## Assignment 7 solutions

1. Under the continuous transformation with the parameter s, the Lagrangian can be expressed as

$$L(s) = L(q_1(t+s), \cdots, q_N(t+s); \dot{q}_1(t+s), \cdots, \dot{q}_N(t+s)).$$

Since *L* is constructed from functions (*q*'s and  $\dot{q}$ 's) all having the argument s + t, by the chain rule of calculus we can infer that

$$\frac{dL}{ds}\Big|_{s=0} = \sum_{k=1}^{N} \left( \frac{\partial L}{\partial q_k} \dot{q}_k + \frac{\partial L}{\partial \dot{q}_k} \ddot{q}_k \right) \Big|_t = \frac{dL}{dt}.$$
(1)

We can hence identify the function F as the Lagrangian L, apart from an irrelevant constant.

Using the Euler-Lagrange equation, we can rewrite (1) as

$$\sum_{k=1}^{N} \left( \frac{\partial L}{\partial q_k} \dot{q}_k + \frac{\partial L}{\partial \dot{q}_k} \ddot{q}_k \right) = \sum_{k=1}^{N} \left( \frac{d}{dt} \left( \frac{\partial L}{\partial \dot{q}_k} \right) \dot{q}_k + \frac{\partial L}{\partial \dot{q}_k} \ddot{q}_k \right)$$
$$= \frac{d}{dt} \left( \sum_{k=1}^{N} \frac{\partial L}{\partial \dot{q}_k} \dot{q}_k \right)$$
$$= \frac{d}{dt} \left( \sum_{k=1}^{N} p_k \dot{q}_k \right) = \frac{dL}{dt}.$$

We can hence define a conserved quantity I

$$I \equiv \sum_{k=1}^{N} p_k \dot{q}_k - L$$

so that dI/dt = 0. This quantity I is exactly the Hamiltonian H we defined several weeks ago.





From Assignment 4, the Lagrangian of the system is given by

$$L = \frac{1}{2}m(R^2 + r^2 - 2Rr\cos\theta) \dot{\theta}^2 - mg(R - r\cos\theta),$$

with the conjugate momentum

$$p_{\theta} = \frac{\partial L}{\partial \dot{\theta}} = m(R^2 + r^2 - 2Rr\cos\theta) \dot{\theta}$$

The Hamiltonian is hence given by

$$H = \dot{\theta} \frac{\partial L}{\partial \dot{\theta}} - L$$
  
=  $\frac{1}{2}m(R^2 + r^2 - 2Rr\cos\theta) \dot{\theta}^2 + mg(R - r\cos\theta)$   
=  $\frac{p_{\theta}^2}{2m(R^2 + r^2 - 2Rr\cos\theta)} + mg(R - r\cos\theta)$ 



Because  $dH/dt = \partial L/\partial t = 0$ , we can plot the trajectory that stays on the surface of constant energy *E* 

$$H(\theta,p_{\theta}) = \frac{p_{\theta}^2}{2m(R^2 + r^2 - 2Rr\cos\theta)} + mg(R - r\cos\theta) = E.$$

When E = mg(R - r), the "surface" of constant energy stays at the origin, which corresponds to the trivial state that the point mass stays at the lowest point forever. For mg(R - r) < E < mg(R + r), the trajectory is a bounded oscillation, with turning points at  $\theta_0 = \pm \cos^{-1}((mgR - E)/(mgr))$ . For E > mg(R + r), the total energy is large enough for the wheel to keep moving forward/backward. Since this motion has a period  $2\pi$ , the plot with the range  $(-\pi, \pi)$  of  $\theta$  is enough for expressing the motion.

The direction of the flow in phase space can be determined by the equation

$$\dot{\theta} = \frac{p_{\theta}}{m(R^2 + r^2 - 2Rr\cos\theta)}$$

which indicates that the change of  $\theta$  depends on the sign of  $p_{\theta}$ .

From the discussion above, we know that the change of the topology of the orbits occurs at  $E^* = mg(R + r)$ .

