

Skinner-Rusk approach to time-dependent mechanics

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MAYBE SPELL OUT CSIC: CONSEJO SUPERIOR DE INVESTIGACIONES CIENTÍFICAS

Abstract

The geometric approach to autonomous classical mechanical system in terms of a canonical first-order system on the Whitney sum of the tangent and cotangent bundle, developed by R. Skinner and R. Rusk, is extended to the time-dependent framework.

...CLASSICAL MECHANICAL *systems*...

1 Introduction

In 1983, it was shown by R. Skinner and R. Rusk that the dynamics of an autonomous classical mechanical system, with configuration space Q , can be properly represented by a

first-order system on the Whitney sum $T^*Q \oplus TQ$ [1, 2, 3]. If the system under consideration admits a Lagrangian description, with Lagrangian $L \in C^\infty(TQ)$, the corresponding first-order system on $T^*Q \oplus TQ$ is a Hamiltonian system with respect to a canonical presymplectic structure. The Skinner-Rusk formulation can be briefly summarized as follows. Denoting the projections of $T^*Q \oplus TQ$ onto T^*Q , resp. TQ , by pr_1 , resp. pr_2 , and putting $\omega = pr_1^* \omega_Q$, with ω_Q the canonical symplectic form on T^*Q , one can consider the following equation

$$i_Z \omega = d\mathcal{H}, \quad (1)$$

where $\mathcal{H} := \langle pr_1, pr_2 \rangle - L \circ pr_2$, and $\langle \cdot, \cdot \rangle$ denotes the natural pairing between the dual bundles T^*Q and TQ . If the given Lagrangian L is regular, analysis of (1) shows that there exists a unique solution Z which is tangent to the graph of the Legendre map $Leg_L : TQ \rightarrow T^*Q$, $(q^A, v^A) \mapsto (q^A, \partial L / \partial v^A)$, where the q^A are local coordinates on Q and (q^A, v^A) denote the corresponding bundle coordinates on TQ .

Remark. Here and in the sequel we will adopt the following definition for the *graph of a bundle mapping*. Let E_1 and E_2 denote two fibre bundles over the same base space M , and let $f : E_1 \rightarrow E_2$, $(m, e) \mapsto (m, \tilde{f}_m(e))$ be a fibre bundle mapping over the identity. Then we define the graph of f as the image of the mapping $f \times_M id_{E_1} : E_1 \rightarrow E_2 \times_M E_1$, $(m, e) \in E_1 \mapsto (m, \tilde{f}_m(e), e)$.

The equations of motion induced by the vector field Z are equivalent to the Euler-Lagrange equations for the system under consideration (see [2]). The important point now is that this equivalence between a Lagrangian system and the corresponding first-order system (1) on $T^*Q \oplus TQ$ also holds if the given Lagrangian L is singular. In that case, in order to extract a consistent system of differential equations from (1), one will have to invoke a constraint algorithm. In fact, one of the main motivations for the work of Skinner and Rusk was precisely to show that the Dirac-Bergmann approach to singular Lagrangian systems can be properly described on the Whitney sum of the tangent and cotangent bundle of the configuration space, thereby avoiding some ambiguities occurring in the literature on the subject.

The Skinner-Rusk formalism has been applied by several authors in various contexts [4, 5, 6, 7]. As one of the benefits of the formalism it turns out that it also provides an appropriate setting for a geometric approach to constrained variational optimization problems. The latter are frequently encountered, for instance, in mathematical economics and in engineering. This has been demonstrated, in particular, for some optimal control problems in [6], and for the so-called vakonomic dynamics in [7] (see also [8]). The fact that it would be interesting to extend those results to the time-dependent framework, allowing for systems with an explicit time-dependence of the ‘forces’ and/or the constraints, is the main motivation underlying the

present work. More precisely, we will develop here a time-dependent version of the Skinner-Rusk formulation of dynamics, using the language of jet bundle theory [9] and cosymplectic geometry [10].

WE MIGHT WANT TO ADD A SENTENCE AT THE END OF THE PREVIOUS PARAGRAPH STRENGTHENING THE MOTIVATION. SOMETHING LIKE: "AMONG THE ADVANTAGES OF THIS NEW FORMULATION, WE WOULD LIKE TO STRESS THOSE ONES RELATED TO THE MODELLING OF PROBLEMS IN AREAS SUCH AS ECONOMICS OR CONTROL THEORY (I.E., THE ENLARGENING OF THE CLASS OF SYSTEMS WHICH CAN BE DEALT WITH BY MEANS OF THIS APPROACH). APPLICATIONS FOR WHICH THIS FRAMEWORK SEEMS WELL-SUITED INCLUDE STABILISATION AND TRAJECTORY TRACKING OF MECHANICAL SYSTEMS BY MEANS OF TIME-DEPENDENT TRANSFORMATIONS, AS IN [11]".

