

Wykład 5

Mechanika Lagrange'owska

układ opisujemy współrzędnymi $q \in \mathbb{R}^n$ i prędkościami uogólnionymi $\dot{q} \in \mathbb{R}^n$. Definiujemy funkcję zwana Lagranżianem

$$L(t, q, \dot{q}) = K(t, q, \dot{q}) - V(q)$$

będąca różnicą energii kinetycznej i energii potencjalnej.

Ruch układu podlega zasadzie wariacyjnej —

Zasadzie Najmniejszego Działania, która określa, że

trajektorie układu jest p. stałym (minimum)

działania

$$I(q(\cdot)) = \int_{t_0}^{t_1} L(t, q, \dot{q}) dt.$$

Zasada Najmniejszego Działania prowadzi do Hamiltona.

Równania ruchu układu otrzymujemy z równań

Euler-Lagrange'a dla Lagranżianu:

$$\frac{d}{dt} \frac{\partial L}{\partial \dot{q}_i} - \frac{\partial L}{\partial q_i} = 0 \quad (F) \quad F\text{-dijagonalny}$$

Równania ruchu są 2-rym

$$\frac{\partial^2 L}{\partial \dot{q}_i^2} \ddot{q}_i + \frac{\partial^2 L}{\partial \dot{q}_i \partial \dot{q}_j} \dot{q}_j - \frac{\partial L}{\partial q_i} = 0.$$

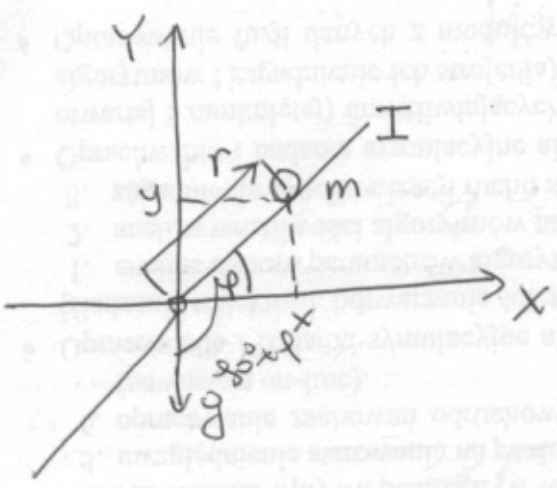
Jeżeli macierz Hessego $\frac{\partial^2 L}{\partial \dot{q}_i^2}$ jest odwracalna, to

$$\ddot{q} = + \left(\frac{\partial^2 L}{\partial \dot{q}^2} \right)^{-1} \left(\frac{\partial L}{\partial q} - \frac{\partial^2 L}{\partial \dot{q} \partial \dot{q}} \dot{q} \right) \Rightarrow q(t).$$

Przykłady

Ex 1 Belka i kula

$$V = -m(r, y) = -mrg \cos \varphi = mgr \sin \varphi$$



$$q = (r, \varphi), \dot{q} = (\dot{r}, \dot{\varphi})$$

$$K = \frac{1}{2} m v^2 + \frac{1}{2} I \dot{\varphi}^2, V = +mgy = +mgr \sin \varphi$$

$$v^2 = \dot{x}^2 + \dot{y}^2$$

$$x = r \cos \varphi \quad \dot{x} = \dot{r} \cos \varphi - r \dot{\varphi} \sin \varphi$$

$$y = r \sin \varphi \quad \dot{y} = \dot{r} \sin \varphi + r \dot{\varphi} \cos \varphi$$

$$v^2 = \dot{r}^2 + r^2 \dot{\varphi}^2$$

$$L = K - V = \frac{1}{2} (m r^2 + I) \dot{\varphi}^2 + \frac{1}{2} m \dot{r}^2 + mgr \sin \varphi$$

$$\frac{\partial L}{\partial r} = m r \dot{\varphi}^2 + mg \sin \varphi$$

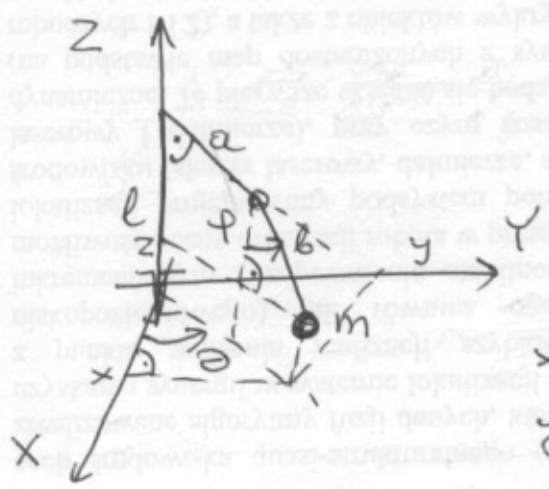
$$\frac{\partial L}{\partial \dot{r}} = m \dot{r}$$