3. Switching to the dimensionless time, the equations of motion become

$$\cos\theta \,\ddot{\theta} = \sin\theta \,\dot{\alpha}^2 - \cos^2\theta \cos\alpha$$
$$\cos\theta \,\ddot{\alpha} = -\left(\sin\theta + 2\frac{\cos^2\theta}{\sin\theta}\right)\dot{\theta}\dot{\alpha} + \frac{\cos^3\theta}{\sin\theta}\sin\alpha$$

In the small angle approximation where  $\theta(t) = \pi/2 + \beta(t)$  and both  $\beta(t)$  and  $\alpha(t)$  are small, we can expand  $\cos \theta$  and  $\sin \theta$  as

$$\cos \theta = \cos(\pi/2 + \beta) = -\sin \beta = -\beta + O(\beta^3)$$
$$\sin \theta = \sin(\pi/2 + \beta) = \cos \beta = 1 - \beta^2/2 + O(\beta^4).$$

Substituting these expressions back to the equations of motion and only keeping the relevant lowest-order terms, we have

$$-\beta\ddot{\beta} = \dot{\alpha}^2 - \beta^2 \tag{2}$$

$$\beta \ddot{\alpha} = \dot{\beta} \dot{\alpha}. \tag{3}$$

We first observe that the system of equations becomes

$$\beta \ddot{\beta} = \beta^2$$
$$0 = 0$$

when  $\dot{\alpha} = 0$ , which gives us the first two types of solutions:

(a)  $\alpha = \alpha_0$  and  $\beta = 0$ , where  $\alpha_0$  is a small constant. The resulting potential energy  $V = \epsilon \sin \theta \cos \alpha$  remains constant. From energy conservation we can see that this solution amounts to the parallel transport of the dipole around the equator of the sphere at constant angular velocity  $\dot{\phi}$ .

(b)  $\alpha = \alpha_0$  and  $\ddot{\beta} = \beta$ . We can solve  $\beta(t) = \beta_0 e^{-t}$ . Substituting  $\alpha(t)$  and  $\beta(t)$  back to the non-holonomic constraint

$$\dot{\alpha} + \cos\theta \,\,\dot{\phi} = 0 \,,$$

we have  $\dot{\phi} = 0$  and therefore  $\phi(t) = \phi_0$ . This solution describes the longitudinal motion of the dipole towards the equator of the sphere.

For  $\dot{\alpha} \neq 0$ ,  $\beta \neq 0$ , and we can rearrange Equation (3) to

$$\frac{\dot{\beta}}{\beta} = \frac{\ddot{\alpha}}{\dot{\alpha}},$$

which gives the relation

$$\dot{\alpha}(t) = c\beta(t).$$

Substituting this relation to the non-holonomic constraint, we have

$$\beta(t)(c-\dot{\phi})=0,$$

and we can solve  $\phi(t) = ct + \phi_0$ . Also, Equation (2) becomes

$$\ddot{\beta} = -(c^2 - 1)\beta,$$

from which we obtain the other three types of solutions:

(c) *c* > 1:

$$\beta(t) = \beta_1 \cos(\sqrt{c^2 - 1} t) + \beta_2 \sin(\sqrt{c^2 - 1} t).$$

In this solution, the dipole moves longitudinally at constant angular velocity  $\dot{\phi} = c$  while oscillates sinusoidally about the equator in the latitudinal direction.

(d) c = 1:

$$\beta(t) = \beta_1 t + \beta_2.$$

This solution describes a dipole moving longitudinally at constant angular velocity  $\dot{\phi} = c$  while moving away from the equator at constant rate  $\beta_1$ . We notice that this solution fails to describe the motion of the dipole once  $\beta(t)$  violates the small angle approximation.

(e) c < 1:

$$\beta(t) = \beta_1 \exp(\sqrt{1 - c^2} t) + \beta_2 \exp(-\sqrt{1 - c^2} t).$$

The dipole also moves longitudinally at constant angular velocity  $\dot{\phi} = c$  whereas moves away from the equator at an exponential rate. This solution also becomes invalid once  $\beta(t)$  breaks the small angle approximation.

Notice that when  $c \to 0$ ,

$$\begin{split} \dot{\alpha}(t) &\to 0 \\ \beta(t) &\to \beta_1 e^t + \beta_2 e^{-t} \end{split}$$

which gives us the solutions obtained in (a) ( $\beta_1 = \beta_2 = 0$ ) and (b) ( $\beta_1 = 0$ ).