Elementary work, Newton law and Euler-Lagrange equations

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Abstract. The aim of this paper is to show a geometrical connection between elementary mechanical work, Newton law and Euler-Lagrange ODEs or PDEs. The single-time case is wellknown, but the multitime case is analyzed here for the first time. Section 1 introduces the Newton law via a covariant vector or via a tensorial 1-form. Section 2 shows that the unitemporal Euler-Lagrange ODEs can be obtained from mechanical work and single-time Newton law . Section 3 describes the Noether First Integrals in the unitemporal Lagrangian dynamics. Section 4 shows that the multitemporal Euler-Lagrange PDEs can be obtained from the mechanical work and multitime Newton law . Section 5 describes the First Integrals in multitemporal anti-trace Lagrangian dynamics.

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Key words: mechanical work; Newton law; Euler-Lagrange ODEs or PDEs; sub-manifold.

1 Elementary work and Newton law

Let $y = (y^I)$, I = 1, ..., N, be an arbitrary point in \mathbb{R}^N . In case of forces defined on \mathbb{R}^N , the elementary mechanical work can be written as an 1-form $\omega = f_I(y)dy^I$. On a submanifold M of dimension n in \mathbb{R}^N , described by the equations $y^I = y^I(x)$, $x = (x^i)$, i = 1, ..., n, we have $dy^I = \frac{\partial y^I}{\partial x^i} dx^i$. Consequently, it appears the pull-back

$$\omega = F_i(x)dx^i, \ F_i(x) = f_I(y(x))\frac{\partial y^I}{\partial x^i}(x).$$

Single-time Newton law . Introducing the time t, we can write the *unitemporal* Newton law on \mathbb{R}^N as equality of 1-forms

$$f_I = m\delta_{IJ}\frac{d\dot{y}^J}{dt}.$$

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The representation of unitemporal Newton law on the submanifold M is

(1.1)
$$F_i = m\delta_{IJ}\frac{d\dot{y}^I}{dt}\frac{\partial y^J}{\partial x^i}.$$

Multitime Newton law. Introducing the multitime $t = (t^{\alpha}), \alpha = 1, ..., m$, we can write the *multitemporal (tensorial) Newton law* as equality of 1-forms

$$f_I = m \delta_{IJ} \delta^{\alpha\beta} \frac{\partial^2 y^J}{\partial t^\alpha \partial t^\beta}.$$

The representation multitemporal Newton law on the submanifold M is

$$F_i = m \delta_{IJ} \delta^{\alpha\beta} \frac{\partial^2 y^I}{\partial t^\alpha \partial t^\beta} \frac{\partial y^J}{\partial x^i}$$

An anti-trace of the force F_i is the Newton tensorial 1-form

(1.2)
$$F_{i\alpha}^{\sigma} = m\delta_{IJ}\delta^{\sigma\beta}\frac{\partial^2 y^I}{\partial t^{\alpha}\partial t^{\beta}}\frac{\partial y^J}{\partial x^i}, \text{ with } F_i = F_{i\alpha}^{\alpha}.$$

2 Single-time Euler-Lagrange ODEs obtained from mechanical work

Looking at the Newton law (1.1) and using the operator $\frac{d}{dt}$, we observe the identity

$$\delta_{IJ} \frac{d\dot{y}^I}{dt} \frac{\partial y^J}{\partial x^i} = \frac{d}{dt} \left(\delta_{IJ} \dot{y}^I \frac{\partial y^J}{\partial x^i} \right) - \delta_{IJ} \dot{y}^I \frac{d}{dt} \frac{\partial y^J}{\partial x^i}$$

or otherwise

$$\delta_{IJ}\frac{d\dot{y}^{I}}{dt}\frac{\partial y^{J}}{\partial x^{i}} = \frac{d}{dt}\left(\delta_{IJ}\dot{y}^{I}\frac{\partial y^{J}}{\partial x^{i}}\right) - \delta_{IJ}\dot{y}^{I}\frac{\partial}{\partial x^{i}}\frac{dy^{J}}{dt}$$

Consequently

$$\frac{F_i}{m} = \frac{d}{dt} \left(\delta_{IJ} \dot{y}^I \frac{\partial y^J}{\partial x^i} \right) - \delta_{IJ} \dot{y}^I \frac{\partial \dot{y}^J}{\partial x^i}.$$

