

Wykład 8

Twierdzenie Poincaré. Błąk Lagrange'a

Konsekwencją tw. Liouville'a o dywergencji jest następujące twierdzenie, zwane twierdzeniem Poincaré o powrocie. Twierdzenie to opisuje bajektorie układu hamiltonowskiego.

Twierdzenie

Załóżmy, że układ $\dot{x} = f(x)$ ma $\operatorname{div} f(x) = 0$. Niech $D \subset \mathbb{R}^n$ oznacza zbiór niezmienniczy, ograniczony ($f(D) \subset D$, $\operatorname{vol} D < \infty$). Wówczas, w każdym otoczeniu U punktu $x \in D$ istnieje punkt $x' \in U$, taki że w pewnej chwili t' $\varphi_{t'}(x) \in U$ ($\varphi_{t'}(U) \cap U \neq \emptyset$).

Rysunek:

 $D \subset \mathbb{R}^n$ Dowód: Weźmy ciąg chwil

$$t_1 < t_2 < \dots < t_k < \dots \rightarrow +\infty$$

i obliczmy $\varphi_{t_k}(U)$. Z niezmienniczości D wynika, że $\varphi_{t_k}(U) \subset D$.

Gdyby $\varphi_{t_i}(U) \cap \varphi_{t_j}(U) = \emptyset$, dla kair-

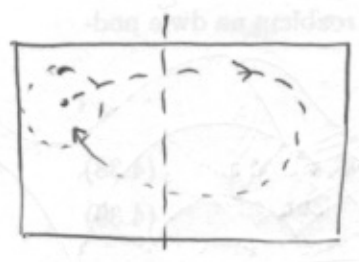
dego t_i i t_j były rosnące, to $\sum_{i=1}^{\infty} \operatorname{vol} \varphi_{t_i}(U) = \sum_{i=1}^{\infty} \operatorname{vol} U = \infty$ (zbiór otwarty U ma $\operatorname{vol} U > 0$).

Zatem, musi być tak, że $\varphi_{t_i}(U) \cap \varphi_{t_j}(U) \neq \emptyset$, czyli

$$\varphi_{t_i - t_j}(U) \cap U \neq \emptyset.$$

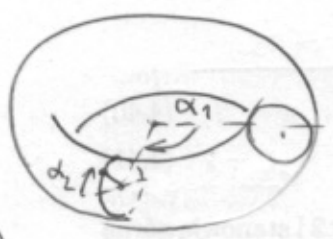
Uwaga:

Twierdzenie zachodzi dla układu hamiltonowskiego, z szeregiem okresowym na ograniczonym ubłone X .

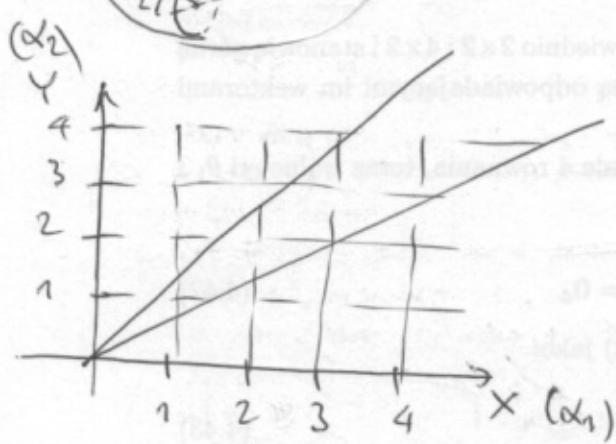


Podobnie z podaniem na krzyż na sawennie.

Przykład układu o zerowej dywergencji na ubłone ograniczonym. Wejmy torus $T^2 = S^1 \times S^1$



Podanie punktu na T^2 definiuje dwa kąty α_1 i α_2 .



Torus powstaje przez zwiniecie tej siatki wzdłuż osi X i Y = ubraniem punktów o współrzędnych całkowitych.

