

June 29, 1980

Hamilton-Jacobi for quadratic Ham. 873  
WKB formula 878  
Wheeler's const. 874

869

It is necessary to understand linearized versions of Hamilton's equations, action, etc. Consider a system described by a Hamiltonian  $H(t, q, p)$ . Stationary curves for the form  $\eta = pdq - H dt$  are trajectories for Hamilton's equations

$$\dot{q} = \frac{\partial H}{\partial p} \quad \dot{p} = -\frac{\partial H}{\partial q}$$

Consider the trajectories as forming a manifold on which one has coords  $q_t, p_t$  for any time  $t$ . If  $t' < t$ , let  $S_{t,t'}$  be the function on this manifold giving the ~~action~~ action from  $t'$  to  $t$ :

$$S_{t,t'}(\text{trajectory}) = \int_{t'}^t \eta$$

Then the first variation formula gives

$$dS_{t,t'} = p_t dq_t - p_{t'} dq_{t'}$$

This shows perhaps that  $S_{t,t'}$  is most naturally a function of  $q_t, q_{t'}$ , the endpoints of the trajectory, so ~~we~~ we define

$$S(t, q; t', q') = S_{t,t'} \text{ of trajectory with } q_{t'} = q', q_t = q.$$

= action of trajectory from  $x' = t'q'$  to  $x = tq$

If  $x' = t'q'$  is held fixed, then we have for  $S = S(tq, t'q')$

$$\frac{\partial S}{\partial q} = p \quad \text{for trajectory ending at } tq$$

$$\begin{aligned} \frac{dS}{dt} &= p \frac{dq}{dt} - H && \text{defn. of } S \\ &= \frac{\partial S}{\partial q} \frac{dq}{dt} + \frac{\partial S}{\partial t} && \text{(general formula)} \end{aligned}$$

and so we see that  $S$  satisfies Hamilton-Jacobi

$$\frac{\partial S}{\partial t} + H(t, q, \frac{\partial S}{\partial q}) = 0$$

Let us now suppose given a trajectory  $(q^0(t), p^0(t))$ , and let us consider nearby trajectories  $(q^0(t) + \delta q(t), p^0(t) + \delta p(t))$ .

Then to the first order  $\delta q(t), \delta p(t)$  satisfy the linear DE

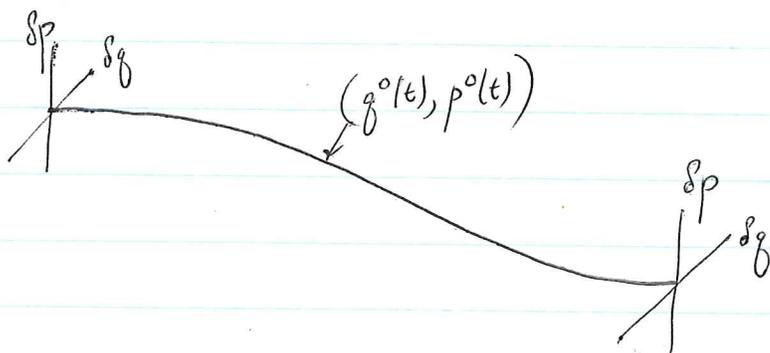
$$\dot{\delta q} = \frac{\partial^2 H}{\partial p \partial q} \delta q + \frac{\partial^2 H}{\partial q \partial p} \delta p$$

$$\dot{\delta p} = -\frac{\partial^2 H}{\partial q^2} \delta q - \frac{\partial^2 H}{\partial q \partial p} \delta p$$

where the 2nd partial derivatives of  $H(t, q, p)$  are evaluated at  $t, q^0(t), p^0(t)$ . These equations are Hamilton's equations for the quadratic Hamiltonian

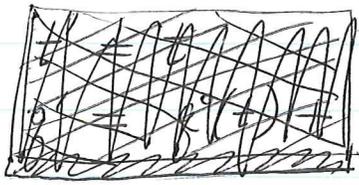
$$\begin{aligned} \tilde{H}(t, \delta q, \delta p) &= \frac{1}{2} \frac{\partial^2 H}{\partial q^2}(t, q^0(t), p^0(t)) \delta q^2 + \frac{\partial^2 H}{\partial q \partial p}(t, q^0(t), p^0(t)) \delta q \delta p \\ &\quad + \frac{1}{2} \frac{\partial^2 H}{\partial p^2}(t, q^0(t), p^0(t)) \delta p^2 \end{aligned}$$

Picture:



I want to understand what is going on in a mbd of the given trajectory.

What I am doing is to introduce new coordinates into  $(t, q, p)$ -space by the formulas



$$\begin{cases} t = t' \\ q = q^0(t') + q' \\ p = p^0(t') + p' \end{cases}$$

What happens to the form  $\eta = pdq - H(t, q, p)dt$ ?

$$\begin{aligned} pdq - H dt &= (p^0 + p') d(q^0 + q') - H(t', q^0 + q', p^0 + p') dt' \\ &= (p^0 \dot{q}^0 + p' \dot{q}^0) dt' + p^0 dq' + p' dq' \\ &\quad - \left( H(t', q^0, p^0) + \frac{\partial H}{\partial q}(t', q^0, p^0) q' + \frac{\partial H}{\partial p}(t', q^0, p^0) p' \right. \\ &\quad \left. + \underbrace{\tilde{H}(t', q', p')}_{\text{quadratic terms}} + \dots \right) dt' \\ &= \underbrace{(p^0 \dot{q}^0 - H^0) dt'}_{\text{function of } t'} + \underbrace{p^0 dq' + p^0 q' dt'}_{d(p^0(t') q')} + \underbrace{p' dq' - \tilde{H} dt'}_{+ \dots} \\ &\quad \underbrace{H'(t', q', p') dt'} \end{aligned}$$

The first two forms are closed, hence the stationary curves for  $pdq - H dt$  and  $p' dq' - H' dt'$  are the same. The action along a trajectory is the action for  $q^0, p^0$  plus linear terms in  $q'(t)$ ,  $t'$  = beginning and end, plus the action for  $p' dq' - H' dt'$ .

Put  $t' = t$  and consider the action between  $t_2, t_1$

$$\begin{aligned} S(t_1, q_1; t_2, q_2) &= S(t_1, \dot{q}_1(t_1); t_2, \dot{q}_2(t_2)) + p^0(t_1) q'_1 - p^0(t_2) q'_2 \\ &\quad + S'(t_1, \dot{q}'_1; t_2, \dot{q}'_2) \end{aligned}$$

It is obviously necessary to understand the linear case first. Consider linearized Hamilton's eqns.

$$\delta \dot{q} = A \delta q + B \delta p$$

$$A = \frac{\partial^2 H}{\partial p \partial q} \quad B = \frac{\partial^2 H}{\partial p^2}$$

$$\delta \dot{p} = C \delta q + D \delta p$$

$$C = -\frac{\partial^2 H}{\partial q^2} \quad D = -\frac{\partial^2 H}{\partial q \partial p}$$

Is  $\begin{pmatrix} A & B \\ C & D \end{pmatrix}$  an infinitesimal symplectic matrix?

