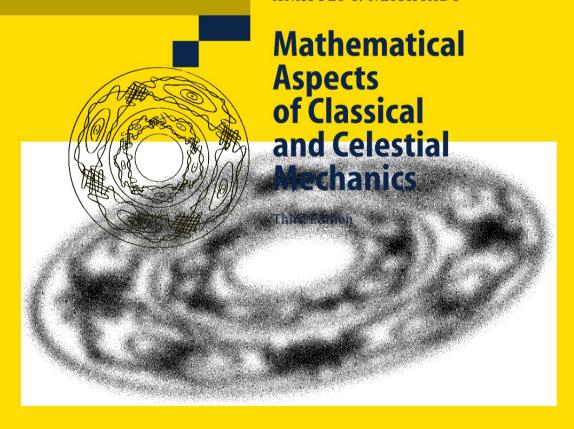


Dynamical Systems

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VLADIMIR I. ARNOLD VALERY V. KOZLOV ANATOLY I. NEISHTADT





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Dynamical Systems III

Vladimir I. Arnold Valery V. Kozlov Anatoly I. Neishtadt

# Mathematical Aspects of Classical and Celestial Mechanics

Third Edition



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# **Preface**

In this book we describe the basic principles, problems, and methods of classical mechanics. Our main attention is devoted to the mathematical side of the subject. Although the physical background of the models considered here and the applied aspects of the phenomena studied in this book are explored to a considerably lesser extent, we have tried to set forth first and foremost the "working" apparatus of classical mechanics. This apparatus is contained mainly in Chapters 1, 3, 5, 6, and 8.

Chapter 1 is devoted to the basic mathematical models of classical mechanics that are usually used for describing the motion of real mechanical systems. Special attention is given to the study of motion with constraints and to the problems of realization of constraints in dynamics.

In Chapter 3 we discuss symmetry groups of mechanical systems and the corresponding conservation laws. We also expound various aspects of order-reduction theory for systems with symmetries, which is often used in applications.

Chapter 4 is devoted to variational principles and methods of classical mechanics. They allow one, in particular, to obtain non-trivial results on the existence of periodic trajectories. Special attention is given to the case where the region of possible motion has a non-empty boundary. Applications of the variational methods to the theory of stability of motion are indicated.

Chapter 5 contains a brief survey of the various approaches to the problem of integrability of the equations of motion and some of the most general and efficient methods of their integration. Diverse examples of integrated problems are given, which form the "golden reserve" of classical dynamics. The material of this chapter is used in Chapter 6, which is devoted to one of the most fruitful parts of mechanics – perturbation theory. The main task of perturbation theory is studying the problems of mechanics that are close to problems admitting exact integration. Elements of this theory (in particular, the well-known and widely used "averaging principle") arose in celestial mechanics in connection with attempts to take into account mutual gravitational perturbations of the planets of the Solar System. Adjoining Chapters 5 and 6

is Chapter 7, where the theoretical possibility of integrating the equations of motion (in a precisely defined sense) is studied. It turns out that integrable systems are a rare exception and this circumstance increases the importance of approximate integration methods expounded in Chapter 6. Chapter 2 is devoted to classical problems of celestial mechanics. It contains a description of the integrable two-body problem, the classification of final motions in the three-body problem, an analysis of collisions and regularization questions in the general problem of n gravitating points, and various limiting variants of this problem. The problems of celestial mechanics are discussed in Chapter 6 from the viewpoint of perturbation theory. Elements of the theory of oscillations of mechanical systems are presented in Chapter 8.

The last Chapter 9 is devoted to the tensor invariants of the equations of dynamics. These are tensor fields in the phase space that are invariant under the phase flow. They play an essential role both in the theory of exact integration of the equations of motion and in their qualitative analysis.