Our starting point is a fibre bundle $\pi : E \longrightarrow \mathbb{R}$, with E representing the evolution space of a mechanical system. Although it is quite common in treatments of time-dependent mechanics to fix a trivialization of π , i.e. to work on a direct product space $\mathbb{R} \times Q (= E)$, we will not select such a trivialization here. The natural space to consider then for the treatment of time-dependent Lagrangian mechanics is the first jet space $J^1\pi$, with the Lagrangian of the system being given as a function $L \in C^\infty(J^1\pi)$. The immediate candidate for replacing the direct sum $T^*Q \oplus TQ$ in the Skinner-Rusk model for autonomous systems, seems to be the fibred product $J^1\pi^* \times_E J^1\pi$, where $J^1\pi^*$ is the ‘dual’ of the affine bundle $J^1\pi$ (for this notion of dual, see e.g. [12]). It turns out, however, that this is not an appropriate choice for the following reasons. First, there does not exist a natural pairing between $J^1\pi$ and $J^1\pi^*$, needed for the construction of the time-dependent analogue of the “Hamiltonian” \mathcal{H} appearing in (1) and, secondly, there is no canonical 2-form on $J^1\pi^*$ to take over the role of the symplectic form ω_Q in the autonomous picture. To overcome these difficulties we will show that the appropriate space to consider is the fibred product $T^*E \times_E J^1\pi$.

Two final remarks are in order here. First of all, although we will restrict ourselves to Lagrangian systems, it is clear that, in analogy with the autonomous case (cf. [1]), the treatment can be easily extended to more general time-dependent mechanical systems, with forces not necessarily derivable from a potential. Secondly, it is interesting to note that the ideas developed here also admit a further extension to classical field theory, as has been demonstrated in a recent paper by D. Martín de Diego *et al.* [13].

SHOULD SAY “M. DE LEÓN *et al.*”

The present paper is organized as follows. In the next section we briefly recall the jet bundle approach to time-dependent Lagrangian and Hamiltonian mechanics, including the description of the constraint algorithm in case of a singular Lagrangian. In Section 3 we then develop the Skinner-Rusk formalism for time-dependent systems. We end with some

conclusions and an outlook on future work along these lines.

2 Non-autonomous Lagrangian systems

2.1 The regular case

Let $\pi : E \rightarrow \mathbb{R}$ be a fibre bundle (the evolution space), with $\dim E = n + 1$ and local bundle coordinates (t, q^A) , $A = 1, \dots, n$. Consider the corresponding 1-jet space $J^1\pi$, with coordinates (t, q^A, \dot{q}^A) and associated projections $\pi_1 : J^1\pi \rightarrow \mathbb{R}$ and $\pi_{1,0} : J^1\pi \rightarrow E$. Given a time-dependent Lagrangian $L : J^1\pi \rightarrow \mathbb{R}$, the Euler-Lagrange equations read in local coordinates

$$\frac{d}{dt} \left(\frac{\partial L}{\partial \dot{q}^A} \right) - \frac{\partial L}{\partial q^A} = 0. \quad (2)$$

These equations can be rewritten in geometrical terms as follows. Define the Poincaré-Cartan 1-form and 2-form

$$\Theta_L = L\tilde{\eta} + \tilde{S}^*(dL), \quad \omega_L = -d\Theta_L,$$

where $\tilde{\eta} = \pi_1^*(dt)$ and $\tilde{S} = (dq^A - \dot{q}^A) \otimes \frac{\partial}{\partial \dot{q}^A}$ is the canonical vertical endomorphism on $J^1\pi$ (see [9]). The action of \tilde{S} on 1-forms is denoted by \tilde{S}^* . The equations (2) can then be expressed as

$$i_X\omega_L = 0, \quad i_X\tilde{\eta} = 1. \quad (3)$$

$$\tilde{S} = (dq^A - \dot{q}^A dt) \otimes \frac{\partial}{\partial \dot{q}^A} \text{ INSTEAD OF } \tilde{S} = (dq^A - \dot{q}^A) \otimes \frac{\partial}{\partial \dot{q}^A} \quad ***$$