This has to be true since the above DE is Hamiltonian for a quadratic fn. of  $\delta q, \delta p$ . Better question: What are infinitesimal symplectic matrices?

$$\begin{pmatrix} A & B \\ C & D \end{pmatrix} \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix} + \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix} \begin{pmatrix} A^t & C^t \\ B^t & D^t \end{pmatrix} = 0$$

$$\Leftrightarrow \begin{pmatrix} -B & A \\ -D & C \end{pmatrix} + \begin{pmatrix} B^t & D^t \\ -A^t & -C^t \end{pmatrix} = 0$$

$$\Leftrightarrow B = B^t, C = C^t, D = -A^t$$

This means

$$\dim Sp(2n) = \underbrace{n^2}_{\substack{\uparrow \\ \text{possible } A}} + \underbrace{2 \frac{n(n+1)}{2}}_{\substack{\uparrow \\ \text{possible } B, C}} = 2n^2 + n = n(2n+1)$$

Notice that this is the same as the dimension of the space of quadratic functions of  $2n$  variables which is

$$\frac{2n(2n+1)}{2} = n(2n+1).$$

$$S = \frac{1}{2} a Q^2 + b Q q + \frac{1}{2} c q^2$$

Let's compute the symplectic transformation associated

to S:

$$P = \frac{\partial S}{\partial Q} = aQ + bq \quad \Rightarrow \quad q = -\frac{a}{b}Q + \frac{1}{b}P$$

$$P = -\frac{\partial S}{\partial q} = -bQ - cq \quad \Rightarrow \quad P = -bQ - c\left(-\frac{a}{b}Q + \frac{1}{b}P\right)$$

$$= \left(\frac{ac}{b} - c\right)Q - \frac{c}{b}P$$

Thus

$$\begin{pmatrix} q \\ P \end{pmatrix} = \begin{pmatrix} -\frac{a}{b} & \frac{1}{b} \\ \frac{ac}{b} - c & -\frac{c}{b} \end{pmatrix} \begin{pmatrix} Q \\ P \end{pmatrix}$$

and the determinant is  $\frac{ac}{b^2} - \left(\frac{ac}{b} - c\right)\frac{1}{b} = 1$   
as it should be.

Question: Is there any relation of this with the scattering matrix for  $(-\Delta + q)\psi = E\psi$  on the line?

July 2, 1980

more units. Recall that Coulomb's law gives a way to define a unit of charge in terms of units of length, time, mass. Thus if  $e$  is the charge of the electron

$$\frac{e^2}{1 \text{ cm}^2} = (\text{const}) \text{ gr } \frac{\text{cm}}{\text{sec}^2}$$

where (const) is dimensionless. Thus

$$[\text{charge}]^2 = \text{gr } \frac{\text{cm}^3}{\text{sec}^2}$$

Also 
$$[h] = \text{gr } \frac{\text{cm}^2}{\text{sec}^2} \text{ sec} = \frac{\text{gr cm}^2}{\text{sec}}$$

$$[c] = \frac{\text{cm}}{\text{sec}}$$

Therefore 
$$[\text{charge}]^2 = [hc]$$

and so 
$$\frac{e^2}{hc} \text{ is a dimensionless } \text{ ~~constant~~ } \text{ constant}$$

Next the law of gravitation gives

$$\frac{\text{gr cm}}{\text{sec}^2} = G \frac{\text{gr}^2}{\text{cm}^2}$$

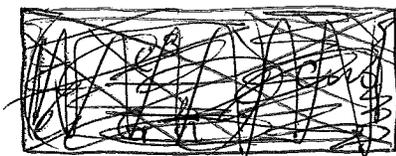
so 
$$[G] = \frac{\text{cm}^3}{\text{gr sec}^2} = \frac{\text{cm}^3}{[h] \frac{\text{sec}}{\text{cm}^2} \cdot \text{sec}^2}$$

$$\frac{G}{c^3}$$

$$= \frac{\text{cm}^2}{[h]} [c]^3$$

Thus 
$$\left[ \frac{Gh}{c^3} \right] = \text{cm}^2$$

and so we get an absolute unit of length, namely



$$\sqrt{\frac{Gh}{c^3}} \text{ cm}$$

This should be Wheeler's constant: Compute:

$$G = 6.672 \times 10^{-11} \frac{\text{N} \cdot \text{m}^2}{\text{kg}^2}$$

$$\frac{\text{kg} \cdot \text{m}}{\text{sec}^2}$$

$$\frac{\text{m}^3}{\text{kg} \cdot \text{sec}^2}$$

$$\hbar = \frac{6.626 \times 10^{-34}}{2\pi} \frac{\text{J} \cdot \text{sec}}{\text{kg} \cdot \text{m}^2 / \text{sec}}$$

$$c = 2.998 \times 10^8 \text{ m/sec.}$$

$$\frac{Gh}{c^3} = \frac{\cancel{6.7} \times 6.6}{\cancel{2\pi} (2.998)^3} 10^{-11-34-24} \approx 2 \times 10^{-70} \text{ m}^2$$

$$\frac{2}{9}$$

Thus

$$\sqrt{\frac{Gh}{c^3}} \text{ -m} \approx 10^{-35} \text{ m} \approx 10^{-33} \text{ cm.}$$

July 3, 1980

876

The program now is to understand first and second variations associated to least action. Let's consider two times  $t_1 < t_2$  and paths  $q, p$  defined on  $[t_1, t_2]$  and the action function on these paths

$$F(\gamma) = \int_{\gamma} p dq - H dt$$

Then if we have a variation  $\delta q, \delta p$ , we find

forget  $\rightarrow$

$$\begin{aligned} \delta F &= \int_{t_1}^{t_2} \left[ \delta p \dot{q} + p \delta \dot{q} - \frac{\partial H}{\partial q} \delta q - \frac{\partial H}{\partial p} \delta p \right. \\ &\quad \left. - \left( \frac{1}{2} \frac{\partial^2 H}{\partial q^2} (\delta q)^2 + \frac{\partial^2 H}{\partial q \partial p} (\delta q)(\delta p) + \frac{1}{2} \frac{\partial^2 H}{\partial p^2} (\delta p)^2 \right) \right] dt \\ &= \left[ p \delta q \right]_{t_1}^{t_2} + \int_{t_1}^{t_2} \left[ \delta p \left( \dot{q} - \frac{\partial H}{\partial p} \right) - \delta q \left( \dot{p} + \frac{\partial H}{\partial q} \right) \right] dt + \int \delta p \delta \dot{q} dt \\ &\quad - \int_{t_1}^{t_2} \left\{ \frac{1}{2} \frac{\partial^2 H}{\partial q^2} (\delta q)^2 + \frac{\partial^2 H}{\partial q \partial p} (\delta q)(\delta p) + \frac{1}{2} \frac{\partial^2 H}{\partial p^2} (\delta p)^2 \right\} dt \\ &\quad + O(\delta q, \delta p)^3 \end{aligned}$$

Thus if we fix  $q$  at the ends,  $\gamma$  is a critical value of  $F$  when  $\gamma$  is a solution of Hamilton's equations. Moreover the Hessian of  $F$  is given by the quadratic terms in  $\delta F$ , hence  $\gamma$  is a local minimum when  $\delta F > 0$

$$\int \left[ \delta p \delta \dot{q} - \left( \frac{1}{2} \frac{\partial^2 H}{\partial q^2} (\delta q)^2 + \dots + \frac{1}{2} \frac{\partial^2 H}{\partial p^2} (\delta p)^2 \right) \right] dt$$

evaluated along  $\gamma$  is  $> 0$

For example suppose

$$H = \frac{p^2}{2m} + V(q, t)$$

then the 2nd variation is

$$- \int_{t_1}^{t_2} \left( \frac{1}{2m} (\delta p)^2 + \frac{1}{2} \frac{\partial^2 V}{\partial q^2} (\delta q)^2 \right) dt$$

Thus when  $\frac{\partial^2 V}{\partial q^2} \geq 0$  along the trajectory, one has a local minimum for the action. This includes harmonic oscillator, uniform gravitational field, repulsive Coulomb potential, but not an attractive Coulomb potential.