$$\frac{\partial L}{\partial \varphi} = mgr \cos \varphi$$

$$\frac{\partial L}{\partial \dot{\varphi}} = (m r^2 + I) \dot{\varphi}$$

$$\left\{ \begin{aligned} \frac{d}{dt} \frac{\partial L}{\partial \dot{r}} - \frac{\partial L}{\partial r} &= m \ddot{r} - m r \dot{\varphi}^2 + mg \sin \varphi = 0 \quad (F_r) \\ \frac{d}{dt} \frac{\partial L}{\partial \dot{\varphi}} - \frac{\partial L}{\partial \varphi} &= (m r^2 + I) \ddot{\varphi} + 2 m r \dot{r} \dot{\varphi} + mgr \cos \varphi = 0 \quad (M_z) \end{aligned} \right.$$

Ex 2 Wahalo Fienity



$$q = (\theta, \varphi), \dot{q} = (\dot{\theta}, \dot{\varphi})$$

$$K = \frac{1}{2} m v^2, V = +mg(l - b \cos \varphi) Z$$

$$v^2 = \dot{x}^2 + \dot{y}^2 + \dot{z}^2$$

$$x = (a + b \sin \varphi) \cos \theta$$

$$y = (a + b \sin \varphi) \sin \theta$$

$$z = l - b \cos \varphi$$

$$\begin{aligned} \dot{x} &= -(a + b \sin \varphi) \sin \theta \dot{\theta} + b \cos \varphi \omega \dot{\theta} \dot{\varphi} \\ \dot{y} &= (a + b \sin \varphi) \omega \theta \dot{\theta} + b \omega \varphi \sin \theta \dot{\varphi} \\ \dot{z} &= b \sin \varphi \dot{\varphi} \end{aligned}$$

$$v^2 = (a + b \sin \varphi)^2 \dot{\theta}^2 + b^2 \dot{\varphi}^2$$

$$L = \frac{1}{2} m (a + b \sin \varphi)^2 \dot{\theta}^2 + \frac{1}{2} m b^2 \dot{\varphi}^2 + m g (l - b \cos \varphi)$$

$$\frac{\partial L}{\partial \theta} = 0 \quad \frac{\partial L}{\partial \dot{\theta}} = m (a + b \sin \varphi)^2 \dot{\theta}$$

$$\frac{\partial L}{\partial \varphi} = m (a + b \sin \varphi) b \cos \varphi \dot{\theta}^2 + m g b \sin \varphi \quad \frac{\partial L}{\partial \dot{\varphi}} = m b^2 \dot{\varphi}$$

$$\begin{cases} \frac{d}{dt} \frac{\partial L}{\partial \dot{\theta}} = 0 \Rightarrow m (a + b \sin \varphi)^2 \dot{\theta} = \text{const} & \text{ZMP} \\ \frac{d}{dt} \frac{\partial L}{\partial \dot{\varphi}} - \frac{\partial L}{\partial \varphi} = m b^2 \ddot{\varphi} - m (a + b \sin \varphi) b \cos \varphi \dot{\theta}^2 + m g b \sin \varphi = 0 \quad (M_2) \end{cases}$$

W ten sposób uzyskujemy równania ruchu układowe.

Ogólna postać równań ruchu:

$$\text{Dla typowych układow} \quad K = \frac{1}{2} \sum_{ij} Q_{ij} \dot{q}_i \dot{q}_j = \frac{1}{2} \dot{q}^T Q(q) \dot{q}$$

- energia kinetyczna jest formą kwadratową prędkości, której macierz zależy od położenia. Zatem

$$L(t, q, \dot{q}) = \frac{1}{2} \sum_{ij} Q_{ij}(q) \dot{q}_i \dot{q}_j - V(q)$$

