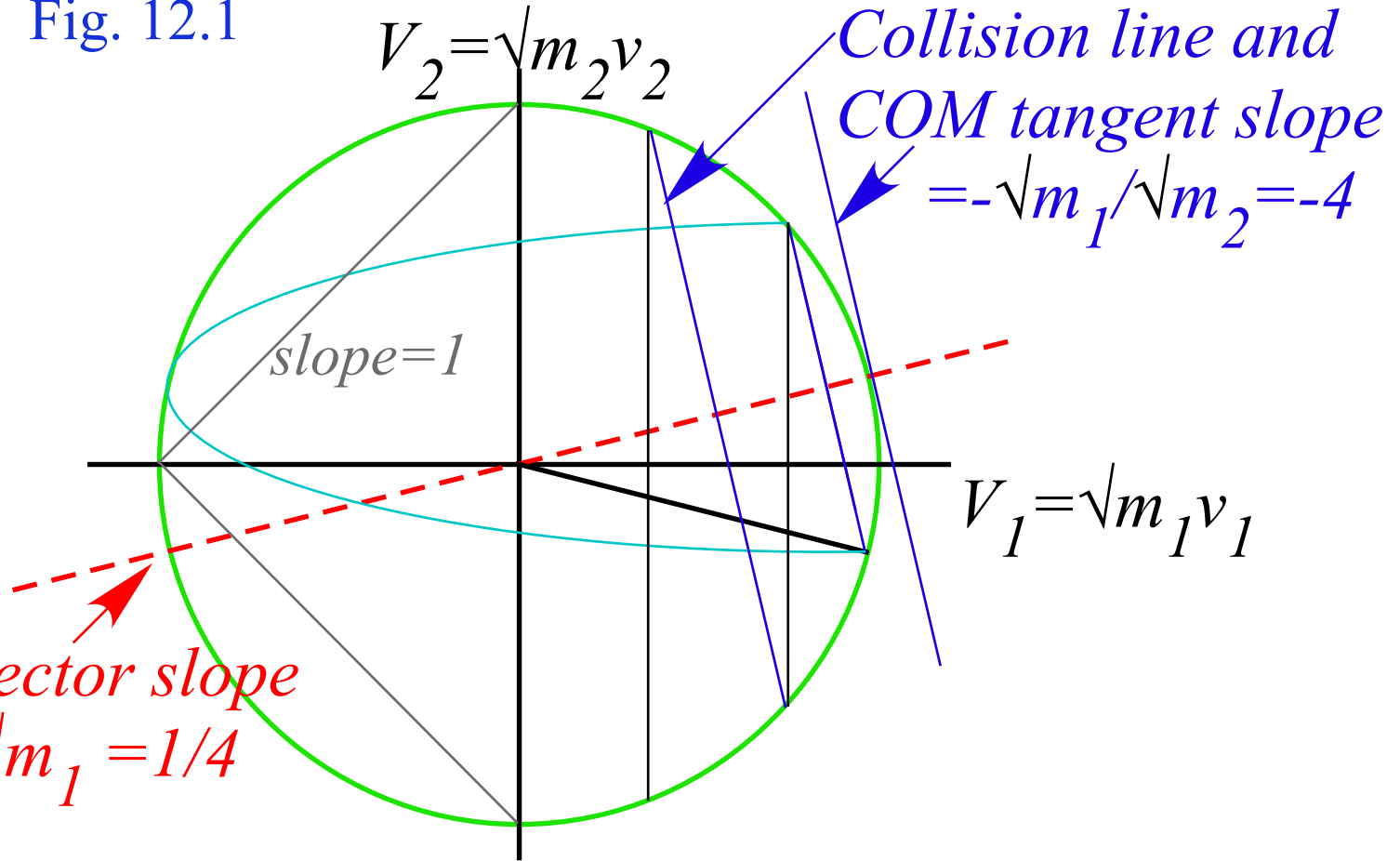
Like $Q=R^2$: $\mathbf{M} = \begin{pmatrix} m_1 & 0 \\ 0 & m_2 \end{pmatrix} = \mathbf{R}^2$ Like $\sqrt{Q}=R$: $\sqrt{\mathbf{M}} = \begin{pmatrix} \sqrt{m_1} & 0 \\ 0 & \sqrt{m_2} \end{pmatrix} = \mathbf{R}$ Like $Q^{-1}=R^{-2}$: $\mathbf{M}^{-1} = \begin{pmatrix} 1/m_1 & 0 \\ 0 & 1/m_2 \end{pmatrix} = \mathbf{R}^{-2}$