Next I want to see if the corresponding Lagrangian variational ~~problem~~ problem has a similar first and second variation.

$$\begin{aligned} \delta \int L(t, q, \dot{q}) dt &= \int \left\{ \frac{\partial L}{\partial q} \delta q + \frac{\partial L}{\partial \dot{q}} \delta \dot{q} + \frac{1}{2} \frac{\partial^2 L}{\partial \dot{q}^2} \delta \dot{q}^2 + \dots \right\} dt \\ &= \left[ \frac{\partial L}{\partial \dot{q}} \delta q \right]_{t_1}^{t_2} + \int_{t_1}^{t_2} \left( \frac{\partial L}{\partial q} - \frac{d}{dt} \left( \frac{\partial L}{\partial \dot{q}} \right) \right) \delta q dt \\ &\quad + \int_{t_1}^{t_2} \left\{ \frac{1}{2} \frac{\partial^2 L}{\partial \dot{q}^2} (\delta \dot{q})^2 + \frac{\partial^2 L}{\partial q \partial \dot{q}} (\delta q) (\delta \dot{q}) + \frac{1}{2} \frac{\partial^2 L}{\partial \dot{q}^2} (\delta \dot{q})^2 \right\} dt \end{aligned}$$

~~In~~ In the example  $H = \frac{p^2}{2m} + V(q, t)$

$$L = \frac{m}{2} \dot{q}^2 - V(q, t)$$

the quadratic term is

$$\int_{t_1}^{t_2} \left\{ \frac{m}{2} (\delta \dot{q})^2 - \frac{1}{2} \left( \frac{\partial^2 V}{\partial q^2} \right) (\delta q)^2 \right\} dt$$

Because  $\delta q$  is supposed to vanish at the ends this can be written

$$\int_{t_1}^{t_2} \frac{1}{2} \delta q \left( -m \delta \ddot{q} - \frac{\partial^2 V}{\partial q^2} \delta q \right) dt$$

which is the quadratic form associated to the operator

$$-m \frac{d^2}{dt^2} - \frac{\partial^2 V}{\partial q^2}$$

with Dirichlet boundary conditions on  $[t_1, t_2]$ . Now I believe one knows that the number of ~~negative~~ eigenvalues for this quadratic form is the number of conjugate points (counted properly) as one goes from  $t_1$  to  $t_2$ .

To fix the ideas let us work with the simple harmonic oscillator  $H = \frac{p^2}{2m} + \frac{k}{2} q^2$ . Then the quadratic part ~~above~~ is

$$\int_{t_1}^{t_2} \left\{ \frac{m}{2} (\delta \dot{q})^2 - \frac{k}{2} (\delta q)^2 \right\} dt$$

Corresponding to the operator  $m$  times

$$\left( \frac{d^2}{dt^2} + \omega^2 \right) \quad \omega^2 = \frac{k}{m}$$

Now to simplify suppose  $[t_1, t_2] = [0, L]$ . Then Dirichlet eigenfunctions are

$$\sin\left(\frac{n\pi t}{L}\right) \quad n = 1, 2, \dots$$

and the eigenvalues are  $\left(\frac{n\pi}{L}\right)^2 - \omega^2$

This the number of negative eigenvalues is the number of integers  $n$  with

$$1 \leq n < \frac{\omega L}{\pi} \quad \text{or} \quad 0 < n\pi < \omega L$$

i.e. the number of zeroes of  $\sin(\omega t)$  on  $(0, L)$ .

But one can associate to any path  $q(t)$  a path  $\gamma: q(t), p(t)$  in  $(t, q, p)$ -space by defining

$$p(t) = \frac{\partial L}{\partial \dot{q}}(t, q(t), \dot{q}(t))$$

Then

$$\int_{\gamma} p dq - H dt = \int [p \dot{q} - (p \dot{q} - L)] dt = \int L dt$$

so something is wrong. Error on 876.

The thing to look at is the quadratic  part

$$\int_0^T \delta p d(\delta q) - \left( \frac{1}{2} \frac{\partial^2 H}{\partial \dot{q}^2} (\delta \dot{q})^2 + \dots \right) dt$$

and to understand its eigenvalues. This is just the action integral for a <sup>Hamiltonian</sup> quadratic in  $q, p$ .

July 7, 1980

880

Consider  $H = \frac{p^2}{2} + \frac{1}{2}\omega^2 q^2$  and let's compare the two actions:

$$\int_{\tilde{\gamma}} p dq - H dt$$

$\tilde{\gamma}$  is curve  $q(t), p(t)$  over  $[0, T]$   
with  $q(0) = q(T) = 0$ .

$$\int_{\gamma} L dt$$

$\gamma$  is the curve  $q(t)$  over  $[0, T]$   
with  $q(0) = q(T) = 0$

Then

$$\begin{aligned} \int p dq - H dt &= \int_0^T \left( p \dot{q} - \frac{p^2}{2} - \frac{\omega^2 q^2}{2} \right) dt \\ &= \underbrace{\int_0^T -\frac{1}{2} (p - \dot{q})^2 dt}_{\text{always } \leq 0} + \underbrace{\int_0^T \left( \frac{\dot{q}}{2} - \frac{\omega^2 q^2}{2} \right) dt}_{\int L dt} \end{aligned}$$

Now we have seen that

$$\int L dt = \int_0^T \frac{1}{2} q \left[ \left( -\frac{d^2}{dt^2} - \omega^2 \right) q \right] dt$$

is a quadratic form on the space of paths with  $q(0) = q(T) = 0$  having a finite number of negative eigenvalues and most of them positive. Hence we conclude that the action functional

$$F(\tilde{\gamma}) = \int_{\tilde{\gamma}} p dq - H dt$$

~~is~~ even for small paths does not have a <sup>local</sup> minimum, even when the Lagrange action  $\int L dt$  does.

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Notice that in  $(t, q, p)$  space the submanifold given by fixing  $t, q$  is such that the canonical form  $\eta = pdq - Hdt$  restricts to zero on it, hence is Lagrangian for  $d\eta$ . We have seen that ~~the~~ Lagrangian submanifolds of  $(t, q, p)$  space for  $d\eta$  which project non-singularly on  $(t, q)$  space are ~~the~~ given by solutions of the HT equation. So one should ask whether given two Lagrangian submanifolds, is it possible to assign ~~an~~ an action between them, so as to get a generalization of  $S(tq, t'q')$ ?