Liemy $\frac{d}{dt} \frac{\partial L}{\partial \dot{q}_k} - \frac{\partial L}{\partial q_k}$ dla $k=1, 2, \dots, n$

$$\begin{aligned} \frac{\partial L}{\partial \dot{q}_k} &= \frac{1}{2} \sum_{ij} Q_{ij} \dot{q}_i \delta_{jk} + \frac{1}{2} \sum_{ij} Q_{ij} \dot{q}_j \delta_{ik} = \frac{1}{2} \sum_i Q_{ik} \dot{q}_i + \frac{1}{2} \sum_j Q_{kj} \dot{q}_j = \\ &= \sum_i Q_{ik}(q) \dot{q}_i \end{aligned}$$

$$\frac{d}{dt} \frac{\partial L}{\partial \dot{q}_k} = \sum_i Q_{ik}(q) \ddot{q}_i + \frac{1}{2} \sum_{ij} \frac{\partial Q_{ik}}{\partial q_j} \dot{q}_i \dot{q}_j + \frac{1}{2} \sum_{ij} \frac{\partial Q_{kj}}{\partial q_i} \dot{q}_i \dot{q}_j$$

$$\frac{d}{dt} \frac{\partial L}{\partial \dot{q}_k} = \sum_i Q_{ki}(q) \ddot{q}_i + \sum_{ij} \frac{1}{2} \left(\frac{\partial Q_{ik}}{\partial q_j} + \frac{\partial Q_{kj}}{\partial q_i} \right) \dot{q}_i \dot{q}_j$$

$$\frac{\partial L}{\partial q_k} = \sum_{ij} \frac{\partial Q_{ij}}{\partial q_k} \dot{q}_i \dot{q}_j - \frac{\partial V}{\partial q_k}$$

$$\frac{d}{dt} \frac{\partial L}{\partial \dot{q}_k} = \sum_i Q_{ki} \ddot{q}_i + \sum_{ij} C_{ij}^k(q) \dot{q}_i \dot{q}_j + \frac{\partial V}{\partial q_k} = 0(F_k),$$

gdzie $C_{ij}^k(q) = \frac{1}{2} \left(\frac{\partial Q_{ik}}{\partial q_j} + \frac{\partial Q_{kj}}{\partial q_i} - \frac{\partial Q_{ij}}{\partial q_k} \right)$ - symbole Christoffela I rodzaju.

W postaci maciernej:

$$Q(q) \ddot{q} + C(q, \dot{q}) \dot{q} + D(q) = 0(F), \quad (*)$$

gdzie $Q(q) = [Q_{ij}(q)]$ - macierz energii układu

$C(q, \dot{q})$ - macierz sił Coriolisa i odśrodkowych

$D(q)$ - wektor sił bezwładności

F - wektor sił niępotencjalnych (sterowań).

Mamy $(C(q, \dot{q}) \dot{q})_k = \sum_j C_{kj}(q, \dot{q}) \dot{q}_j = \sum_{ij} C_{ij}^k(q) \dot{q}_i \dot{q}_j$.

Stąd

$$\boxed{C(q, \dot{q})_{kj} = \sum_i C_{ij}^k(q) \dot{q}_i}$$

Równanie ruchu (*) można zapisać w postaci

$$\ddot{q}_k + \sum_{ij} \Gamma_{ij}^k(q) \dot{q}_i \dot{q}_j + \bar{D}_k(q) = \bar{F}_k,$$

gdzie $\Gamma_{ij}^k(q)$ - symbole Christoffela II rodzaju

$$\begin{aligned} (Q^{-1}(q) C(q, \dot{q}) \dot{q})_k &= \sum_{\ell} \bar{Q}_{k\ell}^{-1} (C(q, \dot{q}) \dot{q})_{\ell} = \sum_{\ell ij} \bar{Q}_{k\ell}^{-1} C_{ij}^{\ell} \dot{q}_i \dot{q}_j = \\ &= \sum_{ij} \Gamma_{ij}^k(q) \dot{q}_i \dot{q}_j \end{aligned}$$

Start

$$\boxed{\Gamma_{ij}^k(\varphi) = \sum_c Q_{ki}^{-1} C_{ij}^c(\varphi)}$$

Własności: $C_{ij}^k(\varphi) = C_{ji}^k(\varphi)$

$$\dot{Q} = C + C^T$$

$$\dot{Q}_{kj} = \sum_i \frac{\partial Q_{kj}}{\partial q_i} \dot{q}_i$$

$$C_{kj} = \sum_i C_{ij}^k \dot{q}_i \quad C_{jk} = \sum_i C_{ik}^j \dot{q}_i$$

$$C_{kj} + C_{jk} = \sum_i (C_{ij}^k + C_{ik}^j) \dot{q}_i$$

$$\begin{aligned} C_{ij}^k + C_{ik}^j &= \frac{1}{2} \left(\frac{\partial Q_{ik}}{\partial q_j} + \frac{\partial Q_{kj}}{\partial q_i} - \frac{\partial Q_{ij}}{\partial q_k} \right) + \frac{1}{2} \left(\frac{\partial Q_{ij}}{\partial q_k} + \frac{\partial Q_{kj}}{\partial q_i} - \frac{\partial Q_{ik}}{\partial q_j} \right) \\ &= \frac{\partial Q_{kj}}{\partial q_i} \end{aligned}$$