The book is significantly expanded by comparison with its previous editions (VINITI, 1985; Springer-Verlag, 1988, 1993, 1997). We have added Ch. 4 on variational principles and methods (§ 4.4.5 in it was written by S. V. Bolotin), Ch. 9 on the tensor invariants of equations of dynamics, § 2.7 of Ch. 2 on dynamics in spaces of constant curvature, §§ 6.1.10 and 6.4.7 of Ch. 6 on separatrix crossings, §6.3.5 of Ch.6 on diffusion without exponentially small effects (written by D. V. Treshchev), § 6.3.7 of Ch. 6 on KAM theory for lower-dimensional tori (written by M. B. Sevryuk), § 6.4.3 of Ch. 6 on adiabatic phases, § 7.6.3 of Ch. 7 on topological obstructions to integrability in the multidimensional case, § 7.6.4 of Ch. 7 on the ergodic properties of dynamical systems with multivalued Hamiltonians, and § 8.5.3 of Ch. 8 on the effect of gyroscopic forces on stability. We have substantially expanded § 6.1.7 of Ch. 6 on the effect of an isolated resonance, § 6.3.2 of Ch. 6 on invariant tori of the perturbed Hamiltonian system (with the participation of M. B. Sevryuk), § 6.3.4 of Ch. 6 on diffusion of slow variables (with the participation of S. V. Bolotin and D. V. Treshchev), § 7.2.1 on splitting of asymptotic surfaces conditions (with the participation of D. V. Treshchev). There are several other addenda. In this work we were greatly helped by S.V. Bolotin, M.B. Sevryuk, and D. V. Treshchev, to whom the authors are deeply grateful.

This English edition was prepared on the basis of the second Russian edition (Editorial URSS, 2002). The authors are deeply grateful to the translator E. I. Khukhro for fruitful collaboration.

Our text, of course, does not claim to be complete. Nor is it a textbook on theoretical mechanics: there are practically no detailed proofs in it. The main purpose of our work is to acquaint the reader with classical mechanics on the whole, both in its classical and most modern aspects. The reader can find the necessary proofs and more detailed information in the books and original research papers on this subject indicated at the end of this volume.

# Contents

1	Basic Principles of Classical Mechanics				
	1.1	Newto	onian Mechanics	1	
		1.1.1	Space, Time, Motion	1	
		1.1.2	Newton-Laplace Principle of Determinacy	2	
		1.1.3	Principle of Relativity	9	
		1.1.4	Principle of Relativity and Forces of Inertia	12	
		1.1.5	Basic Dynamical Quantities. Conservation Laws	15	
	1.2	Lagra	ngian Mechanics	17	
		1.2.1	Preliminary Remarks	17	
		1.2.2	Variations and Extremals	19	
		1.2.3	Lagrange's Equations	21	
		1.2.4	Poincaré's Equations	23	
		1.2.5	Motion with Constraints		
	1.3	Hami	Itonian Mechanics	30	
		1.3.1	Symplectic Structures and Hamilton's Equations	30	
		1.3.2	Generating Functions	33	
		1.3.3	Symplectic Structure of the Cotangent Bundle	34	
		1.3.4	The Problem of $n$ Point Vortices	35	
		1.3.5	Action in the Phase Space	37	
		1.3.6	Integral Invariant	38	
		1.3.7	Applications to Dynamics of Ideal Fluid	40	
	1.4	Vakor	nomic Mechanics	41	
		1.4.1	Lagrange's Problem	42	
		1.4.2	Vakonomic Mechanics	43	
		1.4.3	Principle of Determinacy	46	
		1.4.4	Hamilton's Equations in Redundant Coordinates		
	1.5	Hami	Itonian Formalism with Constraints	48	
		1.5.1	Dirac's Problem	48	
		1.5.2	Duality	50	
	1.6	Realiz	zation of Constraints	51	
		1.6.1	Various Methods of Realization of Constraints	51	