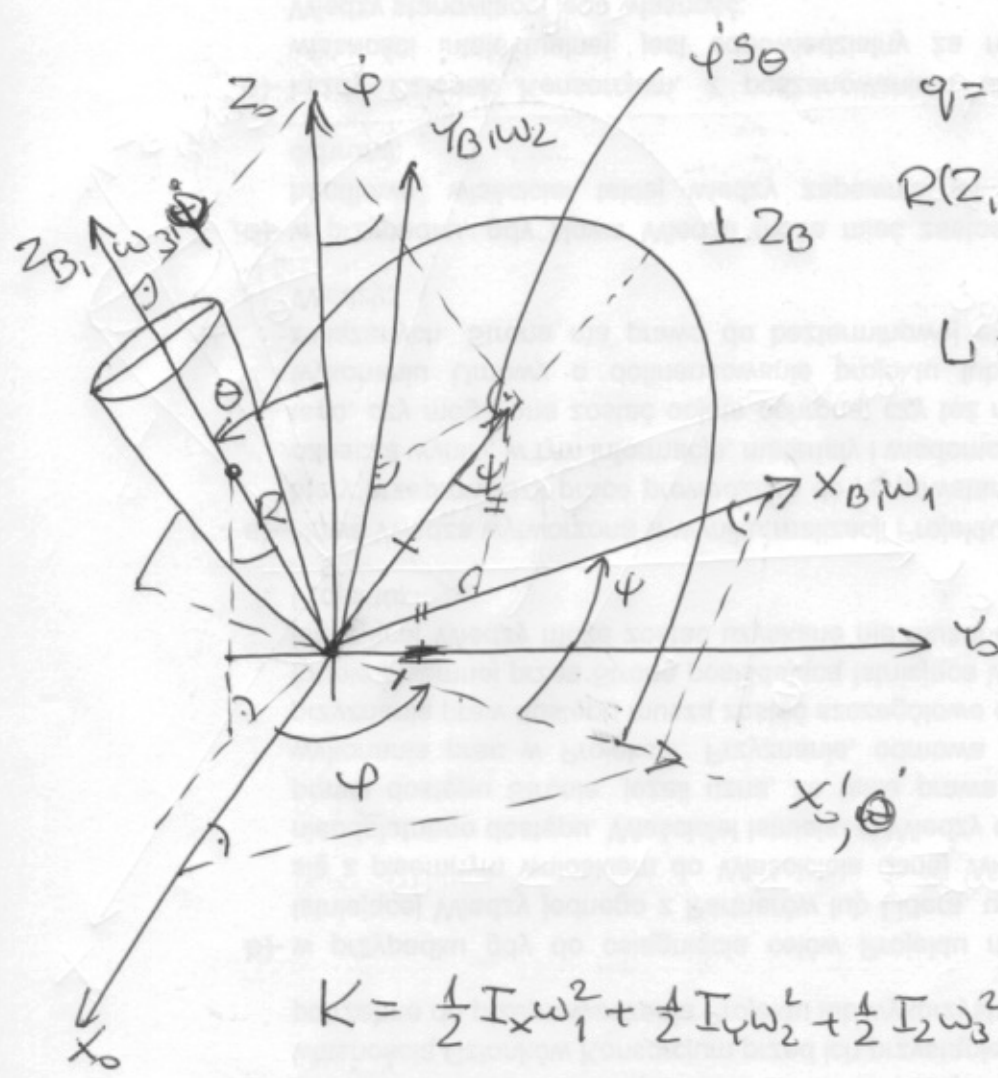
Rozważmy stażę spale wektorowe:

$$f(x) = \begin{pmatrix} a \\ b \end{pmatrix}$$

Mamy $\dot{\alpha}_1 = a$, $\dot{\alpha}_2 = b \Rightarrow \left| \frac{d\alpha_2}{d\alpha_1} = \frac{b}{a} \Rightarrow \alpha_2 = \frac{b}{a} \alpha_1 \right|$
 $\alpha_1(0) = \alpha_2(0) = 0$

Jedli $\frac{b}{a}$ = liaba wymienna = skronek liab całkowitych, to proste $\alpha_2 = \frac{b}{a} \alpha_1$ przechodzi przez wszystkie punkty i trajektorie na torusie zamyka się po pewnej liabie obrotów. Jedli $\frac{b}{a}$ jest liaba niewymienna, proste "nawija się" nieograniczenie = upracjonalnialna odłotka tora =

