

Classical Mechanics

Homework Problems

11. The Gaussian integral (4 points)

Show that

$$\int_{\mathbb{R}} dx e^{-ax^2} = \sqrt{\frac{\pi}{a}}.$$

Solution:

We compute the square and use polar coordinates:

$$\begin{aligned} \left(\int_{\mathbb{R}} dx e^{-ax^2} \right)^2 &\stackrel{[1]}{=} \int_{\mathbb{R}} dx \int_{\mathbb{R}} dy e^{-a(x^2+y^2)} \\ &\stackrel{[1]}{=} \int_0^\infty dr \int_0^{2\pi} d\varphi r e^{-ar^2} \\ &= 2\pi \left[-\frac{1}{2a} e^{-ar^2} \right]_0^\infty \stackrel{[1]}{=} \frac{\pi}{a} \end{aligned}$$

Taking the square root yields the required equation,

$$\int_{\mathbb{R}} dx e^{-ax^2} \stackrel{[1]}{=} \sqrt{\frac{\pi}{a}}.$$

12. Angular momentum as generator of rotations (11 points)

Consider the angular momentum observable $L(q, p) = (L_1(q, p), L_2(q, p), L_3(q, p)) := q \times p$. Show that L generates rotations:

(i) Solve

$$\frac{d}{d\omega} q(\omega) = \{L_1, q(\omega)\}, \quad q(0) = q_0 \in \mathbb{R}^3,$$

explicitly.

(ii) Give the solution to

$$\frac{d}{d\omega} p(\omega) = \{L_1, p(\omega)\}, \quad p(0) = p_0 \in \mathbb{R}^3,$$

explicitly. (You need not calculate the same thing twice.)

(iii) Give the flow Ψ to the ODE

$$\frac{d}{d\omega} \begin{pmatrix} q \\ p \end{pmatrix} = \begin{pmatrix} \{L_1, q\} \\ \{L_1, p\} \end{pmatrix}.$$

Does Ψ exist for all $\omega \in \mathbb{R}$?

Solution:

(i) Corollary 3.3.5 tells us we can compute $\{L_1, q\}$ instead of $\{L_1, q(\omega)\}$ [1], because

$$\frac{d}{d\omega} q(\omega) = \{L_1, q(\omega)\} \stackrel{[1]}{=} \{L_1, q\} \circ \Psi_\omega.$$

The Poisson bracket can be computed as

$$\frac{d}{d\omega} q_j = \{L_1, q_j\} \stackrel{[1]}{=} \partial_{p_j} (q_2 p_3 - q_3 p_2).$$

Hence, combining the three components yields the equation of motion of a classical spin (sheet 1, problem 3),

$$\frac{d}{d\omega} q = \begin{pmatrix} 0 \\ -q_3 \\ +q_2 \end{pmatrix} \stackrel{[1]}{=} \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & -1 \\ 0 & +1 & 0 \end{pmatrix} \begin{pmatrix} q_1 \\ q_2 \\ q_3 \end{pmatrix} =: \mathcal{L} q,$$

and thus the solution to $q(0) = q_0$ is given in terms of the matrix exponential $e^{\omega \mathcal{L}}$ and the initial condition q_0 ,

$$q(t) \stackrel{[1]}{=} \begin{pmatrix} 1 & 0 & 0 \\ 0 & \cos \omega & -\sin \omega \\ 0 & \sin \omega & \cos \omega \end{pmatrix} q_0 =: R(\omega) q_0.$$

(ii) Similarly, we obtain the equations of motion for the momenta,

$$\frac{d}{d\omega} p_j = \{L_1, p_j\} \stackrel{[1]}{=} -\partial_{q_j} (q_2 p_3 - q_3 p_2),$$

i. e. collecting all three components, we once again recover the same equations as in (i):

$$\frac{d}{d\omega} p = \begin{pmatrix} 0 \\ -p_3 \\ +p_2 \end{pmatrix} \stackrel{[1]}{=} \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & -1 \\ 0 & +1 & 0 \end{pmatrix} \begin{pmatrix} p_1 \\ p_2 \\ p_3 \end{pmatrix} = \mathcal{L} p.$$

The solution is again

$$p(\omega) \stackrel{[1]}{=} R(\omega) p_0$$

where $R(\omega)$ is the same rotation matrix as in (i).