VIII	Contents

		1.6.2	Holonomic Constraints	52
		1.6.3	Anisotropic Friction	54
		1.6.4	Adjoint Masses	55
		1.6.5	Adjoint Masses and Anisotropic Friction	58
		1.6.6	Small Masses	59
2	The		v	61
	2.1	The T	v	61
		2.1.1		61
		2.1.2		67
		2.1.3	<u>e</u>	69
		2.1.4	v i	71
	2.2		ions and Regularization	72
		2.2.1	Necessary Condition for Stability	72
		2.2.2	Simultaneous Collisions	73
		2.2.3	Binary Collisions	74
		2.2.4	Singularities of Solutions of the $n$ -Body Problem	78
	2.3		cular Solutions	79
		2.3.1	Central Configurations	79
		2.3.2	U 1	80
		2.3.3	•	82
		2.3.4	*	82
	2.4		v .	83
		2.4.1		83
		2.4.2		84
	2.5		v	86
		2.5.1	•	86
		2.5.2	•	87
		2.5.3		88
	2.6	_		92
		2.6.1	v	92
		2.6.2	v i	94
	2.7		•	95
		2.7.1		95
		2.7.2	<u>-</u>	96
		2.7.3	•	97
		2.7.4	Potential Theory in Spaces of Constant Curvature	98
3			y Groups and Order Reduction	
	3.1		netries and Linear Integrals	
		3.1.1	Nöther's Theorem	
		3.1.2	Symmetries in Non-Holonomic Mechanics	
		3.1.3	Symmetries in Vakonomic Mechanics	
	0.0	3.1.4	Symmetries in Hamiltonian Mechanics	
	3.2	Redu	ction of Systems with Symmetries	.11

		3.2.1 3.2.2 3.2.3	Order Reduction (Lagrangian Aspect)
	3.3	Relati 3.3.1 3.3.2	ive Equilibria and Bifurcation of Integral Manifolds 126 Relative Equilibria and Effective Potential
		3.3.3 3.3.4	The Bifurcation Set in the Planar Three-Body Problem 130 Bifurcation Sets and Integral Manifolds in the Problem of Rotation of a Heavy Rigid Body with a Fixed Point
4	Var	iation	al Principles and Methods
-	4.1		etry of Regions of Possible Motion
		4.1.1	Principle of Stationary Abbreviated Action
		4.1.2	Geometry of a Neighbourhood of the Boundary 139
		4.1.3	Riemannian Geometry of Regions of Possible Motion with Boundary
	4.2	Perio	dic Trajectories of Natural Mechanical Systems
		4.2.1	Rotations and Librations
		4.2.2	Librations in Non-Simply-Connected Regions of Possible Motion
		4.2.3	Librations in Simply Connected Domains and Seifert's Conjecture
		4.2.4	Periodic Oscillations of a Multi-Link Pendulum 153
	4.3		dic Trajectories of Non-Reversible Systems
	1.0	4.3.1	Systems with Gyroscopic Forces and Multivalued Functionals
		4.3.2	Applications of the Generalized Poincaré Geometric Theorem
	4.4	Asym	ptotic Solutions. Application to the Theory of Stability
	1.1		tion
			Existence of Asymptotic Motions
		4.4.2	Action Function in a Neighbourhood of an Unstable Equilibrium Position
		4 4 3	Instability Theorem
			Multi-Link Pendulum with Oscillating Point of
		1.1.1	Suspension
		4.4.5	Homoclinic Motions Close to Chains of Homoclinic Motions
			100
5	Inte 5.1		e Systems and Integration Methods
			egrability of Hamiltonian Systems