Balk Lagrange 6



$q = (\varphi, \theta, \psi)$
 $R(z, \varphi)R(x, \theta)R(z, \psi)$

$L = K - V$

Dane: m, I_x, I_y, I_z

$$K = \frac{1}{2} I_x \omega_1^2 + \frac{1}{2} I_y \omega_2^2 + \frac{1}{2} I_z \omega_3^2$$

$$\omega_1 = \dot{\theta} \cos \psi + \dot{\psi} \sin \theta \sin \psi$$

$$\omega_2 = -\dot{\theta} \sin \psi + \dot{\psi} \sin \theta \cos \psi$$

$$\omega_3 = \dot{\psi} + \dot{\theta} \cos \theta$$

Balk ist symmetrisch: $I_x = I_y = I_1, I_z = I_2$

$$\omega_1^2 = \dot{\theta}^2 \cos^2 \psi + \dot{\psi}^2 \sin^2 \theta \sin^2 \psi + 2 \dot{\theta} \dot{\psi} \sin \theta \sin \psi \cos \psi$$

$$\omega_2^2 = \dot{\theta}^2 \sin^2 \psi + \dot{\psi}^2 \sin^2 \theta \cos^2 \psi - 2 \dot{\theta} \dot{\psi} \sin \theta \sin \psi \cos \psi$$

$$\omega_3^2 = \dot{\psi}^2 + \dot{\theta}^2 \cos^2 \theta + 2 \dot{\psi} \dot{\theta} \cos \theta$$

$$V = mgR \cos \theta$$

$$K = \frac{1}{2} I_1 (\omega_1^2 + \omega_2^2) + \frac{1}{2} I_2 \omega_3^2$$

$$L = \frac{1}{2} I_1 (\dot{\theta}^2 + \dot{\phi}^2 s_\theta^2) + \frac{1}{2} I_2 (\dot{\psi} + \dot{\phi} c_\theta)^2 - m g R c_\theta$$

$$Q(\psi) = \begin{bmatrix} I_1 s_\theta^2 + I_2 c_\theta^2 & 0 & I_2 c_\theta \\ 0 & I_1 & 0 \\ I_2 c_\theta & 0 & I_2 \end{bmatrix}$$

REL: $\frac{d}{dt} \frac{\partial L}{\partial \dot{\psi}} - \frac{\partial L}{\partial \psi} = 0$

$$\frac{\partial L}{\partial \dot{\phi}} = I_1 \dot{\phi} s_\theta^2 + I_2 (\dot{\psi} + \dot{\phi} c_\theta) c_\theta, \quad \frac{\partial L}{\partial \phi} = 0$$

$$\frac{\partial L}{\partial \dot{\theta}} = I_1 \dot{\theta}, \quad \frac{\partial L}{\partial \theta} = I_1 \dot{\phi}^2 s_\theta c_\theta - I_2 (\dot{\psi} + \dot{\phi} c_\theta) \dot{\phi} s_\theta + m g R s_\theta$$

$$\frac{\partial L}{\partial \dot{\psi}} = I_2 (\dot{\psi} + \dot{\phi} c_\theta), \quad \frac{\partial L}{\partial \psi} = 0$$

$$\left\{ \begin{array}{l} (I_1 s_\theta^2 + I_2 c_\theta^2) \dot{\phi} + I_2 c_\theta \dot{\psi} = \text{const} \\ I_1 \ddot{\theta} - (I_1 - I_2) \dot{\phi}^2 s_\theta c_\theta + I_2 \dot{\phi} \dot{\psi} s_\theta - m g R s_\theta = 0 \\ \cancel{I_2 \ddot{\psi} + I_2 \dot{\phi} \dot{\psi} c_\theta - I_2 \dot{\phi} \dot{\psi} s_\theta} \\ I_2 (\dot{\psi} + \dot{\phi} c_\theta) = \text{const} \end{array} \right.$$

RKH:

Hamiltonian: $H(\psi, p) = \frac{1}{2} p^T Q^{-1}(\psi) p + V(\psi)$

$$\det Q(\psi) = I_1^2 I_2 s_\theta^2$$

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$$Q^{-1}(v) = \frac{1}{I_1^2 I_2^2 s_\theta^2} \begin{bmatrix} I_1 I_2 & 0 & -I_1 I_2 c_\theta \\ 0 & I_1 I_2 s_\theta^2 & 0 \\ -I_1 I_2 c_\theta & 0 & I_1 (I_1 s_\theta^2 + I_2 c_\theta^2) \end{bmatrix}$$