Not really. Two Lagrangian submanifolds under nice ~~the~~ conditions can be expected to intersect along a trajectory. Now if one has specified  $S_i$  on each manifold ~~so~~ so that each satisfies  $dS_i = \eta$ , then  $S_1 - S_2$  will be a constant. When one defines  $S(tq, t'q')$  one chooses the action to be zero ~~on~~ on ~~the~~ each fibre over  $tq$  space.

July 5, 1980

882

Consider the Schroed. equation for a scalar wave fn.

$$i\hbar \frac{\partial \psi}{\partial t} = \left( -\frac{\hbar^2}{2m} \Delta + V \right) \psi \quad \Delta = \nabla^2, \nabla = \frac{\partial}{\partial \mathbf{q}}$$

Put  $\psi = e^{\frac{i}{\hbar} S}$ . Then  $S$  must satisfy

$$-\frac{\partial S}{\partial t} = -\frac{\hbar^2}{2m} \left( \left( \frac{i}{\hbar} \nabla S \right)^2 + \frac{i}{\hbar} \nabla^2 S \right) + V$$

or

$$\frac{\partial S}{\partial t} + \frac{1}{2m} (\nabla S)^2 + V = \frac{i\hbar}{2m} \nabla^2 S$$

If we look for an expansion  $S = S_0 + \hbar S_1 + \dots$ , then

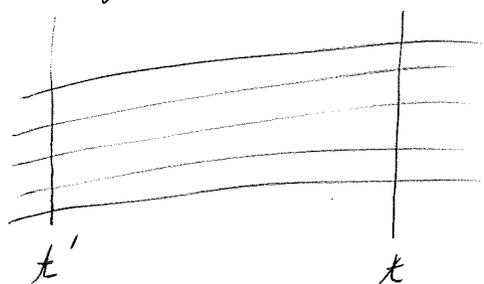
$$\frac{\partial S_0}{\partial t} + \frac{1}{2m} \left( \frac{\partial S_0}{\partial \mathbf{q}} \right)^2 + V = 0 \quad \text{Hamilton-Jacobi PDE}$$

$$\left( \frac{\partial}{\partial t} + \frac{1}{m} \frac{\partial S_0}{\partial \mathbf{q}} \cdot \nabla \right) S_1 = \frac{i}{2m} \nabla^2 S_0$$

We already know what solns.  $S_0$  of the HJ equation look like. They can be identified with a family of trajectories of Hamilton's equations, in this case

$$\dot{\mathbf{q}} = \frac{\mathbf{p}}{m} \quad \dot{\mathbf{p}} = -\nabla V \quad \text{or} \quad m\ddot{\mathbf{q}} = -\nabla V,$$

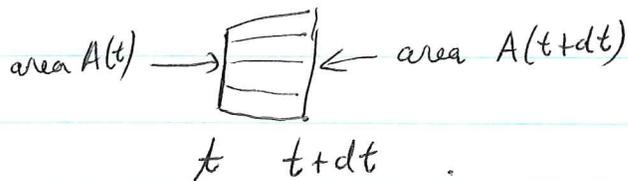
such that ~~the~~ ~~momentum~~  $\nabla S_0(\mathbf{q}, t)$  is the momentum of the trajectory passing thru  $\mathbf{q}, t$ . (This is sort of like saying the flow is irrotational.)



Let us suppose that  $S_0(t, q)$  is given. To simplify suppose  $m=1$  so that  $\dot{q} = p = \square = \nabla S$ .

Then  $\nabla^2 S = \nabla \cdot \nabla S$  is the divergence of the flow.

Recall how the divergence can be computed: You take a small volume, the divergence is the flux thru its surface divided by the volume. Therefore  $\nabla$  I take a little flow tube



First it is necessary to ~~know~~ work in  $t, q$  space, so notice that the tangent vector in  $t, q$  space to the flow is  $(1, \dot{q})$ , and hence the divergence of  $(1, \dot{q})$  is just  $\nabla^2 S_0$ . Also the flux thru a ~~piece of~~  $t = \text{constant}$  is just its area. Thus we get

$$\nabla^2 S_0 \cdot dt \cdot A(t) = A(t+dt) - A(t)$$

or

$$\nabla^2 S_0 = \frac{1}{A(t)} \frac{dA(t)}{dt}$$

So what we want to understand is how to compute the  $\square$  right side.

July 6, 1980

887

It is important to understand the linear case first. Consider the Hamiltonian

$$H = \frac{p^2}{2} + \frac{1}{2} q \cdot K q$$

where  $K(t)$  is a symmetric matrix depending on  $t$ . The equation of motion is

$$\ddot{q} = -Kq$$

Let's work on the interval  $[0, T]$  and denote by  $q, p$  (resp.  $Q, P$ ) the position + momentum at the beginning (resp. end). Given  $q, p$  the position + momentum at time  $t$  is given by

$$\begin{pmatrix} q_t \\ p_t \end{pmatrix} = U(t, 0) \begin{pmatrix} q \\ p \end{pmatrix}$$

where  $U(t, 0)$  satisfies

$$\frac{d}{dt} U(t, 0) = \begin{pmatrix} 0 & 1 \\ -K & 0 \end{pmatrix} U(t, 0)$$

$$U(0, 0) = I$$

The action of the trajectory  $(q_t, p_t)$  over  $[0, T]$  is

$$\int_0^T \left[ \frac{1}{2} p_t^2 - \frac{1}{2} q_t \cdot K(t) q_t \right] dt$$

and it is evidently a quadratic function of the initial position + momentum. Better: it is a quadratic function on the  $2n$  dimensional space of trajectories.

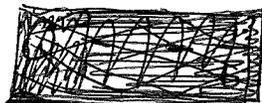
Let's suppose that  $t=0, T$  are good points so that  $(Q, q)$  are coordinates on the space of trajectories. Then we can write

$$S = \frac{1}{2} g \cdot a g + g \cdot b Q + \frac{1}{2} Q \cdot c Q$$

From the general relation  $dS = P dQ - p dg$

we get

$$\begin{cases} P = \frac{\partial S}{\partial Q} = b^t g + c Q \\ p = -\frac{\partial S}{\partial g} = -a g - b Q \end{cases} \quad \left( \begin{array}{l} g \cdot b Q = g^t b Q \\ = Q^t b^t g \end{array} \right)$$



$$b Q = -a g - p$$

$$Q = -(b^{-1} a) g - (b^{-1}) p$$

$$P = b^t g + c [-(b^{-1} a) g - b^{-1} p]$$

$$= (b^t - c b^{-1} a) g - (c b^{-1}) p$$

This  $\blacksquare$  becomes when  $n=1$ :

$$\begin{pmatrix} Q \\ P \end{pmatrix} = \begin{pmatrix} -\frac{a}{b} & -\frac{1}{b} \\ b - \frac{ca}{b} & -\frac{c}{b} \end{pmatrix} \begin{pmatrix} g \\ p \end{pmatrix}$$

$\underbrace{\hspace{10em}}_{\det = 1}$

Example: Take  $H = \frac{p^2}{2} + \frac{1}{2} \omega^2 q^2$  with  $\omega > 0$ .