		5.1.1	Quadratures	. 171
		5.1.2	Complete Integrability	. 174
		5.1.3	Normal Forms	. 176
	5.2	Comp	letely Integrable Systems	. 179
		5.2.1	Action-Angle Variables	
		5.2.2	Non-Commutative Sets of Integrals	
		5.2.3	Examples of Completely Integrable Systems	. 185
	5.3	Some	Methods of Integration of Hamiltonian Systems	. 191
		5.3.1	Method of Separation of Variables	
		5.3.2	Method of L-A Pairs	. 197
	5.4	Integr	able Non-Holonomic Systems	. 199
		5.4.1	Differential Equations with Invariant Measure	
		5.4.2	Some Solved Problems of Non-Holonomic Mechanics	
6	Per	turbat	ion Theory for Integrable Systems	. 207
	6.1		ging of Perturbations	
		6.1.1	Averaging Principle	. 207
		6.1.2	Procedure for Eliminating Fast Variables.	
			Non-Resonant Case	. 211
		6.1.3	Procedure for Eliminating Fast Variables. Resonant	
			Case	. 216
		6.1.4	Averaging in Single-Frequency Systems	. 217
		6.1.5	Averaging in Systems with Constant Frequencies	
		6.1.6	Averaging in Non-Resonant Domains	
		6.1.7	Effect of a Single Resonance	
		6.1.8	Averaging in Two-Frequency Systems	
		6.1.9	Averaging in Multi-Frequency Systems	
		6.1.10	Averaging at Separatrix Crossing	
	6.2		ging in Hamiltonian Systems	
		6.2.1	Application of the Averaging Principle	
		6.2.2	Procedures for Eliminating Fast Variables	
	6.3	KAM	Theory	
		6.3.1	Unperturbed Motion. Non-Degeneracy Conditions	
		6.3.2	Invariant Tori of the Perturbed System	
		6.3.3	Systems with Two Degrees of Freedom	
		6.3.4	Diffusion of Slow Variables in Multidimensional	
			Systems and its Exponential Estimate	. 286
		6.3.5	Diffusion without Exponentially Small Effects	. 292
		6.3.6	Variants of the Theorem on Invariant Tori	
		6.3.7	KAM Theory for Lower-Dimensional Tori	
		6.3.8	Variational Principle for Invariant Tori. Cantori	
		6.3.9	Applications of KAM Theory	
	6.4		atic Invariants	
		6.4.1	Adiabatic Invariance of the Action Variable in	
			Single-Frequency Systems	314

		6.4.2	Adiabatic Invariants of Multi-Frequency Hamiltonian Systems
		6.4.3	Adiabatic Phases
		6.4.4	Procedure for Eliminating Fast Variables.
		0.1.1	Conservation Time of Adiabatic Invariants
		6.4.5	Accuracy of Conservation of Adiabatic Invariants
		6.4.6	Perpetual Conservation of Adiabatic Invariants340
		6.4.7	Adiabatic Invariants in Systems with Separatrix
		0.4.1	Crossings
7	Noi	n-Integ	grable Systems
	7.1		y Integrable Hamiltonian Systems
		7.1.1	, ,
		7.1.2	Birth of Isolated Periodic Solutions as an Obstruction
			to Integrability
		7.1.3	Applications of Poincaré's Method
	7.2	Splitt	ing of Asymptotic Surfaces
		7.2.1	Splitting Conditions. The Poincaré Integral
		7.2.2	Splitting of Asymptotic Surfaces as an Obstruction to
			Integrability
		7.2.3	Some Applications
	7.3	Quasi	-Random Oscillations
		7.3.1	Poincaré Return Map
		7.3.2	Symbolic Dynamics
		7.3.3	Absence of Analytic Integrals
	7.4	Non-I	ntegrability in a Neighbourhood of an Equilibrium
		Positi	on (Siegel's Method)
	7.5		ching of Solutions and Absence of Single-Valued Integrals 385
		7.5.1	Branching of Solutions as Obstruction to Integrability 385
		7.5.2	Monodromy Groups of Hamiltonian Systems with
			Single-Valued Integrals
	7.6	Topol	ogical and Geometrical Obstructions to Complete
			rability of Natural Systems
		7.6.1	Topology of Configuration Spaces of Integrable Systems 392
		7.6.2	Geometrical Obstructions to Integrability394
		7.6.3	Multidimensional Case
		7.6.4	Ergodic Properties of Dynamical Systems with
			Multivalued Hamiltonians
8	The		f Small Oscillations
	8.1		rization
	8.2	Norm	al Forms of Linear Oscillations
		8.2.1	Normal Form of a Linear Natural Lagrangian System 402