$$H(v, p) = \frac{1}{2} \frac{p_1^2}{I_1 s_\theta^2} + \frac{1}{2} \frac{p_2^2}{I_1} + \frac{1}{2} \beta^2 \frac{I_1 s_\theta^2 + I_2 c_\theta^2}{I_1 I_2 s_\theta^2} - \frac{p_1 p_3 c_\theta}{I_1 s_\theta^2} + m g R c_\theta$$

$$RKH: \dot{\varphi} = \frac{\partial H}{\partial p_1} = \frac{p_1}{I_1 s_\theta^2} - \frac{p_3 c_\theta}{I_1 s_\theta^2} = \frac{p_1 - p_3 c_\theta}{I_1 s_\theta^2}$$

$$\dot{\theta} = \frac{\partial H}{\partial p_2} = \frac{p_2}{I_1}$$

$$\dot{\psi} = \frac{\partial H}{\partial p_3} = \frac{p_3 (I_1 s_\theta^2 + I_2 c_\theta^2)}{I_1 I_2 s_\theta^2} - \frac{p_1 c_\theta}{I_1 s_\theta^2} = \frac{p_3 (I_1 s_\theta^2 + I_2 c_\theta^2) - p_1 I_2 c_\theta}{I_1 I_2 s_\theta^2}$$

$$\dot{p}_1 = 0 = -\frac{\partial H}{\partial \varphi} \Rightarrow p_1 = \text{const}$$

$$\dot{p}_2 = -\frac{\partial H}{\partial \theta} = -\frac{p_1^2 c_\theta + \beta^2 c_\theta + p_1 p_3 (1 + c_\theta^2)}{I_1 s_\theta^3} + m g R s_\theta$$

$$\dot{p}_3 = -\frac{\partial H}{\partial \psi} = 0 \Rightarrow p_3 = \text{const}$$

Nezmienniki: p_1, p_3, H

Twardziecie Liouville'a: niezalainosci, involucyje

rank $\begin{bmatrix} \frac{\partial H}{\partial \varphi} & \frac{\partial H}{\partial \theta} & \frac{\partial H}{\partial \psi} & \frac{\partial H}{\partial p_1} & \frac{\partial H}{\partial p_2} & \frac{\partial H}{\partial p_3} \\ 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 \end{bmatrix} = 3$ i jeżeli $p_2 \neq 0$
 lub $p_2 \neq 0$
 (os' bęke zmienne nachylenie)

$$\{p_1, p_3\} = \left(\frac{\partial p_1}{\partial \psi}\right)^T \frac{\partial p_3}{\partial p} - \left(\frac{\partial p_3}{\partial \psi}\right)^T \frac{\partial p_1}{\partial p} = 0$$

$$\{p_1, H\} = \left(\frac{\partial p_1}{\partial \psi}\right)^T \frac{\partial H}{\partial p} - \left(\frac{\partial H}{\partial \psi}\right)^T \frac{\partial p_1}{\partial p} = -\frac{\partial H}{\partial \psi} = 0$$

$$\{p_3, H\} = \left(\frac{\partial p_3}{\partial \psi}\right)^T \frac{\partial H}{\partial p} - \left(\frac{\partial H}{\partial \psi}\right)^T \frac{\partial p_3}{\partial p} = -\frac{\partial H}{\partial \psi} = 0$$

RKH moine wziazac przy kwadratach.

Analiza:

Mamy $p_1, p_3 = \text{const}$. Hamiltonian

$$H = \frac{1}{2I_1 s_\theta^2} (p_1 - p_3 \cos \theta)^2 + \frac{1}{2} I_1 \dot{\theta}^2 + mgR \cos \theta + \left(\frac{1}{2} \frac{p_3^2}{I_2}\right) \text{const}$$

$$\text{Zatem } H - \frac{1}{2} \frac{p_3^2}{I_2} = E = \frac{(p_1 - p_3 \cos \theta)^2}{2I_1 s_\theta^2} + \frac{1}{2} I_1 \dot{\theta}^2 + mgR \cos \theta$$

Wprowadzamy nowa wspolna $u = \cos \theta$

$$\frac{du}{dt} = \dot{u} = -\sin \theta \dot{\theta}, \quad \dot{u}^2 = s_\theta^2 \dot{\theta}^2 = (1-u^2) \dot{\theta}^2$$