Since $\dot{y}^I = \frac{\partial y^I}{\partial x^i} \dot{x}^i$, the Jacobian matrix satisfies $\frac{\partial y^I}{\partial x^i} = \frac{\partial \dot{y}^I}{\partial \dot{x}^i}$. Hence

$$\frac{F_i}{m} = \frac{d}{dt} \left(\delta_{IJ} \dot{y}^I \frac{\partial \dot{y}^J}{\partial \dot{x}^i} \right) - \delta_{IJ} \dot{y}^I \frac{\partial \dot{y}^J}{\partial x^i}$$

or

$$F_i = \frac{d}{dt} \left(\frac{\partial}{\partial \dot{x}^i} \left(\frac{m}{2} \delta_{IJ} \dot{y}^I \dot{y}^J \right) \right) - \frac{\partial}{\partial x^i} \left(\frac{m}{2} \delta_{IJ} \dot{y}^I \dot{y}^J \right).$$

If we use the kinetic energy $T = \frac{m}{2} \delta_{IJ} \dot{y}^I \dot{y}^J$, we can write

$$F_i = \frac{d}{dt} \frac{\partial T}{\partial \dot{x}^i} - \frac{\partial T}{\partial x^i}.$$

Now, we suppose that the pullback $\omega = F_i(x)dx^i$ is a completely integrable (closed) 1-form, i.e., it is associated to a conservative force. Setting $\omega = -dV = -\frac{\partial V}{\partial x^i}dx^i$, i.e., $F_i=-\frac{\partial V}{\partial x^i}$ and introducing the Lagrangian L=T-V, it follows the Euler-Lagrange ODEs

$$\frac{d}{dt}\frac{\partial L}{\partial \dot{x}^i} - \frac{\partial L}{\partial x^i} = 0,$$

whose solutions are the curves x(t).

Particularly, the previous theory survive for any changing of coordinates. Summing up, for single-time case, it appears the following

Theorem. 1) A constrained conservative movement is described by the Euler-Lagrange ODEs.

2) For conservative systems, the Euler-Lagrange ODEs represents the invariant form of Newton law, with or without constraints.

3 First integrals in single-time Lagrangian dynamics

If $L(x(t), \dot{x}(t))$ is an autonomous Lagrangian, satisfying the regularity condition $\det\left(\frac{\partial^2 L}{\partial \dot{x}^i \partial \dot{x}^j}\right) \neq 0$ (see the *Legendrian duality*), then the Hamiltonian

$$H(x,p) = \dot{x}^{i}(x,p)\frac{\partial L}{\partial \dot{x}^{i}}(x,\dot{x}(x,p)) - L(x,\dot{x}(x,p))$$

or shortly

$$H(x,p) = p_i \dot{x}^i(x,p) - L(x,p)$$

is a first integral both for Euler-Lagrange and Hamilton equations. Which chances we have to find new first integrals?

Noether Theorem Let T(t, x) be the flow generated by the C^1 vector field $X(x) = (X^i(x))$. If the autonomous Lagrangian L is invariant under this flow, then the function

$$I(x, \dot{x}) = \frac{\partial L}{\partial \dot{x}^i}(x, \dot{x}) X^i(x)$$

is a first integral of the movement generated by the Lagrangian L.

Proof. We denote $x_s(t) = T(s, x(t))$. The invariance of L means

$$0 = \frac{dL}{ds}(x_s(t), \dot{x}_s(t))|_{s=0} = \frac{\partial L}{\partial \dot{x}^i}(x(t), \dot{x}(t))\frac{\partial X^i}{\partial x^j}(x(t))\dot{x}^j(t) + \frac{\partial L}{\partial x^i}(x(t), \dot{x}(t))X^i(x(t)).$$

Consequently, by the derivation formulas and by the Euler-Lagrange equations, we find

$$\frac{dI}{dt}(x(t),\dot{x}(t)) = \left(\frac{d}{dt}\frac{\partial L}{\partial \dot{x}^{i}}(x,\dot{x})\right)X^{i}(x) + \frac{\partial L}{\partial \dot{x}^{i}}(x,\dot{x})\frac{\partial X^{i}}{\partial x^{j}}(x)\dot{x}^{j}$$
$$= \left(\frac{d}{dt}\frac{\partial L}{\partial \dot{x}^{i}}(x,\dot{x}) - \frac{\partial L}{\partial x^{i}}(x,\dot{x})\right)X^{i}(x) = 0.$$

In this way, the function $I(x, \dot{x})$ is a first integral.