		8.2.2	
			of Characteristic Frequencies when Rigidity Increases
		0.0.0	or Constraints are Imposed
	0.0	8.2.3	Normal Forms of Quadratic Hamiltonians
	8.3		al Forms of Hamiltonian Systems near an Equilibrium
			on
		8.3.1	Reduction to Normal Form
		8.3.2	
			Freedom in a Neighbourhood of an Equilibrium
		0.0.0	Position at a Resonance
		8.3.3	Stability of Equilibria of Hamiltonian Systems with
	0.4	3.7	Two Degrees of Freedom at Resonances
	8.4		al Forms of Hamiltonian Systems near Closed
			ctories
		8.4.1	Reduction to Equilibrium of a System with Periodic
			Coefficients
		8.4.2	Reduction of a System with Periodic Coefficients to
			Normal Form
		8.4.3	Phase Portraits of Systems with Two Degrees of
			Freedom near a Closed Trajectory at a Resonance 419
	8.5		lity of Equilibria in Conservative Fields
		8.5.1	Lagrange–Dirichlet Theorem
		8.5.2	Influence of Dissipative Forces
		8.5.3	Influence of Gyroscopic Forces
9	Ten	sor In	variants of Equations of Dynamics
	9.1		r Invariants
		9.1.1	Frozen-in Direction Fields
		9.1.2	
		9.1.3	<u> </u>
	9.2	Invari	ant Volume Forms
		9.2.1	
		9.2.2	Condition for the Existence of an Invariant Measure 439
		9.2.3	Application of the Method of Small Parameter
	9.3	Tenso	or Invariants and the Problem of Small Denominators 445
		9.3.1	Absence of New Linear Integral Invariants and
			Frozen-in Direction Fields
		9.3.2	Application to Hamiltonian Systems
		9.3.3	Application to Stationary Flows of a Viscous Fluid 449
	9.4		ms on Three-Dimensional Manifolds
	9.5		ral Invariants of the Second Order and Multivalued
		_	rals
	9.6		or Invariants of Quasi-Homogeneous Systems
		9.6.1	Kovalevskaya-Lyapunov Method
		9.6.2	· · ·

Contents	XIII
eral Vortex Theory	461
1 Lamb's Equation	461
2 Multidimensional Hydrodynamics	463
3 Invariant Volume Forms for Lamb's Equations	465
led Reading	471
y	475
mes	507
ex	511
	Lamb's Equation

# **Basic Principles of Classical Mechanics**

For describing the motion of a mechanical system various mathematical models are used based on different "principles" – laws of motion. In this chapter we list the basic objects and principles of classical dynamics. The simplest and most important model of the motion of real bodies is Newtonian mechanics, which describes the motion of a free system of interacting points in three-dimensional Euclidean space. In  $\S 1.6$  we discuss the suitability of applying Newtonian mechanics when dealing with complicated models of motion.

### 1.1 Newtonian Mechanics

## 1.1.1 Space, Time, Motion

The space where the motion takes place is three-dimensional and Euclidean with a fixed orientation. We shall denote it by  $E^3$ . We fix some point  $o \in E^3$  called the "origin of reference". Then the position of every point s in  $E^3$  is uniquely determined by its position vector  $\vec{os} = \mathbf{r}$  (whose initial point is o and end point is s). The set of all position vectors forms the three-dimensional vector space  $\mathbb{R}^3$ , which is equipped with the scalar product  $\langle , \rangle$ .

Time is one-dimensional; it is denoted by t throughout. The set  $\mathbb{R} = \{t\}$  is called the *time axis*.

A motion (or path) of the point s is a smooth map  $\Delta \to E^3$ , where  $\Delta$  is an interval of the time axis. We say that the motion is defined on the interval  $\Delta$ . If the origin (point o) is fixed, then every motion is uniquely determined by a smooth vector-function  $\mathbf{r} \colon \Delta \to \mathbb{R}^3$ .

The image of the interval  $\Delta$  under the map  $t \mapsto \mathbf{r}(t)$  is called the *trajectory* or *orbit of the point s*.

The velocity  $\mathbf{v}$  of the point s at an instant  $t \in \Delta$  is by definition the derivative  $d\mathbf{r}/dt = \dot{\mathbf{r}}(t) \in \mathbb{R}^3$ . Clearly the velocity is independent of the choice of the origin.