Z drugiej strony

$$\dot{\theta}^2 = \frac{2E}{I_1} - \frac{(p_1 - p_3 u)^2}{I_1^2 (1-u^2)} - \frac{2mgRu}{I_1}$$

a wiec

$$\dot{u}^2 = (1-u^2) \left[\frac{2(E - mgRu)}{I_1} - \frac{(p_1 - p_3 u)^2}{I_1^2} \right] = (a - bu)(1-u^2) - (a - bu)^2$$

$$\text{gdzie } a = \frac{2E}{I_1}, \quad b = \frac{2mgR}{I_1}, \quad a = \frac{p_1}{I_1}, \quad b = \frac{p_3}{I_1}$$

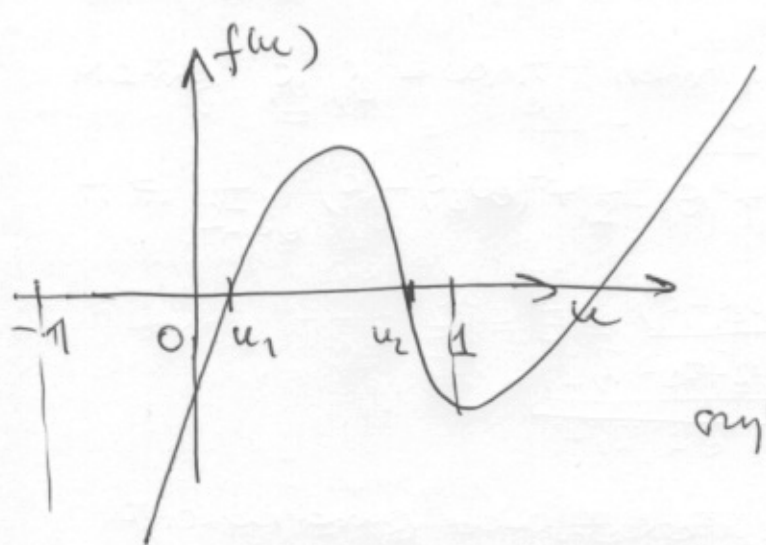
Także

$$\dot{\phi} = \frac{a - bu}{1 - u^2}, \quad \dot{\psi} = \frac{p_3}{I_2} + \frac{(p_3 - p_1 u)u}{I_1 I_2 (1 - u^2)}$$

$$\dot{\psi} = c + \frac{(b - au)u}{1 - u^2} = \frac{c - cu^2 + bu - au^2}{1 - u^2}$$