4 Multitime Euler-Lagrange PDEs obtained from the mechanical work

We start from the Newton law (1.2). Now we use the identity

$$\delta_{IJ}\delta^{\sigma\beta}\frac{\partial^2 y^I}{\partial t^{\alpha}\partial t^{\beta}}\frac{\partial y^J}{\partial x^i} = D_{\alpha}\left(\delta_{IJ}\delta^{\sigma\beta}\frac{\partial y^I}{\partial t^{\beta}}\frac{\partial y^J}{\partial x^i}\right) - \delta_{IJ}\delta^{\sigma\beta}\frac{\partial y^I}{\partial t^{\beta}}D_{\alpha}\left(\frac{\partial y^J}{\partial x^i}\right)$$

or otherwise

$$\frac{1}{m}F_{i\alpha}^{\sigma} = D_{\alpha}\left(\delta_{IJ}\delta^{\sigma\beta}\frac{\partial y^{I}}{\partial t^{\beta}}\frac{\partial y^{J}}{\partial x^{i}}\right) - \delta_{IJ}\delta^{\sigma\beta}\frac{\partial y^{I}}{\partial t^{\beta}}\frac{\partial}{\partial x^{i}}\left(\frac{\partial y^{J}}{\partial t^{\alpha}}\right).$$

Since

$$\frac{\partial y^I}{\partial t^{\gamma}} = \frac{\partial y^I}{\partial x^i} \frac{\partial x^i}{\partial t^{\gamma}},$$

the Jacobian matrix satisfies

$$\frac{\partial y^I_\gamma}{\partial x^i_\lambda} = \frac{\partial y^I}{\partial x^i} \delta^\lambda_\gamma$$

It follows

$$F^{\sigma}_{i\alpha}\delta^{\lambda}_{\gamma} = D_{\alpha}\left(m\delta_{IJ}\delta^{\sigma\beta}\frac{\partial y^{I}}{\partial t^{\beta}}\frac{\partial y^{J}}{\partial x^{i}}\delta^{\lambda}_{\gamma}\right) - m\delta_{IJ}\delta^{\sigma\beta}\frac{\partial y^{I}}{\partial t^{\beta}}\frac{\partial}{\partial x^{i}}\left(\frac{\partial y^{J}}{\partial t^{\alpha}}\delta^{\lambda}_{\gamma}\right)$$

or

$$F_{i\alpha}^{\sigma}\delta_{\gamma}^{\lambda} = D_{\alpha}\left(m\delta_{IJ}\delta^{\sigma\beta}\frac{\partial y^{I}}{\partial t^{\beta}}\frac{\partial y^{J}}{\partial x_{\lambda}^{i}}\delta_{\gamma}^{\lambda}\right) - \frac{\partial}{\partial x^{i}}\left(\frac{m}{2}\delta_{IJ}\delta^{\sigma\beta}\frac{\partial y^{I}}{\partial t^{\beta}}\frac{\partial y^{J}}{\partial t^{\alpha}}\delta_{\gamma}^{\lambda}\right)$$

or

$$F_{i\alpha}^{\sigma}\delta_{\gamma}^{\lambda} = D_{\alpha}\left(\frac{\partial}{\partial x_{\lambda}^{i}}\left(\frac{m}{2}\delta_{IJ}\delta^{\sigma\beta}\frac{\partial y^{I}}{\partial t^{\beta}}\frac{\partial y^{J}}{\partial t^{\gamma}}\right)\right) - \frac{\partial}{\partial x^{i}}\left(\frac{m}{2}\delta_{IJ}\delta^{\sigma\beta}\frac{\partial y^{I}}{\partial t^{\beta}}\frac{\partial y^{J}}{\partial t^{\alpha}}\delta_{\gamma}^{\lambda}\right).$$

Contracting λ with α and σ with γ , we find

$$F_{i\alpha}^{\alpha} = F_i = D_{\alpha} \left(\frac{\partial}{\partial x_{\alpha}^i} \left(\frac{m}{2} \delta_{IJ} \delta^{\gamma\beta} \frac{\partial y^I}{\partial t^{\beta}} \frac{\partial y^J}{\partial t^{\gamma}} \right) \right) - \frac{\partial}{\partial x^i} \left(\frac{m}{2} \delta_{IJ} \delta^{\gamma\beta} \frac{\partial y^I}{\partial t^{\beta}} \frac{\partial y^J}{\partial t^{\gamma}} \right).$$