(iii) Now the flow can be easily expressed in terms of $R(\omega)$,

$$\Psi_\omega(q, p) \stackrel{[2]}{=} (R(\omega) q, R(\omega) p).$$

Ψ exists for all $\omega \in \mathbb{R}$ [1].

13. Averages with respect to states & the spectrum of observables (20 points)

(i) Show that the Gaussian measure

$$\mu_{a,b}(A) := \frac{1}{\pi ab} \int_A dq dp e^{-\frac{(q-q_0)^2}{a^2}} e^{-\frac{(p-p_0)^2}{b^2}}, \quad A \subset \mathbb{R}^2 \text{ Borel set,}$$

localized around a point in phase space $(q_0, p_0) \in \mathbb{R}^2$ of widths $a, b > 0$ is a classical state in the sense of Definition 3.1.1. (You need not prove that $\mu_{a,b}$ is a Borel measure.)

(ii) Compute the energy average

$$\mathbb{E}_{\mu_{a,b}}(H) = \frac{1}{\pi ab} \int_{\mathbb{R}^2} dq dp e^{-\frac{(q-q_0)^2}{a^2}} e^{-\frac{(p-p_0)^2}{b^2}} H(q, p)$$

for the *one-dimensional* harmonic oscillator Hamiltonian $H(q, p) = \frac{1}{2}(p^2 + q^2)$ with respect to the Gaussian state $\mu_{a,b}$.

(iii) Show that $\lim_{a,b \rightarrow 0} \mathbb{E}_{\mu_{a,b}}(H) = H(q_0, p_0)$.

(iv) Now consider the case where phase space is $\mathbb{R}^6 = \mathbb{R}^3 \times \mathbb{R}^3$. Show that each of the three components of angular momentum $L(q, p) = q \times p$ are constants of motion for the *three-dimensional* harmonic oscillator dynamics generated by $H_{\mathbb{R}^3}(q, p) := \sum_{j=1}^3 H(q_j, p_j)$.

(v) Give the spectrum for the observables q_1, p_1, L_1 and H .

Solution:

(i) *Positivity:* This follows directly from the positivity of the Gaussian,

$$\frac{1}{\pi ab} e^{-\frac{(q-q_0)^2}{a^2}} e^{-\frac{(p-p_0)^2}{b^2}} > 0, \quad [1]$$

so that also

$$\mu_{a,b}(A) = \frac{1}{\pi ab} \int_A dq dp e^{-\frac{(q-q_0)^2}{a^2}} e^{-\frac{(p-p_0)^2}{b^2}} > 0 \quad [1]$$

holds true for any Borel set $A \subseteq \mathbb{R}^2$.

Normalization: We now use the fact that the integral factors as well as problem 11:

$$\begin{aligned} \mu_{a,b}(\mathbb{R}^2) &\stackrel{[1]}{=} \frac{1}{\pi ab} \int_{\mathbb{R}^2} dq dp e^{-\frac{(q-q_0)^2}{a^2}} e^{-\frac{(p-p_0)^2}{b^2}} \\ &= \frac{1}{\pi ab} \left(\int_{\mathbb{R}} dq e^{-\frac{(q-q_0)^2}{a^2}} \right) \left(\int_{\mathbb{R}} dp e^{-\frac{(p-p_0)^2}{b^2}} \right) \\ &\stackrel{[1]}{=} \frac{1}{\pi ab} (\sqrt{\pi} a) (\sqrt{\pi} b) \stackrel{[1]}{=} 1 \end{aligned}$$

Hence, the measure is also normalized.