Jacobi $L = K = \frac{1}{2} \sum_{ij} Q_{ij}(\varphi) \dot{q}_i \dot{q}_j$, to warunki trajektorii

$$Q \ddot{q} + C(\varphi, \dot{q}) \dot{q} = 0$$

$$\frac{dL}{dt} = 0, \text{ Albanam}$$

$$\frac{dL}{dt} = \frac{d}{dt} \frac{1}{2} \dot{q}^T Q(\varphi) \dot{q} = \dot{q}^T Q(\varphi) \dot{q}' + \frac{1}{2} \dot{q}^T \dot{Q} \dot{q} =$$

$$= \frac{1}{2} \dot{q}^T \dot{Q} \dot{q} - \dot{q}^T C(\varphi, \dot{q}) \dot{q} = \frac{1}{2} \dot{q}^T (\dot{Q} - 2C) \dot{q} =$$

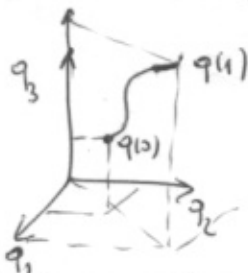
$$= \frac{1}{2} \dot{q}^T \underbrace{(C^T - C)} \dot{q} = 0$$

m. sk. symetryczna.

Oznacza to, że $L(\varphi, \dot{q}) = \text{const.} = K.$

Przykład: integrator Brocketta - sterowanie optymalne - zadanie w ekonomii

$$\begin{cases} \dot{q}_1 = u_1 \\ \dot{q}_2 = u_2 \\ \dot{q}_3 = q_1 u_2 - q_2 u_1 \end{cases}$$



Problem: znaleźć sterowanie $u(t) = (u_1(t), u_2(t))$, takie że układ przechodzi ze stanu $q(0) \neq q_d$ do stanu $q(1) = q_d$ w taki sposób, że

$$\int_0^1 (u_1^2(t) + u_2^2(t)) dt \rightarrow \min$$

Przeformułowanie problemu: ponieważ $u_1 = \dot{q}_1, u_2 = \dot{q}_2$, szukamy trajektorii $q_1(t), q_2(t), q_3(t)$, które ekstremalizuje funkcjonal

$$\int_0^1 (\dot{q}_1^2 + \dot{q}_2^2) dt = \int_0^1 L(q, \dot{q}) dt$$

przy warunku $\dot{q}_3 - q_1 \dot{q}_2 + q_2 \dot{q}_1 = G(q, \dot{q}) = 0$.

$$\tilde{L}(q, \dot{q}, \lambda) = \dot{q}_1^2 + \dot{q}_2^2 + \lambda (\dot{q}_3 - q_1 \dot{q}_2 + q_2 \dot{q}_1)$$

$$\frac{\partial \tilde{L}}{\partial \dot{q}_1} = 2\dot{q}_1 + \lambda q_2, \quad \frac{\partial \tilde{L}}{\partial \dot{q}_2} = 2\dot{q}_2 - \lambda q_1, \quad \frac{\partial \tilde{L}}{\partial \dot{q}_3} = \lambda$$

$$\frac{\partial \tilde{L}}{\partial q_1} = -\lambda \dot{q}_2, \quad \frac{\partial \tilde{L}}{\partial q_2} = \lambda \dot{q}_1, \quad \frac{\partial \tilde{L}}{\partial q_3} = 0$$

$$\text{Stąd: } 2\ddot{q}_1 + \lambda \dot{q}_2 + \lambda \dot{q}_2 + \lambda \dot{q}_2 = 0$$

$$2\ddot{q}_2 - \lambda \dot{q}_1 - \lambda \dot{q}_1 - \lambda \dot{q}_1 = 0$$

$$\dot{\lambda} = 0 \Rightarrow \lambda = \text{const}$$

Wobec tego mamy $\ddot{q}_1 + \lambda \dot{q}_2 = 0 \quad \dot{q}_1 = u_1$
 $\ddot{q}_2 - \lambda \dot{q}_1 = 0 \quad \dot{q}_2 = u_2$