If we use the multitemporal kinetic energy

$$T = \frac{m}{2} \delta_{IJ} \delta^{\gamma\beta} \frac{\partial y^I}{\partial t^\beta} \frac{\partial y^J}{\partial t^\gamma},$$

then we can write

$$F_i = D_\alpha \frac{\partial T}{\partial x^i_\alpha} - \frac{\partial T}{\partial x^i}.$$

Now, we suppose that the pullback $\omega = F_i(x)dx^i$ is a completely integrable (closed) 1-form, i.e., it is associated to a conservative force. Setting $\omega = -dV = -\frac{\partial V}{\partial x^i}dx^i$, i.e., $F_i = -\frac{\partial V}{\partial x^i}$ and introducing the Lagrangian L = T - V, it follows the multitemporal Euler-Lagrange PDEs

$$D_{\alpha}\frac{\partial L}{\partial x_{\alpha}^{i}} - \frac{\partial L}{\partial x^{i}} = 0,$$

whose solutions are *m*-sheets x(t).

Particularly, the previous theory survive for any changing of coordinates. Summing up, for multitime case, it appears the following

Theorem. 1) A constrained conservative movement is described by the Euler-Lagrange PDEs.

2) For conservative systems, the Euler-Lagrange PDEs represents the invariant form of Newton law, with or without constraints.

5 First integrals in multitime Lagrangian dynamics

An autonomous multitime Lagrangian is a function of the form $L(x, x_{\gamma})$. We reconsider the *multitime anti-trace Euler-Lagrange PDEs* ([4], [5])

$$\frac{\partial L}{\partial x^i} \delta^{\gamma}_{\beta} - D_{\beta} \frac{\partial L}{\partial x^i_{\gamma}} = 0, \qquad (At - E - L)$$

in order to introduce multitemporal anti-trace Hamilton PDEs. Starting from the Lagrangian $L(x, x_{\gamma}(x, p))$, satisfying the regularity condition

$$\det\left(\frac{\partial^2 L}{\partial x^i_\alpha \partial x^j_\beta}\right) \neq 0$$

(see the Legendrian duality), define the Hamiltonian

$$H(x,p) = x^{i}_{\alpha}(x,p)\frac{\partial L}{\partial x^{i}_{\alpha}}(x,x_{\gamma}(x,p)) - L(x,x_{\gamma}(x,p))$$

or shortly

$$H(x,p) = p_i^{\alpha} x_{\alpha}^i(x,p) - L(x,p).$$

Theorem (multitime anti-trace Hamilton PDEs) Let $x(\cdot)$ be a solution of multitemporal anti-trace Euler-Lagrange PDEs (At - E - L). Define $p(\cdot) = (p_i^{\alpha}(\cdot))$ via Legendrian duality. Then the pair $x(\cdot), p(\cdot)$ is a solution of multitemporal anti-trace Hamilton PDEs

$$\frac{\partial x^{i}}{\partial t^{\beta}}(t) = \frac{\partial H}{\partial p_{i}^{\beta}}(x(t), p(t)), \quad \frac{\partial p_{i}^{\alpha}}{\partial t^{\beta}}(t) = -\delta_{\beta}^{\alpha}\frac{\partial H}{\partial x^{i}}(x(t), p(t)). \quad (At - H)$$

Moreover, if the Lagrangian $L(x, x_{\gamma}(x, p))$ is autonomous, then the Hamiltonian H(x, p) is a first integral of the system (At-H).

Here we have a system of nm(m+1) PDEs of first order with n(1+m) unknown functions $x^i(\cdot)$, $p_i^{\alpha}(\cdot)$.

Proof.: We find

$$\frac{\partial}{\partial x^i}H(x,p) = -\frac{\partial}{\partial x^i}L(x,x_\gamma(x,p))$$

By hypothesis $p_i^{\alpha}(t) = \frac{\partial L}{\partial x_{\alpha}^i}(x(t), x_{\gamma}(t))$ if and only if $\frac{\partial x^i}{\partial t^{\alpha}}(t) = x_{\alpha}(x(t), p(t))$. Consequently, multitemporal anti-trace Euler-Lagrange PDEs (At - E - L) imply

$$\frac{\partial p_i^{::}}{\partial t^{\beta}}(t) = \delta_{\beta}^{\alpha} \frac{\partial L}{\partial x^i}(x(t), x_{\gamma}(t))$$
$$= \delta_{\beta}^{\alpha} \frac{\partial L}{\partial x^i}(x(t), x_{\gamma}(x(t), p(t))) = -\delta_{\beta}^{\alpha} \frac{\partial H}{\partial x^i}(x(t), p(t))$$

i.e., we find the multitemporal anti-trace Hamilton PDEs on the second place,

$$\frac{\partial p_i^{\alpha}}{\partial t^{\beta}}(t) = -\delta^{\alpha}_{\beta} \frac{\partial H}{\partial x^i}(x(t), p(t)).$$