(ii) Since the expectation value is linear, we can rewrite the expectation value as the sum of two similar terms:

$$\mathbb{E}_{\mu_{a,b}}(H) \stackrel{[1]}{=} \frac{1}{2} (\mathbb{E}_{\mu_{a,b}}(p^2) + \mathbb{E}_{\mu_{a,b}}(q^2))$$

Given the symmetry, we will only calculate $\mathbb{E}_{\mu_{a,b}}(p^2)$ in detail:

$$\begin{aligned}\mathbb{E}_{\mu_{a,b}}(p^2) &\stackrel{[1]}{=} \frac{1}{\pi ab} \int_{\mathbb{R}^2} dq dp e^{-\frac{(q-q_0)^2}{a^2}} e^{-\frac{(p-p_0)^2}{b^2}} p^2 \\ &= \frac{1}{\pi ab} \left(\int_{\mathbb{R}} dq e^{-\frac{q^2}{a^2}} \right) \left(\int_{\mathbb{R}} dp (p+p_0)^2 e^{-\frac{p^2}{b^2}} \right) \\ &\stackrel{[1]}{=} \frac{1}{\pi ab} (\sqrt{\pi} a) \int_{\mathbb{R}} dp (p^2 + 2p_0 p + p_0^2) e^{-\frac{p^2}{b^2}} \\ &= \frac{1}{\sqrt{\pi} b} \int_{\mathbb{R}} dp (p^2 + 2p_0 p + p_0^2) e^{-\frac{p^2}{b^2}}\end{aligned}$$

The second and third term of the integral can be computed directly using the symmetry $p \mapsto -p$ of the integrand:

$$\begin{aligned}\int_{\mathbb{R}} dp 2p_0 p e^{-\frac{p^2}{b^2}} &\stackrel{[1]}{=} 2 \int_0^{\infty} dp 2p_0 p e^{-\frac{p^2}{b^2}} \\ &= 4p_0 \left[-\frac{b^2}{2} e^{-\frac{p^2}{b^2}} \right]_0^{\infty} \stackrel{[1]}{=} 2p_0 b^2 \\ \int_{\mathbb{R}} dp p_0^2 e^{-\frac{p^2}{b^2}} &= p_0^2 \sqrt{\pi} b\end{aligned}$$

We use the symmetry $p \mapsto -p$ of the integrand again and apply partial integration to compute the first term:

$$\begin{aligned}\frac{1}{\sqrt{\pi} b} \int_{\mathbb{R}} dp p^2 e^{-\frac{p^2}{b^2}} &\stackrel{[1]}{=} \frac{2}{\sqrt{\pi} b} \int_0^{\infty} dp \underbrace{p}_{=u} \underbrace{p e^{-\frac{p^2}{b^2}}}_{=v'} \\ &= \frac{2}{\sqrt{\pi} b} \left[-\frac{b^2}{2} p e^{-\frac{p^2}{b^2}} \right]_0^{\infty} + \frac{2}{\sqrt{\pi} b} \frac{b^2}{2} \int_0^{\infty} dp e^{-\frac{p^2}{b^2}} \\ &\stackrel{[1]}{=} \frac{b^2}{2}\end{aligned}$$

Overall, we obtain

$$\begin{aligned}\mathbb{E}_{\mu_{a,b}}(p^2) &= \frac{1}{\sqrt{\pi} b} \left(\frac{b^2}{2} + 2p_0 b^2 + p_0^2 \sqrt{\pi} b \right) \\ &\stackrel{[1]}{=} \frac{b}{2\sqrt{\pi}} + \frac{2p_0 b}{\sqrt{\pi}} + p_0^2.\end{aligned}$$