If the given Lagrangian is regular, then ω_L has maximal rank and the pair $(\omega_L, \tilde{\eta})$ determines a *cosymplectic structure* on $J^1\pi$, i.e. both forms are closed and satisfy the conditions $\omega_L^n \wedge \tilde{\eta} \neq 0$, $\omega_L^{n+1} = 0$ (cf. [10]). It then follows that (3) admits a unique solution, called the *Euler-Lagrange vector field* for L , and which we will denote by X_L . It is a second-order vector field, i.e. $\tilde{S}(X_L) = 0$, and a direct computation shows that integral curves of X_L determine solutions of the Euler-Lagrange equations (2) and vice-versa.

...SECOND-ORDER VECTOR FIELD, I.E. $\tilde{S}(X_L) = 0$ AND $i_{X_L}\tilde{\eta} = 1$, AND A DIRECT... ***

There also exists an alternative Hamiltonian description of the problem. Consider the Legendre map $Leg_L : J^1\pi \rightarrow T^*E$, defined by $Leg_L(j_t^1\phi)(v) = (\Theta_L)_{j_t^1\phi}(\tilde{v})$ for $j_t^1\phi \in J^1\pi$, $v \in T_{\phi(t)}E$ and $\tilde{v} \in T_{j_t^1\phi}J^1\pi$ such that $\pi_{1,0*}(\tilde{v}) = v$. Let $V\pi$ denote the subbundle of

TE consisting of π -vertical tangent vectors, and denote its annihilator in T^*E by $(V\pi)^\circ$. Consider the quotient bundle $J^1\pi^* = T^*E/(V\pi)^\circ$, which is called the dual of $J^1\pi$, with associated projections $\nu : T^*E \longrightarrow J^1\pi^*$, $\tilde{\pi}_{1,0} : J^1\pi^* \longrightarrow E$ and $\tilde{\pi}_1 : J^1\pi^* \longrightarrow \mathbb{R}$. Finally, denote by $leg_L : J^1\pi \longrightarrow J^1\pi^*$ the composition $leg_L = \nu \circ Leg_L$. If L is regular, then Leg_L is an immersion and leg_L is a local diffeomorphism.

Assume now that the Lagrangian L is hyperregular, that is, leg_L is a global diffeomorphism. Consider then the map $h = Leg_L \circ leg_L^{-1}$. The mapping $h : J^1\pi^* \longrightarrow T^*E$ is a section of the projection ν , i.e. $\nu \circ h = id_{J^1\pi^*}$ and is called a Hamiltonian of the system. Next, denote by ω_E the canonical symplectic two-form on T^*E and let $\omega_h = h^*\omega_E$ be its pull-back to $J^1\pi^*$ under h . If $\eta_1 := (\tilde{\pi}_1)^*dt$, then (ω_h, η_1) defines a cosymplectic structure on $J^1\pi^*$. In addition, one has that $leg_L^*(\omega_h) = \omega_L$ and $leg_L^*\eta_1 = \tilde{\eta}$. It then easily follows that the solution X of (3) is leg_L -related to the (unique) solution Y of the equations

$$i_Y\omega_h = 0, \quad i_Y\eta_1 = 1. \quad (4)$$

Note that, always under the assumption of (hyper-)regularity of L , the vector fields X_L , resp. Y , are precisely the Reeb vector fields corresponding to the cosymplectic structures $(\omega_L, \tilde{\eta})$, resp. (ω_h, η_1) .

2.2 The singular case: the constraint algorithm

Suppose now that the given Lagrangian L is degenerate, in the sense that the Hessian matrix $(\partial^2 L / \partial \dot{q}^A \partial \dot{q}^B)$ is singular. We confine ourselves to the case where this matrix has constant rank everywhere, say r . The pair $(\omega_L, \tilde{\eta})$ then satisfies the following relations (cf. [14, 15]):

$$\omega_L^r \wedge \tilde{\eta} \neq 0; \quad \omega_L^{r+1} \wedge \tilde{\eta} = 0, \quad \omega_L^{r+2} = 0.$$

It follows that $2r \leq \text{rank } \omega_L \leq 2r + 2$. In general, the equations (3) will not admit a global solution X . Moreover, if a solution exists it will not be unique. Therefore, in order to determine a consistent dynamics for such a system (if it exists) one has to apply a constraint algorithm which, at least in the case of Lagrangian mechanics, should be supplemented with the ‘‘second-order equation condition’’. For completeness, we will now briefly sketch the constraint algorithm described in [14, 15], which is an adaptation to the time-dependent setting of the well-known geometric constraint algorithm for presymplectic systems developed by M. Gotay and J. Nester [16, 17].