We know that

$$\begin{pmatrix} Q \\ P \end{pmatrix} = \begin{pmatrix} \cos \omega T & \frac{\sin \omega T}{\omega} \\ -\omega \sin \omega T & \cos \omega T \end{pmatrix} \begin{pmatrix} q \\ p \end{pmatrix}$$

hence

$$-\frac{1}{b} = \frac{\sin \omega T}{\omega} \quad -\frac{a}{b} = -\frac{c}{b} = \cos \omega T$$

$$\therefore a = c = \frac{\omega \cos \omega T}{\sin \omega T} \quad b = -\frac{\omega}{\sin \omega T}$$

hence the action for the simple harmonic oscillator over  $[0, T]$  is given by

$$S(Q, q) = \frac{1}{2} \frac{\omega \cos \omega T}{\sin \omega T} q^2 - \frac{\omega}{\sin \omega T} q Q + \frac{1}{2} \frac{\omega \cos \omega T}{\sin \omega T} Q^2$$

see p 333 Oct. 79

Next I should understand the solutions of the Hamilton-Jacobi equation which are quadratic in  $q$  and hence which for fixed  $t$  correspond to a linear Lagrangian subspace. For the simple harmonic oscillator such we consider the Lagrangian subspace of  $(q, p, 0)$ -space given by  $S(q, 0) = p_0 q$ . Thus each particle has initial momentum  $p_0$ . The trajectory with initial position  $q$  is

$$q_t = (\cos \omega t) q + \left(\frac{\sin \omega t}{\omega}\right) p_0$$

This gives an affine subspace. You want  $S(q, 0) = a \frac{q^2}{2}$   
see p. 888

~~Take case  $p_0 = 0$~~

Take case  $p_0 = 0$

$$S = \int \left( \frac{1}{2} \dot{q}_t^2 - \frac{1}{2} \omega^2 q_t^2 \right) dt$$

$$= \frac{\omega^2}{2} q^2 \int_0^t (\sin^2 \omega t - \cos^2 \omega t) dt$$

$$= \frac{\omega^2}{2} q^2 \left( -\frac{\sin 2\omega t}{2\omega} \right) = -\frac{\omega}{2} q^2 \frac{\sin \omega t \cos \omega t}{\cos \omega t}$$

$$S(t, q) = -\left( \frac{\omega \sin \omega t}{\cos \omega t} \right) \frac{q^2}{2}$$

satisfies  $\frac{\partial S}{\partial t} + \frac{1}{2} \left( \frac{\partial S}{\partial q} \right)^2 + V = 0$

for  $\frac{\partial S}{\partial t} = \frac{-\omega^2}{\cos^2 \omega t} \frac{q^2}{2}$

$$\frac{\partial S}{\partial q} = \frac{-\omega \sin \omega t}{\cos \omega t} q$$

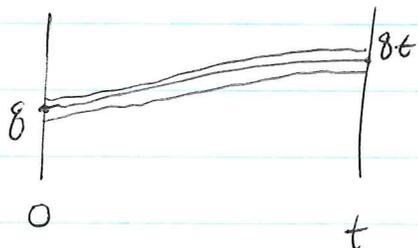
$$\therefore \frac{\partial S}{\partial t} + \frac{1}{2} \left( \frac{\partial S}{\partial q} \right)^2 = \frac{\omega^2 q^2}{2} \left[ \frac{-1}{\cos^2} + \frac{\sin^2}{\cos^2} \right]$$

$$= -\frac{\omega^2 q^2}{2} \quad \checkmark$$

Recall <sup>from</sup> yesterday we saw for a solution of the Hamilton-Jacobi equation  $S(t, q)$  that

$$\nabla^2 S = \frac{d}{dt} \log A(t)$$

where  $A(t) = \det \left( \frac{\partial q_t}{\partial q} \right)$  is the Jacobian of the map  $q \mapsto q_t$



Let's check this.  $A(t) = \frac{\partial q_t}{\partial q} = \cos \omega t$

$$\nabla^2 S = \frac{\partial^2}{\partial q^2} \left( -\frac{\omega \sin \omega t}{\cos \omega t} \frac{q^2}{2} \right) = -\frac{\omega \sin \omega t}{\cos \omega t} \quad \checkmark$$

General quadratic solution of HJ for the simple harmonic oscillator.

$$S(t, q) = a(t) \frac{q^2}{2} + b(t) q + c(t)$$

$$\frac{\partial S}{\partial t} = a' \frac{q^2}{2} + b' q + c'$$

$$\frac{1}{2} \left( \frac{\partial S}{\partial q} \right)^2 = \frac{1}{2} (a q + b)^2 = \frac{1}{2} a^2 q^2 + a b q + \frac{1}{2} b^2$$

$$= -\frac{1}{2} \omega^2 q^2 \quad \text{yields}$$

$$a^2 + a' = -\omega^2$$

$$b' + a b = 0 \quad c' + \frac{1}{2} b^2 = 0$$

The equation for  $a$  is a Riccati eqn. assoc. to  $u'' + \omega^2 u = 0$ .

Solutions are  $a = \frac{u'}{u}$   $a' = \frac{u''}{u} - a^2 = -\omega^2 - a^2$ .

Then  $\frac{b'}{b} + \frac{a'}{a} = 0$  so  $b = \frac{\text{const}}{a}$

But now you see the error in 886. In order to get a linear subspace (as opposed to affine) of  $(q, p)$  space you want  $S(tq)$  to be ~~be~~ a quadratic form in  $q$ , that is, ~~for~~ for the simple oscillator

$$S(tq) = a(t) \frac{q^2}{2}$$

Then we have seen that  $a$  satisfies the Riccati equation, and hence we get the solutions

$$S(tq) = \frac{u'(t)}{u(t)} \frac{q^2}{2} \quad u = A \cos \omega t + B \sin \omega t$$

of the Hamilton-Jacobi equations.

General case:  $q'' + K(t)q = 0$ . We want

$$S(tq) = \frac{1}{2} q \cdot a(t) q$$

to be a solution of the HT equation. Here  $a$  is a symmetric matrix.

$$\frac{\partial S}{\partial t} = \frac{1}{2} q \cdot a' q \quad \frac{\partial S}{\partial q} = a q \quad \left( \frac{\partial S}{\partial q} \right)^2 = q \cdot \frac{a^2 q}{a^2}$$

so the HT equation is

$$a' + \boxed{a^2} + K = 0$$

July 7, 1980

889

We are considering a Hamiltonian

$$H = \frac{p^2}{2} + \frac{1}{2}g \cdot Kg$$

where  $K$  is a symmetric matrix depending on  $t$ , and the associated Schrodinger equation

$$\hbar i \frac{\partial \psi}{\partial t} = \left( -\frac{\hbar^2}{2} \Delta + \frac{1}{2}g \cdot Kg \right) \psi.$$

Feynman expressed the propagator  $\langle t_g | t'_g \rangle$  for the Schrodinger equation as a path integral

$$\langle t_g | t'_g \rangle = \int e^{\frac{i}{\hbar} \int L dt} \mathcal{D}g.$$

In this case the Lagrangian is quadratic

$$L = \frac{p^2}{2} - \frac{1}{2}g \cdot Kg$$

and so the path integral ~~is the determinant~~ is Gaussian and can be evaluated

$$\langle t_g | t'_g \rangle = e^{\frac{i}{\hbar} S(t_g, t'_g)} \times (\det \text{factor})^{-1/2}$$

Because of the quadratic character of  $L$  in  $g$  we know  $S(t_g, t'_g)$  is quadratic in  $g, g'$ , and also that the determinant factor is independent of  $g, g'$ ; essentially it is the determinant of

$$\int_{t'}^t \left( \frac{1}{2} \dot{g}^2 + \frac{1}{2}g \cdot Kg \right) dt$$

with  $g=0$  at the ends.