Exchanging the roles of q and p as well as of a and b yields

$$\mathbb{E}_{\mu_{a,b}}(q^2) = \frac{a}{2\sqrt{\pi}} + \frac{2q_0 a}{\sqrt{\pi}} + q_0^2,$$

and thus

$$\mathbb{E}_{\mu_{a,b}}(H) \stackrel{[1]}{=} \frac{a}{4\sqrt{\pi}} + \frac{q_0 a}{\sqrt{\pi}} + \frac{q_0^2}{2} + \frac{b}{4\sqrt{\pi}} + \frac{p_0 b}{\sqrt{\pi}} + \frac{p_0^2}{2}.$$

(iii) Since $\mathbb{E}_{\mu_{a,b}}(H)$ is a quadratic polynomial in a and b , taking the limit is trivial, and we obtain

$$\begin{aligned}\lim_{a,b \rightarrow 0} \mathbb{E}_{\mu_{a,b}}(H) &= \lim_{a,b \rightarrow 0} \left(\frac{a}{4\sqrt{\pi}} + \frac{q_0 a}{\sqrt{\pi}} + \frac{q_0^2}{2} + \frac{b}{4\sqrt{\pi}} + \frac{p_0 b}{\sqrt{\pi}} + \frac{p_0^2}{2} \right) \\ &\stackrel{[1]}{=} \frac{1}{2} (p_0^2 + q_0^2).\end{aligned}$$

(iv) According to Corollary 3.3.5, an observable f is a constant of motion iff $\{H_{\mathbb{R}^3}, f\} = 0$.

The computations are straight-forward. For the first component we give the computation in full detail:

$$\begin{aligned}
 \{H_{\mathbb{R}^3}, L_1\} &= \nabla_p H_{\mathbb{R}^3} \cdot \nabla_q L_1 - \nabla_q H_{\mathbb{R}^3} \cdot \nabla_p L_1 \\
 &= p \cdot \nabla_q (q_2 p_3 - q_3 p_2) - q \cdot \nabla_p (q_2 p_3 - q_3 p_2) \\
 &= p \cdot \begin{pmatrix} 0 \\ +p_3 \\ -p_2 \end{pmatrix} - q \cdot \begin{pmatrix} 0 \\ -q_3 \\ +q_2 \end{pmatrix} = (p_2 p_3 - p_3 p_2) - (-q_2 q_3 + q_3 q_2) \\
 &\stackrel{[1]}{=} 0
 \end{aligned}$$

The other components are computed similarly.

$$\begin{aligned}
 \{H_{\mathbb{R}^3}, L_2\} &= p \cdot \begin{pmatrix} -p_3 \\ 0 \\ +p_1 \end{pmatrix} - q \cdot \begin{pmatrix} +q_3 \\ 0 \\ -q_1 \end{pmatrix} \stackrel{[1]}{=} 0 \\
 \{H_{\mathbb{R}^3}, L_3\} &= p \cdot \begin{pmatrix} +p_2 \\ -p_1 \\ 0 \end{pmatrix} - q \cdot \begin{pmatrix} -q_2 \\ +q_1 \\ 0 \end{pmatrix} \stackrel{[1]}{=} 0
 \end{aligned}$$

(v) The spectrum of the observable is the image of the function (cf. Definition 3.1.3):

$$\begin{aligned}
 \text{spec } q_1 &= \text{im } q_1 \stackrel{[1/2]}{=} \mathbb{R} \\
 \text{spec } p_1 &= \text{im } p_1 \stackrel{[1/2]}{=} \mathbb{R} \\
 \text{spec } L_1 &= \text{im } L_1 \stackrel{[1/2]}{=} \mathbb{R} \\
 \text{spec } H &= \text{im } H \stackrel{[1/2]}{=} [0, +\infty)
 \end{aligned}$$