(a) Lagrangian $L = L(v_1, v_2)$

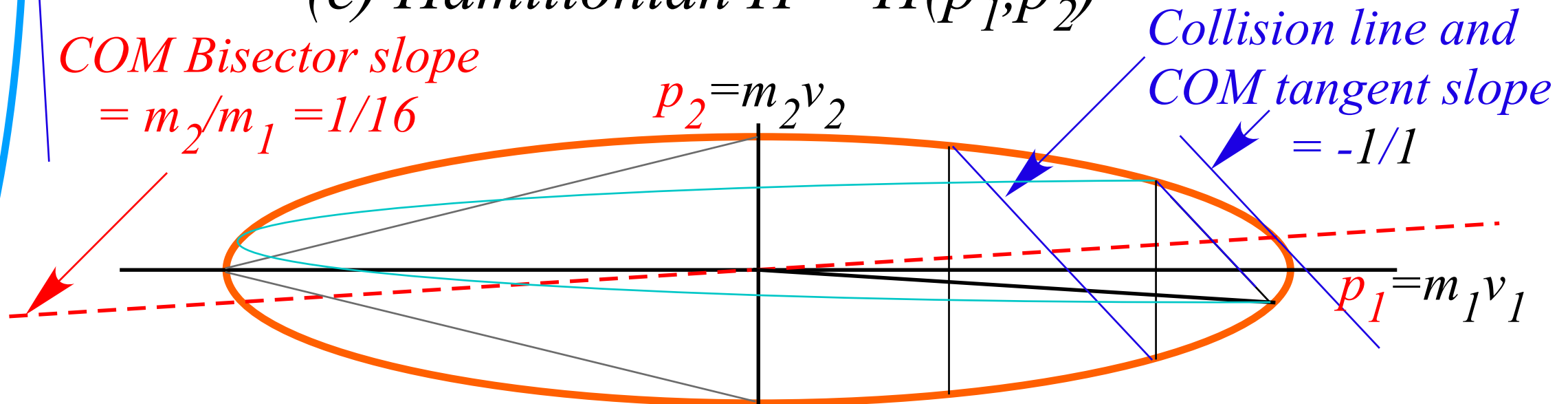


Unit 1
Fig. 12.1

(b) Estrangian $E = E(V_1, V_2)$



(c) Hamiltonian $H = H(p_1, p_2)$




Introduction to Lagrangian-Hamiltonian duality

Review of partial differential relations

Chain rule and order symmetry

Duality relations of Lagrangian and Hamiltonian ellipse

 *Introducing the 1st (partial $\frac{\partial}{\partial \dot{q}}$) differential equations of mechanics*

Introducing the (partial $\frac{\partial}{\partial}$) differential equations of mechanics

Starts out with simple demands for explicit-dependence, “loyalty” or “fealty to the colors”

Lagrangian and Estrangian
have no explicit dependence
on **momentum \mathbf{p}**

$$\frac{\partial L}{\partial \mathbf{p}_k} \equiv 0 \equiv \frac{\partial E}{\partial \mathbf{p}_k}$$

Hamiltonian and Estrangian
have no explicit dependence
on **velocity \mathbf{v}**

$$\frac{\partial H}{\partial \mathbf{v}_k} \equiv 0 \equiv \frac{\partial E}{\partial \mathbf{v}_k}$$

Lagrangian and Hamiltonian
have no explicit dependence
on **speedinum \mathbf{V}**

$$\frac{\partial L}{\partial \mathbf{V}_k} \equiv 0 \equiv \frac{\partial H}{\partial \mathbf{V}_k}$$