$$\begin{cases} \ddot{u}_1 + \lambda \dot{u}_2 = 0 \\ \ddot{u}_2 - \lambda \dot{u}_1 = 0 \end{cases} \Rightarrow \begin{cases} \ddot{u}_1 + \lambda \dot{u}_2 = \ddot{u}_1 + \lambda^2 u_1 = 0 \\ \ddot{u}_2 + \lambda \dot{u}_1 = \ddot{u}_2 + \lambda^2 u_2 = 0 \end{cases} \left. \begin{array}{l} \text{równanie} \\ \text{liniowe, 2. stopnia} \end{array} \right\}$$

$$\ddot{u}_1 + \lambda^2 u_1 = 0 \quad \text{r. di. } \gamma^2 + \lambda^2 = 0 \Rightarrow \gamma = \pm i\lambda$$

$$\begin{cases} u_1(t) = C_1 \cos \lambda t + C_2 \sin \lambda t = \dot{q}_1 \\ u_2(t) = D_1 \cos \lambda t + D_2 \sin \lambda t = \dot{q}_2 \end{cases} \quad \begin{array}{l} \dot{q}_1(0) = C_1 \\ \dot{q}_2(0) = D_2 \end{array}$$

Wyznamy bojektorie:

$$\dot{q}_1 = u_1 = C_1 \cos \lambda t + C_2 \sin \lambda t$$

$$\dot{q}_2 = u_2 = D_1 \cos \lambda t + D_2 \sin \lambda t$$

$$q_1(t) = \frac{C_1}{\lambda} \sin \lambda t - \frac{C_2}{\lambda} \cos \lambda t \Big|_0^t + q_1(0)$$

$$q_1(t) = q_1(0) + \frac{C_1}{\lambda} \sin \lambda t - \frac{C_2}{\lambda} \cos \lambda t + \frac{C_2}{\lambda}$$

$$q_2(t) = q_2(0) + \frac{D_1}{\lambda} \sin \lambda t - \frac{D_2}{\lambda} \cos \lambda t + \frac{D_2}{\lambda}$$

Wziemy $q_1(0) = q_2(0) = q_3(0) = 0$, $q_1(1) = q_2(1) = 0$, $q_3(1) = a \neq 0$

$$q_1(1) = \frac{C_1}{\lambda} \sin \lambda - \frac{C_2}{\lambda} \cos \lambda + \frac{C_2}{\lambda} = 0 \Rightarrow \lambda = k \cdot 2\pi \quad k = 0, \pm 1, \pm 2, \dots$$

$$q_2(1) = 0 \quad - \text{to samo}$$

Mamy $q_1(t) = \frac{C_1}{\lambda} \sin \lambda t - \frac{C_2}{\lambda} \cos \lambda t + \frac{C_2}{\lambda} \Rightarrow \dot{q}_1 = C_1 \cos \lambda t + C_2 \sin \lambda t$

$$q_2(t) = \frac{D_1}{\lambda} \sin \lambda t - \frac{D_2}{\lambda} \cos \lambda t + \frac{D_2}{\lambda} \Rightarrow \dot{q}_2 = D_1 \cos \lambda t + D_2 \sin \lambda t$$

$$\dot{q}_3 = q_1 \dot{q}_2 - q_2 \dot{q}_1$$

$$\dot{q}_3 = \left(\frac{C_1}{\lambda} \sin \lambda t - \frac{C_2}{\lambda} \cos \lambda t + \frac{C_2}{\lambda} \right) (D_1 \cos \lambda t + D_2 \sin \lambda t) - \left(\frac{D_1}{\lambda} \sin \lambda t - \frac{D_2}{\lambda} \cos \lambda t + \frac{D_2}{\lambda} \right) (C_1 \cos \lambda t + C_2 \sin \lambda t)$$

$$= \frac{1}{2} \left(\frac{C_1 D_1}{\lambda} - \frac{C_2 D_2}{\lambda} \right) \sin 2\lambda t + \frac{C_1 D_2}{\lambda} \sin^2 \lambda t - \frac{C_2 D_1}{\lambda} \cos^2 \lambda t + \frac{C_2 D_1}{\lambda} \cos \lambda t + \frac{C_2 D_2}{\lambda} \sin \lambda t$$