Therefore it makes sense to look for solutions of the Schrodinger equation of the form

$$\psi = \boxed{\text{scribble}} e^{\frac{i}{\hbar} \tilde{S}} \quad \tilde{S} = S + \hbar S_1$$

where  $S = \frac{1}{2} g \cdot a(t) g$  is quadratic and  $S_1$  depends only on  $t$ . To solve

$$\frac{\partial \tilde{S}}{\partial t} + \frac{1}{2} (\nabla \tilde{S})^2 + \frac{1}{2} g \cdot K g = \frac{i \hbar}{2} \nabla^2 \tilde{S}$$

$$\text{or } \begin{cases} \frac{\partial S}{\partial t} + \frac{1}{2} (\nabla S)^2 + \frac{1}{2} g \cdot K g = 0 \\ \hbar \frac{\partial S_1}{\partial t} = \frac{i \hbar}{2} \nabla^2 S \end{cases}$$

Thus  $a(t)$  has to satisfy the Riccati style eqn

$$a' + a^2 + K = 0$$

$$\text{and } \frac{\partial S_1}{\partial t} = \frac{i}{2} \nabla^2 S = \frac{i}{2} \text{tr } a$$

Consequently

$$\psi(t, g) = e^{\frac{i}{\hbar} \left[ \frac{1}{2} g \cdot a(t) g - \frac{1}{2} \int_0^t (\text{tr } a) dt \right]}$$

Consider the problem of computing the determinant of the operator

$$\frac{d^2}{dt^2} + K$$

on  $[0, T]$  with Dirichlet boundary conditions. One method might be to choose a basis  $u_1, \dots, u_n$  for the solutions of  $\ddot{u} + Ku = 0$  which vanish at  $t=0$ . Recalling that  $u_i$  is a column vector  $(u_{ij})_{j=1}^n$ , we can form

$$\det (u_{ij}(t)).$$

This vanishes when the operator has an ~~an~~ eigenfunction with

eigenvalue = 0. Changing the basis  $\{u_i\}$  is the same as multiplying the matrix  $(u_{ij})$  on the right by a constant invertible matrix, hence we obtain a well-defined function up to a mult. constant, which behaves like the desired determinant.

Let  $A(t)$  be the matrix  $(u_{ij})$  whose columns are ~~the~~  $n$ -independent solutions of  $\ddot{u} + Ku = 0$ .

Then 
$$A'' + KA = 0$$

so if we put  $a = \dot{A}A^{-1}$  then

$$\dot{a} = \dot{A}(-A^{-1}\dot{A}A^{-1}) + \underbrace{\ddot{A}A^{-1}}_{-KA}$$

so 
$$\dot{a} = -a^2 - K$$

and  $a$  satisfies the Riccati equation. Since  $K$  is symmetric this means that  $a$  is symmetric provided it is so at one point. Notice also that multiplying  $A$  on the right by a constant matrix doesn't change  $a$ . Notice that if

$$\dot{a} = -a^2 - K$$

and  $u$  is a solution of  $\ddot{u} = au$ , then

$$\ddot{u} = \dot{a}u + a\dot{u} = (-a^2 - K)u + a(au) = -Ku$$

so it seems to be clear that a solution of the Riccati equation can be identified with an  $n$ -dim subspace of solutions of  $\ddot{u} + Ku = 0$ , the Lagrangian subspaces corresponding to symmetric Riccati matrices.

Next recall that if  $A = (u_{ij})$  is an  $n \times n$  matrix of independent solutions of  $\ddot{u} + Ku = 0$ , then

$$\frac{d}{dt} \log \det A = \text{tr} \left( \frac{dA}{dt} A^{-1} \right) = \text{tr}(a)$$

so that

$$\det(A) = \text{const } e^{\int^t \text{tr}(a) dt}$$


---

suppose we consider solutions of the HJ equation of the form

$$S(t, q) = \frac{1}{2} q \cdot a q + b \cdot q + c$$

where  $a, b, c$  are functions of  $t$ . Then

$$\frac{1}{2} \dot{q} \cdot \dot{a} q + \dot{b} \cdot q + \dot{c} + \frac{1}{2} (a q + b)^2 + \frac{1}{2} q \cdot K q = 0$$

so we must have

$$\dot{a} + a^2 + K = 0$$

$$\dot{b} + a b = 0$$

$$\dot{c} + \frac{1}{2} b^2 = 0$$

Thus  $b$  is a solution of the first order linear DE with the matrix  $-a$ .

Hence if we consider

$$S(t, q, t', q') = \frac{1}{2} q \cdot a q + q' \cdot b q + \frac{1}{2} q' \cdot c q'$$

then  $b$  will be a  $n \times n$  matrix satisfying  $\dot{b} + a b = 0$  and

hence

$$\det(b) = e^{-\int^t \text{tr} a}$$

This somewhat explains why the determinant factor for  $\langle q | t' q' \rangle$  can be written

$$\det \left( \frac{\partial^2 S}{\partial q' \partial q} \right)^{1/2}$$

July 9, 1980:

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canonical transformations: Suppose a system is described by  $H(t, q, p)$ . The trajectories are those curves in  $(t, q, p)$  space which are stationary for the 1-form  $\int pdq - H dt$ . A canonical transformation is a family of <sup>2br</sup> functions  $Q, P$  on  $(t, q, p)$ -space and a function  $K(t, Q, P)$  such that

$$pdq - H dt = PdQ - K dt + dV$$

for some fn.  $V$  on  $(t, q, p)$  space. In good cases the functions  $(t, q, Q)$  form a system of coords on  $(t, q, p)$ -space and so  $V = V(t, q, Q)$ . Then

$$p = \frac{\partial V}{\partial q} \quad P = - \frac{\partial V}{\partial Q} \quad K = \frac{\partial V}{\partial t} + H$$

(The word "canonical" means that when one makes the change  $(t, q, p) \rightarrow (t, Q, P)$ , the Hamilton equations go into equations of the same form; equations in Hamiltonian form are called "canonical.")

The interesting case is when  $K=0$ , i.e. when  $V(t, q, Q)$  is a solution of the Hamilton-Jacobi equation depending on the  $n$ -constants  $Q_1, \dots, Q_n$ . The trajectories are then given by  $Q = \text{const}, P = \text{const}$ .

Consider again the quadratic Hamiltonian

$$H = \frac{p^2}{2} + \frac{1}{2} q \cdot K q \quad K = K(t).$$

I want to find a formula which expresses the fundamental solution  $\langle t'q' | t'q' \rangle$  in terms of the classical action  $S(tq, t'q')$ . We have seen that  $S(tq, t'q')$  is

a homogeneous quadratic function of  $g, g'$ .