Introducing the (partial $\frac{\partial}{\partial}$) differential equations of mechanics

Starts out with simple demands for explicit-dependence, “loyalty” or “fealty to the colors”

Lagrangian and Estrangian have no explicit dependence on **momentum \mathbf{p}**

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Lagrangian and Hamiltonian have no explicit dependence on **speedinum \mathbf{V}**

$$\frac{\partial L}{\partial \mathbf{V}_k} \equiv 0 \equiv \frac{\partial H}{\partial \mathbf{V}_k}$$

Such non-dependencies hold in spite of “under-the-table” matrix and partial-differential connections

$$\begin{aligned} \nabla_{\mathbf{v}} L &= \frac{\partial L}{\partial \mathbf{v}} = \frac{\partial}{\partial \mathbf{v}} \frac{\mathbf{v} \cdot \mathbf{M} \cdot \mathbf{v}}{2} \\ &= \mathbf{M} \cdot \mathbf{v} = \mathbf{p} \end{aligned}$$

$$\begin{pmatrix} \frac{\partial L}{\partial v_1} \\ \frac{\partial L}{\partial v_2} \end{pmatrix} = \begin{pmatrix} m_1 & 0 \\ 0 & m_2 \end{pmatrix} \begin{pmatrix} v_1 \\ v_2 \end{pmatrix} = \begin{pmatrix} p_1 \\ p_2 \end{pmatrix}$$

$$\begin{aligned} \nabla_{\mathbf{p}} H &= \mathbf{v} = \frac{\partial H}{\partial \mathbf{p}} = \frac{\partial}{\partial \mathbf{p}} \frac{\mathbf{p} \cdot \mathbf{M}^{-1} \cdot \mathbf{p}}{2} \\ &= \mathbf{M}^{-1} \cdot \mathbf{p} = \mathbf{v} \end{aligned}$$

$$\begin{pmatrix} \frac{\partial H}{\partial p_1} \\ \frac{\partial H}{\partial p_2} \end{pmatrix} = \begin{pmatrix} m_1^{-1} & 0 \\ 0 & m_2^{-1} \end{pmatrix} \begin{pmatrix} p_1 \\ p_2 \end{pmatrix} = \begin{pmatrix} v_1 \\ v_2 \end{pmatrix}$$

Introducing the (partial $\frac{\partial}{\partial}$) differential equations of mechanics

Starts out with simple demands for explicit-dependence, “loyalty” or “fealty to the colors”

Lagrangian and Estrangian have no explicit dependence on **momentum \mathbf{p}**

$$\frac{\partial L}{\partial \mathbf{p}_k} \equiv 0 \equiv \frac{\partial E}{\partial \mathbf{p}_k}$$

Hamiltonian and Estrangian have no explicit dependence on **velocity \mathbf{v}**

$$\frac{\partial H}{\partial \mathbf{v}_k} \equiv 0 \equiv \frac{\partial E}{\partial \mathbf{v}_k}$$

Lagrangian and Hamiltonian have no explicit dependence on **speedinum \mathbf{V}**

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Such non-dependencies hold in spite of “under-the-table” matrix and partial-differential connections

$$\begin{aligned} \nabla_{\mathbf{v}} L &= \frac{\partial L}{\partial \mathbf{v}} = \frac{\partial}{\partial \mathbf{v}} \frac{\mathbf{v} \cdot \mathbf{M} \cdot \mathbf{v}}{2} \\ &= \mathbf{M} \cdot \mathbf{v} = \mathbf{p} \end{aligned}$$

$$\begin{aligned} \nabla_{\mathbf{p}} H &= \mathbf{v} = \frac{\partial H}{\partial \mathbf{p}} = \frac{\partial}{\partial \mathbf{p}} \frac{\mathbf{p} \cdot \mathbf{M}^{-1} \cdot \mathbf{p}}{2} \\ &= \mathbf{M}^{-1} \cdot \mathbf{p} = \mathbf{v} \end{aligned}$$