With a view on its application later on, we will describe the constraint algorithm here in the general framework of a structure (M, Ω, η) consisting of a smooth manifold M , a closed 2-form Ω and a closed 1-form η , satisfying

$$\Omega^r \wedge \eta \neq 0, \quad \Omega^{r+1} \wedge \eta = 0, \quad \Omega^{r+2} = 0,$$

for some $r < \dim M$. On M we then consider the equations

$$i_X \Omega = 0, \quad i_X \eta = 1. \quad (5)$$

One can prove that there exists a vector $X_x \in T_x M$ satisfying these equations at the point x iff $\text{rank } \Omega_x = 2r$ (see [?]). In particular, it follows that (5) admits a global (but not necessarily unique) solution X iff Ω has constant rank $2r$, in which case the given pair (Ω, η) defines a so-called *precosymplectic structure* on M . If this is not the case, the constraint algorithm proceeds as follows. Put $P_1 := M$ and consider the set

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$$P_2 := \{x \in M \mid \exists X_x \in T_x M \text{ such that } i_{X_x} \Omega_x = 0, i_{X_x} \eta_x = 1\}.$$

According to the previous observation, this set can be equivalently characterized by $P_2 = \{x \in P_1 \mid \text{rank } \Omega_x = 2r\}$. We then assume that P_2 is an embedded submanifold of $P_1 (= M)$ and we denote the natural inclusion by $j_2 : P_2 \hookrightarrow P_1$. We are then assured that the equations (5) admit a solution X defined at all points of P_2 , but X need not be tangent to P_2 and, hence, does not necessarily induce a dynamics on P_2 . We therefore have to continue the constraint algorithm by considering the subset

$$\begin{aligned} P_3 : &= \{x \in P_2 \mid \exists X_x \in T_x P_2 \text{ such that } i_{X_x} \Omega(x) = 0, i_{X_x} \eta(x) = 1\} \\ &= \{x \in P_2 \mid \eta_x \in \mathfrak{b}(T_x P_2)\}, \end{aligned}$$

WE'VE LEARNT TO USE BEGINALIGN INSTEAD OF BEGINEQNARRAY. TO DO USE YOU HAVE TO LOAD THE PACKAGE "AMSMATH" IN THE BEGINNING OF THE DOCUMENT. NOTE THE DIFFERENCE:

$$\begin{aligned} P_3 : &= \{x \in P_2 \mid \exists X_x \in T_x P_2 \text{ SUCH THAT } i_{X_x} \Omega(x) = 0, i_{X_x} \eta(x) = 1\} \\ &= \{x \in P_2 \mid \eta_x \in \mathfrak{b}(T_x P_2)\}, \end{aligned}$$

where \mathfrak{b} is the bundle morphism defined by

$$\mathfrak{b} : TM \longrightarrow T^*M, v \in T_x M \longmapsto i_v \Omega_x + (i_v \eta_x) \eta_x.$$

Assuming P_3 is a submanifold of P_2 , with inclusion map $j_3 : P_3 \hookrightarrow P_2$, it follows that there exists a vector field X on P_3 , which satisfies (5) at points of P_3 . Again, however, such an X need not be tangent to P_3 , and one may have to repeat the above procedure. In this way, a descending sequence of submanifolds

$$\dots \xrightarrow{j_{\ell+1}} P_\ell \xrightarrow{j_\ell} \dots \xrightarrow{j_4} P_3 \xrightarrow{j_3} P_2 \xrightarrow{j_2} P_1 (= M)$$

is generated, with

$$P_\ell := \{x \in P_{\ell-1} \mid \eta_x \in \mathfrak{b}(T_x P_{\ell-1})\} \quad (\ell \geq 2), \quad (6)$$

and where P_ℓ is called the ℓ -ary constraint submanifold. If this sequence terminates at a nonempty set, in the sense that for some finite $k \geq 1$ we have $P_{k+1} = P_k$, but $P_k \neq P_{k-1}$, then P_k is called the *final constraint submanifold*, which we denote by P_f . Now, it may still happen that $\dim P_f = 0$ (i.e. P_f is a discrete set), in which case the given problem admits no proper dynamics. However, if $\dim P_f > 0$, then we know by construction that there exists a vector field X on M , defined along P_f , which is tangent to P_f and satisfies the equations

$$i_X \Omega|_{P_f} = 0, \quad i_X \eta|_{P_f} = 1,$$

i.e. the given dynamical problem admits a consistent solution on P_f . In general, however, this solution will not be unique: given a solution X , for any smooth section Y of the bundle $(\ker \Omega \cap \ker \eta) \cap TP_f$ over P_f , $X + Y$ is also a solution.