Moreover, the equality $\frac{\partial H}{\partial p_i^{\alpha}}(x,p) = x_{\alpha}^i(x,p)$ produces $\frac{\partial H}{\partial p_i^{\alpha}}(x(t),p(t)) = x_{\alpha}^i(x(t),p(t))$. On the other hand, $p_i^{\alpha}(t) = \frac{\partial L}{\partial x_{\alpha}^i}(x(t),x_{\gamma}(t))$ and so $x_{\alpha}(t) = x_{\alpha}(x(t),p(t))$. In this way, it appears the multitemporal anti-trace Hamilton PDEs on the first place,

$$\frac{\partial x^i}{\partial t^\beta}(t) = \frac{\partial H}{\partial p_i^\beta}(x(t), p(t)).$$

Since the Hamiltonian is autonomous, using multitemporal anti-trace Hamilton PDEs, we find

$$D_{\gamma}H = \frac{\partial H}{\partial x^{i}}\frac{\partial x^{i}}{\partial t^{\gamma}} + \frac{\partial H}{\partial p_{i}^{\lambda}}\frac{\partial p_{i}^{\lambda}}{\partial t^{\gamma}} = 0.$$

If the Lagrangian is autonomous, then the Hamiltonian is a first integral both for multitemporal anti-trace Euler-Lagrange PDEs and multitemporal anti-trace Hamilton PDEs. Which chances we have to find new first integrals?

Theorem Let T(t,x) be the *m*-flow generated by the C^1 vector fields $X_{\alpha}(x) = (X^i_{\alpha}(x))$. If the autonomous Lagrangian L is invariant under this flow, then the function

$$I(x, x_{\gamma}) = \frac{\partial L}{\partial x^{i}_{\beta}}(x, x_{\gamma}) X^{i}_{\beta}(x)$$

is a first integral of the movement generated by the Lagrangian L via multitemporal anti-trace Euler-Lagrange PDEs.

Proof. We denote $x_s(t) = T(s, x(t))$. The invariance of L means

$$0 = D_{\alpha}L(x_s(t), x_{s\gamma}(t))|_{s=0} = \frac{\partial L}{\partial x_{\beta}^i}(x(t), x_{\gamma}(t))\frac{\partial X_{\beta}^i}{\partial x^j}(x(t))x_{\alpha}^j(t) + \frac{\partial L}{\partial x^i}(x(t), x_{\gamma}(t))X_{\alpha}^i(x(t))$$

Consequently, by derivation formulas and by multitemporal anti-trace Euler-Lagrange PDEs, we find

$$D_{\alpha}I(x(t), x_{\gamma}(t)) = \left(D_{\alpha}\frac{\partial L}{\partial x_{\beta}^{i}}(x, x_{\gamma})\right)X_{\beta}^{i}(x) + \frac{\partial L}{\partial x_{\beta}^{i}}(x, x_{\gamma})\frac{\partial X_{\beta}^{i}}{\partial x^{j}}(x)x_{\alpha}^{j}$$
$$= \left(D_{\alpha}\frac{\partial L}{\partial \dot{x}_{\beta}^{i}}(x, x_{\gamma}) - \frac{\partial L}{\partial x^{i}}(x, x_{\gamma})\delta_{\alpha}^{\beta}\right)X_{\beta}^{i}(x) = 0.$$

In this way, the function $I(x, x_{\gamma})$ is a first integral.

6 Conclusion

The results explained in the previous sections show that the Euler-Lagrange ODEs or PDEs, for the Lagrangian L = T - V, can be obtained using the elementary mechanical work, Newton law and techniques from differential geometry. On the other hand, the Euler-Lagrange ODEs or PDEs are usually introduced via variational calculus [16]. It follows that the conservative Newton law is invariant representable as Euler-Lagrange equations.

Other results regarding the multitemporal Euler-Lagrange or Hamilton PDEs can be found in our papers [2]-[15].

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