(Forget Estrangian for now)

$$\begin{pmatrix} \frac{\partial L}{\partial v_1} \\ \frac{\partial L}{\partial v_2} \end{pmatrix} = \begin{pmatrix} m_1 & 0 \\ 0 & m_2 \end{pmatrix} \begin{pmatrix} v_1 \\ v_2 \end{pmatrix} = \begin{pmatrix} p_1 \\ p_2 \end{pmatrix}$$

Lagrange's 1st equation(s)

$$\frac{\partial L}{\partial v_k} = p_k \quad \text{or:} \quad \frac{\partial L}{\partial \mathbf{v}} = \mathbf{p}$$

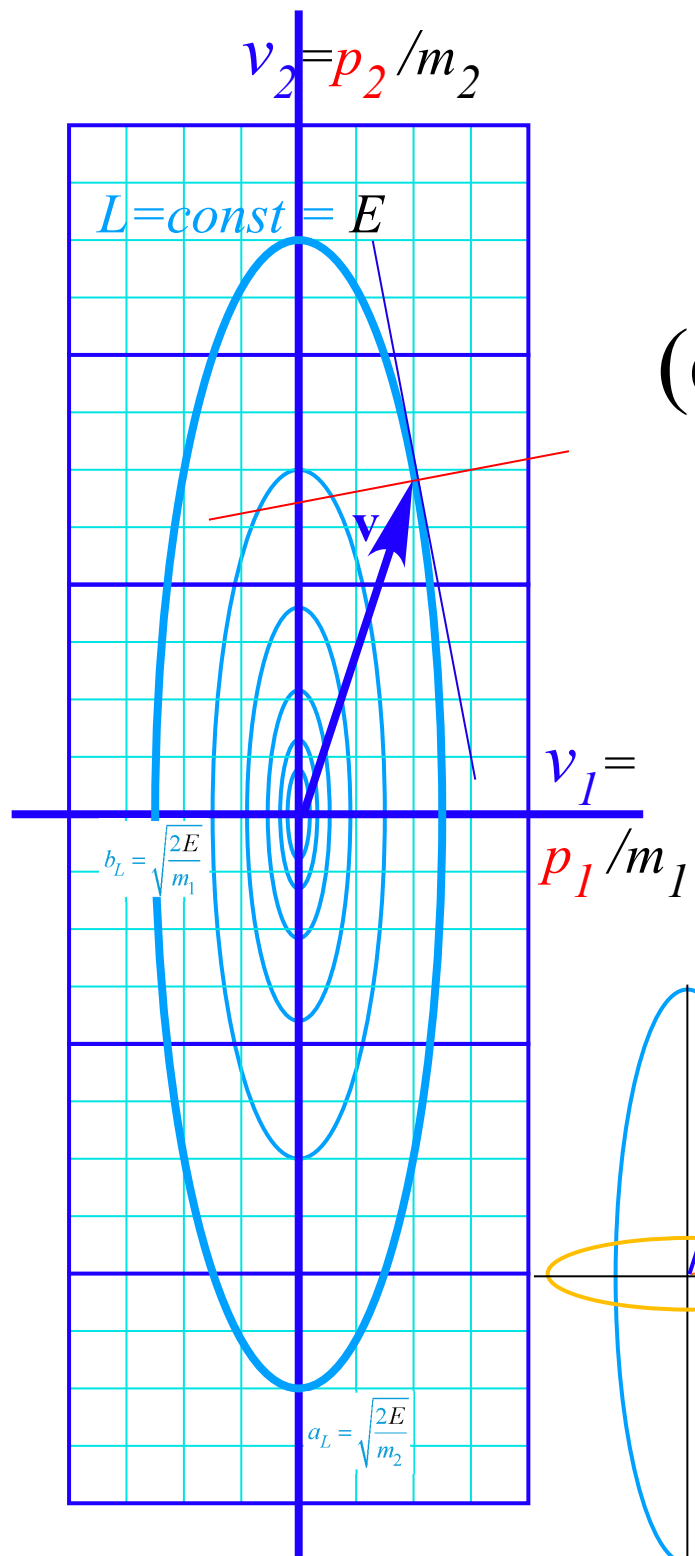
$$\begin{pmatrix} \frac{\partial H}{\partial p_1} \\ \frac{\partial H}{\partial p_2} \end{pmatrix} = \begin{pmatrix} m_1^{-1} & 0 \\ 0 & m_2^{-1} \end{pmatrix} \begin{pmatrix} p_1 \\ p_2 \end{pmatrix} = \begin{pmatrix} v_1 \\ v_2 \end{pmatrix}$$