If we are dealing with a time-dependent Lagrangian system, i.e. with $M = J^1\pi$, $\Omega = \omega_L$, $\eta = \tilde{\eta}$ ($= dt$), this is not the full story. First of all, we then also have to impose the so-called “second-order equation” condition, i.e. we are only interested in a solution X which determines a system of second-order ordinary differential equations. Secondly, as in the autonomous case, one can develop a similar constraint algorithm on the Hamiltonian side (i.e. on $J^1\pi^*$) and, under a suitable assumption regarding the given Lagrangian, one can show that both descriptions are equivalent. For more details, we again refer to [?, 15].

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In the next section we will show how the above can be translated into a Skinner-Rusk type formulation for time-dependent Lagrangian systems.

3 Skinner-Rusk formulation

We start again from a fibre bundle $\pi : E \rightarrow \mathbb{R}$, with n -dimensional fibre, and its first jet space $J^1\pi$. Bundle coordinates on E and $J^1\pi$ are denoted by (t, q^A) and (t, q^A, \dot{q}^A) , respectively. Canonical coordinates on T^*E will be written as (t, q^A, τ, p_A) and the canonical symplectic form on T^*E then reads $\omega_E = dq^A \wedge dp_A + dt \wedge d\tau$. We now consider the fibred product of the bundles T^*E and $J^1\pi$ over E , i.e. $T^*E \times_E J^1\pi$, with projections $pr_1 : T^*E \times_E J^1\pi \rightarrow T^*E$, $pr_2 : T^*E \times_E J^1\pi \rightarrow J^1\pi$ and $pr : T^*E \times_E J^1\pi \rightarrow E$. The natural bundle coordinates on $T^*E \times_E J^1\pi$ are $(t, q^A, \tau, p_A, \dot{q}^A)$.

On $T^*E \times_E J^1\pi$ we define the 2-form ω as the pullback of the canonical symplectic form on T^*E , i.e. $\omega = pr_1^* \omega_E$, and the 1-form $\eta = (\pi \circ pr)^*(dt) = pr_2^* \tilde{\eta}$. For simplicity we will

sometimes write $\eta = dt$. Recall that the affine bundle $J^1\pi$ can be identified with an affine subbundle of TE whose underlying set is given by $\{v \in TE \mid \langle dt, v \rangle = 1\}$. In coordinates, the natural embedding $j : J^1\pi \hookrightarrow TE$ reads $j(t, q^A, \dot{q}^A) = (t, q^A, 1, \dot{q}^A)$.

Given a Lagrangian $L \in C^\infty(J^1\pi)$, we can define the following function on $T^*E \times_E J^1\pi$:

$$\mathcal{H} = \langle pr_1, j \circ pr_2 \rangle - pr_2^*L,$$

where $\langle \cdot, \cdot \rangle$ denotes the natural pairing between vectors and covectors on E . In coordinates this becomes $\mathcal{H} = p_A \dot{q}^A + \tau - L(t, q^A, \dot{q}^A)$. Putting

$$\omega_{\mathcal{H}} = \omega + d\mathcal{H} \wedge \eta,$$

we can then consider the following equations:

$$i_Z \omega_{\mathcal{H}} = 0, \quad i_Z \eta = 1. \quad (7)$$

Let us try to find out, in coordinates, what kind of dynamics is encoded by (7). For that purpose, we write Z as

$$Z = Z_t \frac{\partial}{\partial t} + Z_{q^A} \frac{\partial}{\partial q^A} + Z_\tau \frac{\partial}{\partial \tau} + Z_{p_A} \frac{\partial}{\partial p_A} + Z_{\dot{q}^A} \frac{\partial}{\partial \dot{q}^A}.$$