14. Magnetic classical systems (17 points)

Consider the equations of motion of a non-relativistic particle in three dimensions which is subjected to an electromagnetic field where $\mathbf{E} = -\nabla_q V$ is the electric field and $\mathbf{B} = (\mathbf{B}_1, \mathbf{B}_2, \mathbf{B}_3)$. In other words, we are considering the Hamilton function H and the magnetic version of Hamilton's equations of motion

$$\begin{pmatrix} B & -\text{id}_{\mathbb{R}^3} \\ +\text{id}_{\mathbb{R}^3} & 0 \end{pmatrix} \begin{pmatrix} \dot{q} \\ \dot{p} \end{pmatrix} = \begin{pmatrix} \nabla_q H \\ \nabla_p H \end{pmatrix} \quad (1)$$

where the magnetic field matrix

$$B(q) = \begin{pmatrix} 0 & +\mathbf{B}_3 & -\mathbf{B}_2 \\ -\mathbf{B}_3 & 0 & +\mathbf{B}_1 \\ +\mathbf{B}_2 & -\mathbf{B}_1 & 0 \end{pmatrix}$$

is defined in terms of the components of \mathbf{B} . We denote the corresponding Hamiltonian flow with Φ . Moreover, we define the *magnetic* Poisson bracket

$$\{f, g\}_B := \sum_{j=1}^3 (\partial_{p_j} f \partial_{q_j} g - \partial_{q_j} f \partial_{p_j} g) - \sum_{j,k=1}^3 B_{jk} \partial_{p_j} f \partial_{p_k} g.$$

(i) Show that $\{\cdot, \cdot\}_B$ generates equations (1).

(Hint: Consider the equations of motion generated by H for q and p in the Heisenberg picture.)

(ii) Show that \mathbf{B} is source-free, i. e. $\nabla_q \cdot \mathbf{B} = 0$.

(Hint: Rewrite the magnetic field $\mathbf{B} = \nabla_q \times \mathbf{A}$ as the curl of a vector potential \mathbf{A} .)

(iii) Show that $\{f, g\}_B$ is antisymmetric and has the derivation property (cf. Proposition 3.3.4).

(iv) Show that energy is a constant of motion by computing the time-derivative of $H(t) := H \circ \Phi_t$.

Solution:

(i) First, let us start with the equations of motion for position:

$$\begin{aligned} \dot{q}_j &= \{H, q_j\}_B \stackrel{[1]}{=} \{H, q_j\} - \sum_{l,k=1}^3 B_{lk} \partial_{p_l} H \partial_{p_k} q_j \\ &\stackrel{[1]}{=} \partial_{p_j} H \end{aligned}$$

The equations of motion for p contain a magnetic contribution:

$$\begin{aligned} \dot{p}_j &= \{H, p_j\}_B \stackrel{[1]}{=} \{H, p_j\} - \sum_{l,k=1}^3 B_{lk} \partial_{p_l} H \partial_{p_k} p_j \\ &\stackrel{[1]}{=} -\partial_{q_j} H - \sum_{l=1}^3 B_{lj} \partial_{p_l} H \stackrel{[1]}{=} -\partial_{q_j} H + \sum_{l=1}^3 B_{jl} \dot{q}_j \end{aligned}$$

If we collect these equations for the components of \dot{q} and \dot{p} , then we recover (1):

$$\begin{aligned} \begin{pmatrix} \dot{q} \\ \dot{p} \end{pmatrix} &= \begin{pmatrix} +\nabla_p H \\ -\nabla_q H + B \dot{q} \end{pmatrix} \\ &\Leftrightarrow \\ \begin{pmatrix} B & -\text{id}_{\mathbb{R}^3} \\ +\text{id}_{\mathbb{R}^3} & 0 \end{pmatrix} \begin{pmatrix} \dot{q} \\ \dot{p} \end{pmatrix} &\stackrel{[1]}{=} \begin{pmatrix} \nabla_q H \\ \nabla_p H \end{pmatrix} \end{aligned}$$