Hamilton's 1st equation(s)

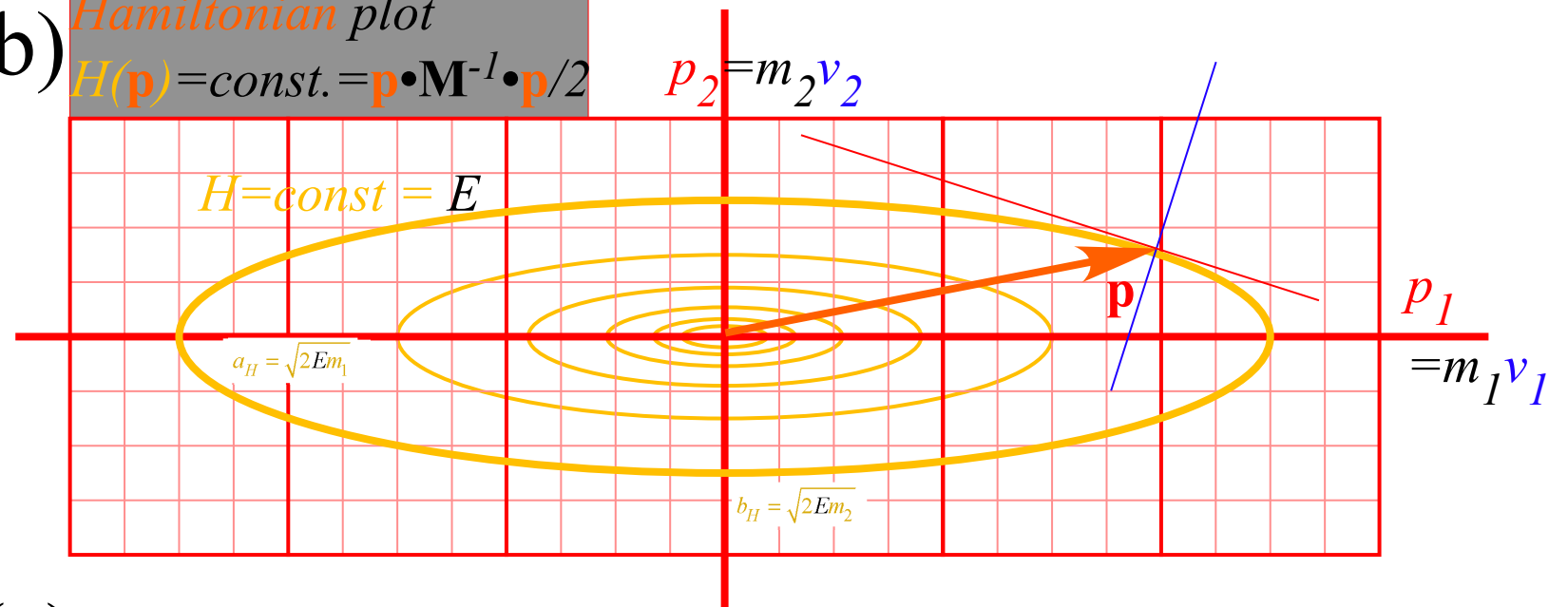
$$\frac{\partial H}{\partial p_k} = v_k \quad \text{or:} \quad \frac{\partial H}{\partial \mathbf{p}} = \mathbf{v}$$