Moreover  $\psi(t, g) = e^{\frac{i}{\hbar} \tilde{S}(t, g)}$  satisfies the Schrödinger equation

$$\hbar i \frac{\partial \psi}{\partial t} = \left( -\frac{\hbar^2}{2} \Delta + \frac{1}{2} g \cdot K g \right) \psi$$

when  $\tilde{S}$  satisfies

$$\frac{\partial \tilde{S}}{\partial t} + \frac{1}{2} \left( \frac{\partial \tilde{S}}{\partial g} \right)^2 + \frac{1}{2} g \cdot K g = \frac{\hbar i}{2} \nabla^2 \tilde{S}$$

We can take  $\tilde{S} = S + \hbar S_1$  where  $S$  is quadratic

$$S(t, g) = \frac{1}{2} g \cdot a g + b \cdot g + c \quad a, b, c \text{ fns of } t$$

and  $S_1 = S_1(t)$  depends only on  $t$ . Then  $S, S_1$  must satisfy

$$\frac{1}{2} g \cdot \dot{a} g + b \cdot \dot{g} + \dot{c} + \frac{1}{2} (a g + b)^2 + \frac{1}{2} g \cdot K g = 0$$

$$(i S_1)' = -\frac{1}{2} \text{tr}(a)$$

Thus we find

$$\dot{a} + a^2 + K = 0$$

$$\dot{b} + a b = 0$$

$$\dot{c} + \frac{1}{2} b^2 = 0$$

Begin again: suppose that

$$S(t, g, t', g') = \frac{1}{2} g \cdot A g + g' \cdot B g + \frac{1}{2} g' \cdot C g'$$

where  $A, B, C$  depend on  $t, t'$ . Then we have

$$p = \frac{\partial S}{\partial g} = A g + B^t g'$$

$$p = A(-B^{-1} C g' - B^{-1} p') + B^t g'$$

$$p' = -\frac{\partial S}{\partial g'} = -B g - C g'$$

$$\Rightarrow g = -B^{-1} C g' - B^{-1} p'$$

so

$$\begin{pmatrix} q \\ p \end{pmatrix} = \begin{pmatrix} -B^{-1}C & -B^{-1} \\ B^t - AB^{-1}C & -AB^{-1} \end{pmatrix} \begin{pmatrix} q' \\ p' \end{pmatrix}$$

similarly we have

$$q' = -(B^t)^{-1}Aq + (B^t)^{-1}p$$

$$p' = -Bq - C(-(B^t)^{-1}Aq + (B^t)^{-1}p)$$

or

$$\begin{pmatrix} q' \\ p' \end{pmatrix} = \begin{pmatrix} -(B^t)^{-1}A & (B^t)^{-1} \\ -B + C(B^t)^{-1}A & -C(B^t)^{-1} \end{pmatrix} \begin{pmatrix} q \\ p \end{pmatrix}$$

Notice a matrix  $\begin{pmatrix} \alpha & \beta \\ \gamma & \delta \end{pmatrix}$  is symplectic when

$$\begin{pmatrix} \alpha & \beta \\ \gamma & \delta \end{pmatrix} \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix} \begin{pmatrix} \alpha^t & \delta^t \\ \beta^t & \delta^t \end{pmatrix} = \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix}$$

or when

$$\begin{pmatrix} \alpha & \beta \\ \gamma & \delta \end{pmatrix}^{-1} = \begin{pmatrix} \delta^t & -\beta^t \\ -\gamma^t & \alpha^t \end{pmatrix}$$

so comparing the above one sees that we have symplectic matrices. One can check that if  $U(t, t')$  is the matrix giving  $\begin{pmatrix} q \\ p \end{pmatrix}$  in terms of  $\begin{pmatrix} q' \\ p' \end{pmatrix}$  then the equation

$$\dot{U} = \begin{pmatrix} 0 & 1 \\ -K & 0 \end{pmatrix} U$$

is equivalent to  $S$  satisfying HJ.

Here seems to be the missing argument. Let's begin with the Schrodinger equation

$$i\hbar \frac{\partial \psi}{\partial t} = \left( -\frac{\hbar^2}{2} \Delta + V(t, q) \right) \psi$$

and look for an asymptotic solution

$$\psi = e^{\frac{i}{\hbar} \tilde{S}} \quad \text{where} \quad \tilde{S} = S + \hbar S_1 + \dots$$

Then we want to satisfy the equations

$$\frac{\partial S}{\partial t} + \frac{1}{2} \left( \frac{\partial S}{\partial q_j} \right)^2 + V = 0$$

$$\frac{\partial S_1}{\partial t} + \frac{\partial S}{\partial q_j} \cdot \frac{\partial S_1}{\partial q_j} = \frac{i}{2} \sum_j \frac{\partial^2 S}{\partial q_j^2}$$

Now we are given a solution  $S(t, q, \alpha)$  of the HT equation depending on  $n$  independent constants  $\alpha_1, \dots, \alpha_n$ ; for example  $S(t, q, t' q')$  with  $t'$  fixed.

Differentiating

$$\frac{\partial S}{\partial t} + \frac{1}{2} \left( \frac{\partial S}{\partial q_j} \right)^2 + V = 0$$

wrt  $\alpha$  gives

$$\frac{\partial^2 S}{\partial t \partial \alpha} + \sum_i \frac{\partial S}{\partial q_i} \frac{\partial^2 S}{\partial q_i \partial \alpha} = 0$$

and then with respect to  $q_j$  gives

$$\frac{\partial^3 S}{\partial t \partial q_j \partial \alpha} + \sum_i \frac{\partial S}{\partial q_i} \frac{\partial^3 S}{\partial q_i \partial q_j \partial \alpha} + \sum_i \frac{\partial^2 S}{\partial q_i \partial q_i} \frac{\partial^2 S}{\partial q_i \partial \alpha} = 0$$

$$\frac{d}{dt} \left( \frac{\partial^2 S}{\partial q_j \partial \alpha} \right)$$

(here  $\frac{d}{dt}$  refers to applying a vector field)

Consequently the matrix  $b = \frac{\partial^2 S}{\partial q_j \partial \alpha}$  satisfies

$$b + a b = 0$$

where  $a = \frac{\partial^2 S}{\partial q_i \partial q_i}$ , hence we can conclude that

$$\frac{d}{dt} \log \det b = -\text{tr} a$$

and since ~~the~~  $\frac{d}{dt}(iS_1) = -\frac{1}{2} \text{tr}(a)$ , we see that

$$iS_1 = \frac{1}{2} \log \det b + \text{const}$$

or that

$$\psi(tq) = e^{\frac{i}{\hbar} S(tq, \alpha)} \left( \det \frac{\partial^2 S}{\partial q \partial \alpha} \right)^{1/2}$$

is an approximate solution of the Schrödinger equation. It is exact when  $V(tq)$  is quadratic in  $q$ :  $\frac{1}{2} q \cdot K(t) q$  and  $S$  is also quadratic in  $q$ .