$$- \frac{1}{2} \left(\frac{D_1 C_1}{\lambda} - \frac{D_2 C_2}{\lambda} \right) \sin 2\lambda t - \frac{D_1 C_2}{\lambda} \sin^2 \lambda t + \frac{D_2 C_1}{\lambda} \cos^2 \lambda t - \frac{D_2 C_1}{\lambda} \cos \lambda t - \frac{D_2 C_2}{\lambda} \sin \lambda t$$

$$\dot{q}_3 = \frac{1}{\lambda} (C_1 D_2 - D_1 C_2) \sin^2 \lambda t + \frac{1}{\lambda} (C_1 D_2 - D_1 C_2) \cos^2 \lambda t + \frac{1}{\lambda} (C_2 D_1 - D_2 C_1) \cos \lambda t + \frac{1}{\lambda} (C_2 D_2 - D_2 C_2) \sin \lambda t$$

$$\dot{q}_3 = \frac{1}{\lambda} (C_1 D_2 - D_1 C_2) + \frac{1}{\lambda} (C_1 D_2 - D_1 C_2) \cos 2\lambda t = \frac{1}{\lambda} (C_1 D_2 - D_1 C_2) (1 + \cos 2\lambda t)$$

$$q_3(t) = q_3(0) + \frac{1}{\lambda} (C_1 D_2 - D_1 C_2) t - \frac{1}{\lambda^2} (C_1 D_2 - D_1 C_2) \sin 2\lambda t$$

$$q_3(t) = \frac{1}{\lambda^2} (C_1 D_2 - D_1 C_2) (\lambda t - \sin \lambda t) \Big| \sim \frac{(\lambda t)^3}{\lambda^2} = \lambda t^3$$

$$q_1(t) = \frac{1}{\lambda} C_1 \sin \lambda t - \frac{1}{\lambda} C_2 \cos \lambda t + \frac{C_2}{\lambda}$$

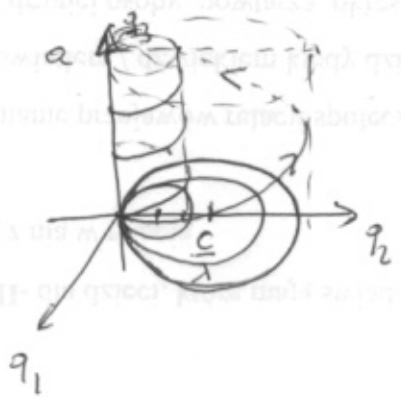
$$q_2(t) = \frac{1}{\lambda} D_1 \sin \lambda t - \frac{1}{\lambda} D_2 \cos \lambda t + \frac{D_2}{\lambda}$$

$$\left(q_1 - \frac{C_2}{\lambda}\right)^2 + \left(q_2 - \frac{D_2}{\lambda}\right)^2 = \frac{1}{\lambda^2} C_1^2 \sin^2 \lambda t - \frac{2}{\lambda^2} C_1 C_2 \sin 2\lambda t + \frac{C_2^2}{\lambda^2} \cos^2 \lambda t + \frac{1}{\lambda^2} D_1^2 \sin^2 \lambda t - \frac{2}{\lambda^2} D_1 D_2 \sin 2\lambda t + \frac{D_2^2}{\lambda^2} \cos^2 \lambda t$$

$$= \frac{1}{\lambda^2} (C_1^2 + D_1^2) \sin^2 \lambda t + \frac{1}{\lambda^2} (C_2^2 + D_2^2) \cos^2 \lambda t - \frac{1}{\lambda^2} (C_1 C_2 + D_1 D_2) \sin 2\lambda t$$

$C_1 = D_2 = C$
 ~~$C_1 = C_2 = D_1 = D_2$~~ $C_2 = D_1 = 0$, to

$$q_1^2 + \left(q_2 - \frac{C}{\lambda}\right)^2 = \frac{1}{\lambda^2} C^2 \quad \text{okrag}$$



$$q_3(t) = \frac{1}{\lambda^2} C^2 (\lambda t - \sin \lambda t)$$

$$q_3(1) = \frac{1}{\lambda^2} C^2 (\lambda - \sin \lambda) = a \Rightarrow C$$

$$\lambda = 2k\pi \quad \frac{C}{\lambda} = \pm \left(\frac{a}{\lambda - \sin \lambda}\right)^{1/2}$$

$$\sin \lambda = 0 \quad \frac{C}{\lambda} = \pm \left(\frac{a}{\lambda}\right)^{1/2}$$