Unit 1
Fig. 12.2

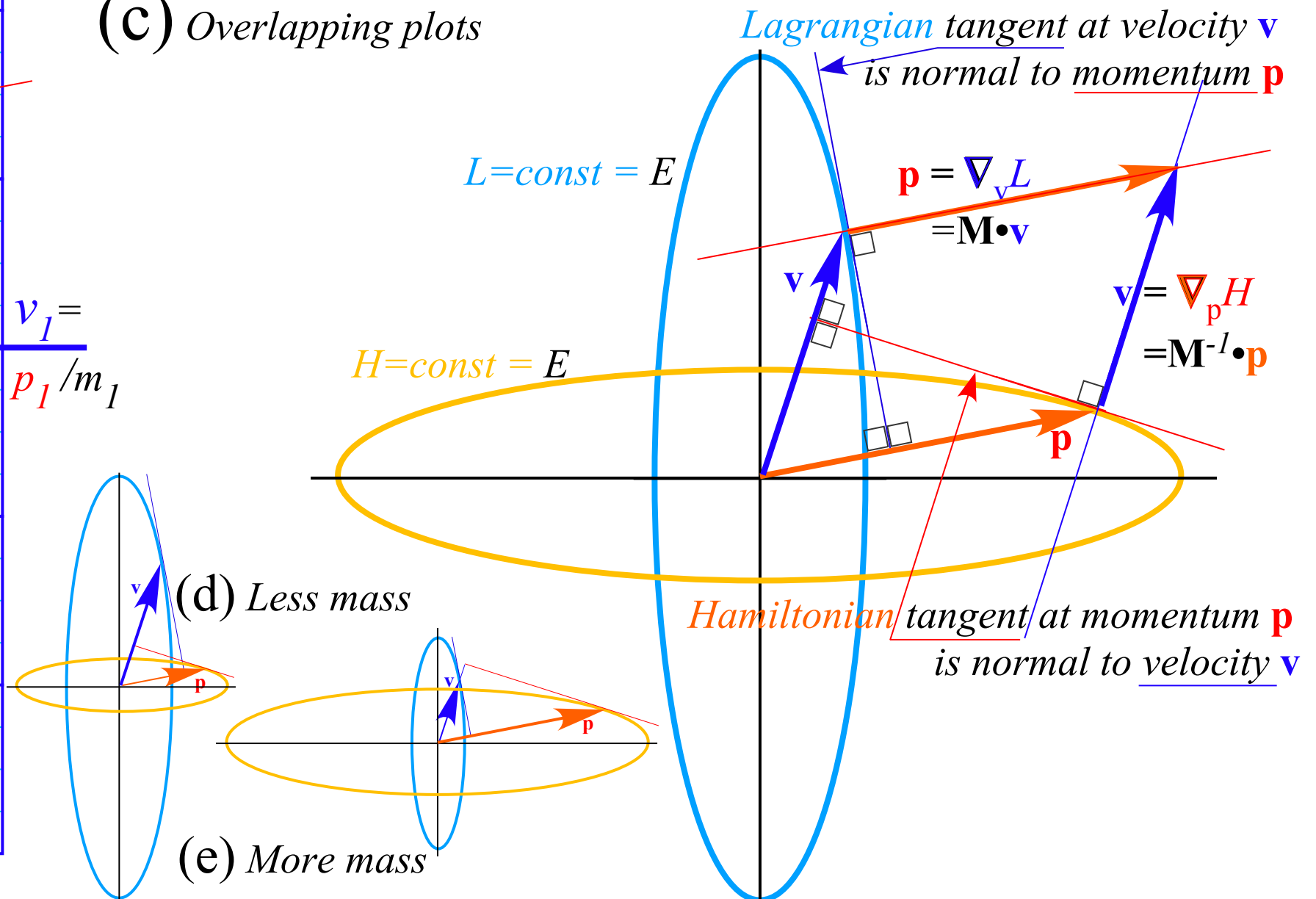
(a) *Lagrangian plot*
 $L(\mathbf{v}) = \text{const.} = \mathbf{v} \cdot \mathbf{M} \cdot \mathbf{v} / 2$



(b) *Hamiltonian plot*
 $H(\mathbf{p}) = \text{const.} = \mathbf{p} \cdot \mathbf{M}^{-1} \cdot \mathbf{p} / 2$



(c) *Overlapping plots*



(d) *Less mass*

(e) *More mass*