July 10, 1980

898

Consider free motion  $H = \frac{p^2}{2m}$

$$\langle t_q | t'_q \rangle = \langle q | e^{-\frac{i}{\hbar}(t-t')\frac{p^2}{2m}} | q' \rangle$$

$$= \int \frac{dp}{2\pi\hbar} \underbrace{\langle q | p \rangle}_{e^{\frac{i}{\hbar} p q}} e^{-\frac{i}{\hbar} \Delta t \frac{p^2}{2m}} \langle p | q' \rangle$$

$$= \int \frac{dp}{2\pi\hbar} e^{\frac{i}{\hbar} p \Delta q - \frac{i}{\hbar} \Delta t \frac{p^2}{2m}} = e^{-\frac{1}{2} \frac{m}{i \Delta t \hbar} (\Delta q)^2} \frac{\sqrt{2\pi}}{2\pi \sqrt{i \Delta t \hbar / m}}$$

$$= \frac{1}{\sqrt{2\pi i \hbar \Delta t / m}} e^{\frac{i}{\hbar} \frac{m}{2} \frac{(\Delta q)^2}{\Delta t}}$$

Thus  $S(t_q, t'_q) = \frac{m}{2} \frac{(\Delta q)^2}{\Delta t}$  which checks

$$= \frac{1}{2} \frac{m}{\Delta t} q^2 - \frac{m}{\Delta t} q q' + \frac{1}{2} \frac{m}{\Delta t} q'^2$$

$$\therefore \frac{\partial^2 S}{\partial q \partial q'} = -\frac{m}{\Delta t}$$

It would therefore seem that

$$\langle t_q | t'_q \rangle \doteq e^{\frac{i}{\hbar} S(t_q, t'_q)} \left( \det \frac{i}{2\pi\hbar} \frac{\partial^2 S}{\partial q \partial q'} \right)^{1/2}$$

is the general WKB formula. (Previous work on this subject - see October 79).

Next project: Recall the classical picture of the motion of a particle: One is given a 4-manifold called space-time and in the cotangent

bundle one is given a hypersurface e.g.

$$E - e\phi = \sqrt{(p - eA)^2 + m^2}$$

One then looks at ~~curves~~ curves in the hypersurface which are stationary with respect to the canonical form  $\eta = pdq - E dt$  on the cotangent bundle.

There are two angles I want to test, both of which seem to introduce a new parameter.

A: Somehow replace the hypersurface by a conical hypersurface. This makes our particle a candidate for a wave singularity for some wave theory.

B: Somehow replace the constraint that curves lie in the hypersurface by introducing a Lagrange multiplier like the chemical potential.

July 12, 1980

900

It is possible to derive the FD and BE distributions using dominant term instead of the grand ~~partition~~ partition function. Suppose we have a 1-particle system with energy levels  $E_s$ . In order to apply this method we assume these levels are highly degenerate, and group them together. Thus suppose we have levels  $E_s$  of multiplicity  $g_s$  where  $g_s$  is large. This means the 1-particle space is

$$V = \bigoplus_s V_s \quad \dim V_s = g_s \quad H = E_s \text{ on } V_s.$$

Then the  $N$ -particle space is

$$\Lambda^N V = \bigoplus_{\sum n_s = N} \bigotimes_s \Lambda^{n_s} V_s$$

For each choice  $\{n_s\}$  with

$$\sum n_s = N$$

$N$  particles present

$$\sum n_s E_s = E$$

total energy  $E$

we have

$$W = \dim \bigotimes_s \Lambda^{n_s} V_s = \prod_s \frac{g_s!}{n_s! (g_s - n_s)!}$$

possible states. Now maximize  $W$  subject to the constraints and one gets

$$-\log n_s + \log (g_s - n_s) - \alpha - \beta E_s = 0$$

$$\frac{g_s}{n_s} - 1 = e^{\alpha + \beta E_s}$$

$$\frac{n_s}{g_s} = \frac{1}{e^{\alpha + \beta E_s} + 1}$$

which is the FD distribution.

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~~Curious point:~~

Curious point: suppose there is exactly one  $s$  with  $E_s = 0$ , whence ~~the~~ the constraint  $\sum n_s = N$  says  $n_s = N$ . But apply Lagrange to this problem: To maximize

$$\log \frac{g!}{n!(g-n)!} \quad \text{subject to} \quad n = N$$

one forms

$$\log \left( \frac{g!}{n!(g-n)!} \right) - \alpha(n-N)$$

and differentiates to get

$$-\log n + \log(g-n) - \alpha = 0$$

$$\text{or} \quad \frac{n}{g} = \frac{1}{e^\alpha + 1}$$

~~It~~ It works, but is silly.

Next take up BE statistics. Here you need

$$\dim S^n(V) = \binom{n+g-1}{g-1} = \frac{(n+g-1)!}{n!(g-1)!}$$

and you get

$$-\log n_s + \log(n_s + g_s - 1) - \alpha - \beta E_s = 0$$

$$\text{negligible} \sqrt{1 + \frac{g_s - 1}{n_s}} = e^{\alpha + \beta E_s}$$

$$\frac{n_s}{g_s} = \frac{1}{e^{\alpha + \beta E_s} - 1}$$

Finally to get MB in the same way you don't want to use

$$\dim(V^{\otimes n}) = g^n$$

but rather you want to divide by  $n!$  for ~~some~~ reason. Thus you maximize

$$(+)\quad \prod_s \frac{g_s^{n_s}}{n_s!} \quad \text{subject to constraints}$$

and get the equations

$$\log g_s - \log n_s - \alpha - \beta E_s = 0$$

$$\text{or} \quad \frac{n_s}{g_s} = e^{-\alpha - \beta E_s}$$

The way one sees that (+) gives <sup>essentially</sup> the number of states with the occupation numbers  $n_s$  is as follows. Fix  $N$  particles; this gives  $V^{\otimes N} = (\oplus V_s)^{\otimes N}$ . Then  $\Sigma_N$  acts on the subspace with occupation numbers  $\{n_s\}$  and the dimension of this subspace is

$$\frac{N!}{\prod n_s!} \prod_s g_s^{n_s} = \dim(V_s^{\otimes n_s}).$$

Thus except for the  $N!$  one gets (+).

Let us consider now the least action variational principle again. Suppose given  $H(t, q, p)$ . Least action singles out a family of curves in  $(t, q, p)$ -space, namely the ones which are stationary for the form

$$pdq - H dt.$$

We can also describe these curves as curves in the hypersurface  $H(t, q, p) = E$  in the cotangent bundle to  $(t, q)$  space which are stationary for the canonical 1-form  $p dq - E dt$ .

The question arises as to whether the constraint condition  $H(t, q, p) = E$  can be replaced by <sup>a</sup> Lagrange multiplier condition.

Let's change the notation slightly and suppose we work in a cotangent bundle with canonical form  $p dq$ , and we are given a hypersurface  $H = \text{constant } E$ . We suppose given a critical curve and we are going to consider variations around it. Since we want to use Lagrange multipliers, it is clear that we have to be given the function  $H$  so that we can ~~write~~ write down the condition  $\lambda(H - E)$ . Therefore we ~~are~~ <sup>are</sup> given the Hamilton vector field  $X_H$ , and so along our trajectory we have a natural time parameter.