$$\dot{\psi} = \frac{c + bu - (a + c)u^2}{1 - u^2}, \quad c = \frac{p_3}{I_2}$$

Mamy więc $\dot{u}^2 = f(u) = (a - bu)(1 - u^2) - (a + bu)^2 \cong u^3$

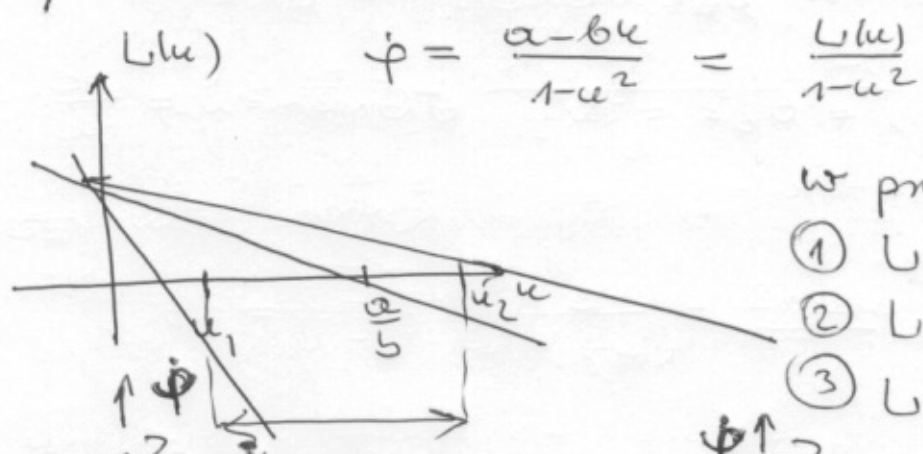


$f(u)$ ma sens jeżeli

$$u_1 \leq u \leq u_2,$$

czyli

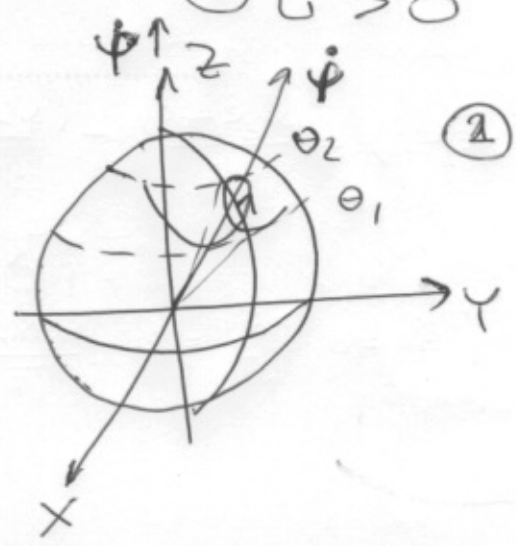
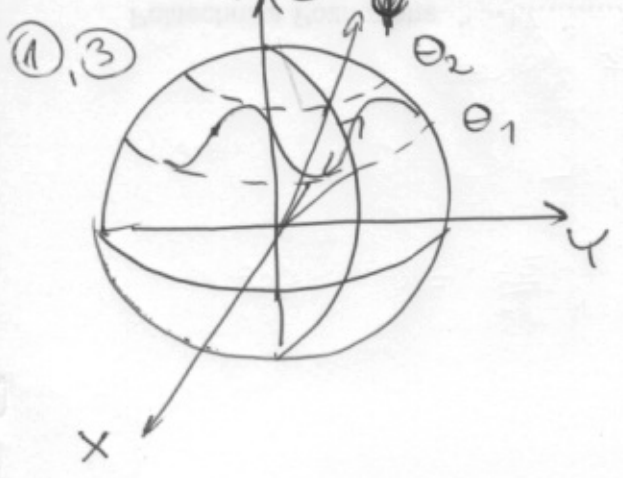
$$\theta_2 \leq \theta \leq \theta_1$$



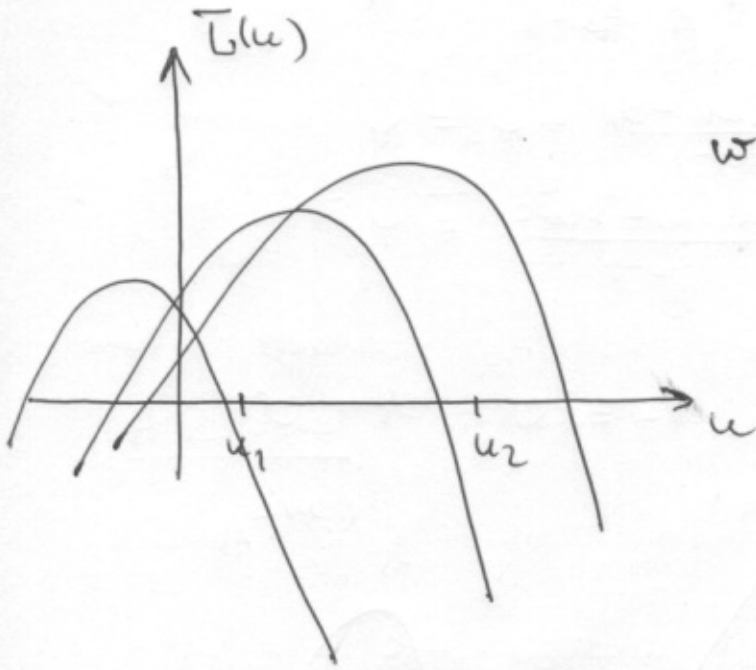
$$\dot{\phi} = \frac{a - bu}{1 - u^2} = \frac{L(u)}{1 - u^2}$$

W przedziale u_1, u_2

- ① $L < 0$
- ② L zmienia znak
- ③ $L > 0$



$$\psi = \frac{c + bu - (a+u)u^2}{1-u^2} = \frac{\bar{U}(u)}{1-u^2}$$



w przedziale u_1, u_2

$\bar{U} < 0$, \bar{U} zmienia znak,

$\bar{U} > 0$

Podsumowanie: ruch bąbka ma trzy składowe:

Θ - nutacje, φ - precesje, ψ - wiotkanie

Волшебная физика