(ii) Let us denote the trajectory starting at (q_0, p_0) with $(q(t), p(t)) = \Phi_t(q_0, p_0)$. Then we compute:

$$\begin{aligned}
\frac{d}{dt}(H(t))(q_0, p_0) &= \frac{d}{dt}H(q(t), p(t)) \\
&\stackrel{[1]}{=} \sum_{j=1}^3 \left(\partial_{q_j} H(q(t), p(t)) \dot{q}_j(t) + \partial_{p_j} H(q(t), p(t)) \dot{p}_j(t) \right) \\
&\stackrel{[1]}{=} \sum_{j=1}^3 \left(\partial_{q_j} H(q(t), p(t)) \partial_{p_j} H(q(t), p(t)) + \partial_{p_j} H(q(t), p(t)) \cdot \right. \\
&\quad \left. \cdot \left(-\partial_{q_j} H(q(t), p(t)) + \sum_{k=1}^3 B_{jk}(q(t)) \partial_{p_k} H(q(t), p(t)) \right) \right) \\
&= \nabla_p H(q(t), p(t)) \cdot B(q(t)) \nabla_p H(q(t), p(t)) \\
&\stackrel{[1]}{=} \nabla_p H(q(t), p(t)) \cdot \left(\nabla_p H(q(t), p(t)) \times \mathbf{B}(q(t)) \right) \stackrel{[1]}{=} 0
\end{aligned}$$

Since the above holds for any choice of (q_0, p_0) , we deduce that energy is conserved [1].

(iii) Any magnetic field $\mathbf{B} = \nabla_q \times \mathbf{A}$ can be written as the curl of a vector potential \mathbf{A} , and thus, using the standard equality $\nabla_q \cdot \nabla_q \times \mathbf{A} = 0$ [2], we deduce \mathbf{B} is source-free:

$$\begin{aligned}
\nabla_q \cdot \mathbf{B} &= \nabla_q \cdot (\nabla_q \times \mathbf{A}) \\
&= \partial_{q_1} (\partial_{q_2} \mathbf{A}_3 - \partial_{q_3} \mathbf{A}_2) + \partial_{q_2} (\partial_{q_3} \mathbf{A}_1 - \partial_{q_1} \mathbf{A}_3) + \partial_{q_3} (\partial_{q_1} \mathbf{A}_2 - \partial_{q_2} \mathbf{A}_1) \\
&= \partial_{q_1} \partial_{q_2} \mathbf{A}_3 - \partial_{q_2} \partial_{q_1} \mathbf{A}_3 - \partial_{q_1} \partial_{q_3} \mathbf{A}_2 + \partial_{q_3} \partial_{q_1} \mathbf{A}_2 + \partial_{q_2} \partial_{q_3} \mathbf{A}_1 - \partial_{q_3} \partial_{q_2} \mathbf{A}_1 \\
&= 0
\end{aligned}$$

(iv) *Antisymmetry:* $B_{jk} = -B_{kj}$ implies

$$\begin{aligned}
\{f, g\}_B &= \{f, g\} - \sum_{j,k=1}^3 B_{jk} \partial_{p_j} f \partial_{p_k} g \\
&\stackrel{[1]}{=} -\{g, f\} + \sum_{j,k=1}^3 B_{kj} \partial_{p_j} f \partial_{p_k} g \\
&\stackrel{[1]}{=} -\{g, f\}_B
\end{aligned}$$

Derivation property:

$$\begin{aligned}
\{f g, h\}_B &= \{f g, h\} - \sum_{j,k=1}^3 B_{jk} \partial_{p_j} (f g) \partial_{p_k} h \\
&\stackrel{[1]}{=} f \{g, h\} + g \{f, h\} - \sum_{j,k=1}^3 B_{jk} (\partial_{p_j} f g + f \partial_{p_j} g) \partial_{p_k} h \\
&\stackrel{[1]}{=} f \{g, h\}_B + g \{f, h\}_B
\end{aligned}$$