From the second equation in (7) we deduce that $Z_t = 1$, and the first equation then becomes:

$$\begin{aligned} i_Z \omega_{\mathcal{H}} &= i_Z \omega + Z(\mathcal{H})dt - d\mathcal{H} \\ &= (Z(\mathcal{H}) + \frac{\partial L}{\partial t} - Z_\tau)dt + (\frac{\partial L}{\partial q^A} - Z_{p_A})dq^A - (p_A - \frac{\partial L}{\partial \dot{q}^A})d\dot{q}^A + (Z_{q^A} - \dot{q}^A)dp_A \\ &= 0. \end{aligned}$$

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This immediately gives $Z_{q^A} = \dot{q}^A$ and $Z_{p_A} = \frac{\partial L}{\partial q^A}$, together with the following constraint equations: $p_A = \frac{\partial L}{\partial \dot{q}^A}$. These constraints determine a submanifold of $T^*E \times_E J^1\pi$ which, for convenience, we will denote by M_L . With the above expressions for Z_{q^A}, Z_{p_A} and Z_t , we see that the remaining condition $Z(\mathcal{H}) + \frac{\partial L}{\partial t} - Z_\tau = 0$ is identically satisfied at all points of M_L , irrespective the value of the components Z_τ and $Z_{\dot{q}^A}$.

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The previous analysis already shows that (7) locally admits a solution Z , defined in points of the submanifold M_L of $T^*E \times_E J^1\pi$. In fact, we have a whole family of solutions since the components Z_τ and $Z_{\dot{q}^A}$ can still be chosen arbitrarily.

In order to obtain consistent equations of motion, however, we have to impose the condition that Z be tangent to the submanifold M_L , that is, the functions $Z(p_A - \frac{\partial L}{\partial \dot{q}^A})$ should vanish at points of M_L for all $A = 1, \dots, n$. We now have that

$$Z(p_A - \frac{\partial L}{\partial \dot{q}^A}) = \frac{\partial L}{\partial q^A} - \frac{\partial}{\partial t} \left(\frac{\partial L}{\partial \dot{q}^A} \right) - \dot{q}^B \frac{\partial}{\partial q^B} \left(\frac{\partial L}{\partial \dot{q}^A} \right) - Z_{\dot{q}^B} \frac{\partial^2 L}{\partial \dot{q}^A \partial \dot{q}^B}. \quad (8)$$

Clearly, if L is regular, the vanishing of (8) fixes all the components $Z_{\dot{q}^A}$ as functions of (t, q^A, \dot{q}^A) on M_L . If not, one will have to apply a constraint algorithm.

3.1 The regular case

Let us assume that the given Lagrangian L is regular. The previous analysis tells us that the system (7) admits a solution Z on M_L and it follows from the expression for the components $Z_t, Z_{q^A}, Z_{p_A}, Z_{\dot{q}^A}$ that any integral curve of Z on M_L determines a solution $(q^A(t))$ of the corresponding Euler-Lagrange equations of motion

$$\frac{d}{dt} \left(\frac{\partial L}{\partial \dot{q}^A} \right) - \frac{\partial L}{\partial q^A} = 0, \quad (A = 1, \dots, n).$$

However, the solution Z is not unique since the component Z_τ is still undetermined. This, of course, is not surprising since $\partial/\partial\tau$ belongs to $\ker \omega_{\mathcal{H}} \cap \ker \eta$, i.e. $i_{\frac{\partial}{\partial\tau}} \omega_{\mathcal{H}} = 0$ and $i_{\frac{\partial}{\partial\tau}} \eta = 0$. In order to obtain a unique dynamics, we now impose an additional constraint

$$\tau = L - \dot{q}^A \frac{\partial L}{\partial \dot{q}^A}.$$

Together with the constraints $p_A = \frac{\partial L}{\partial \dot{q}^A}$, these are (locally) the defining equations of a submanifold of $T^*E \times_E J^1\pi$, namely the graph of the (extended) Legendre map

$$Leg_L : J^1\pi \longrightarrow T^*E, (t, q^A, \dot{q}^A) \longmapsto (t, q^A, L - \dot{q}^A \frac{\partial L}{\partial \dot{q}^A}, \frac{\partial L}{\partial \dot{q}^A})$$

(for the intrinsic definition of Leg_L , see e.g. [12], and for the notion of graph considered here, see the Remark in the Introduction). We denote the graph of Leg_L by graph_L . Clearly, $\text{graph}_L \subset M_L$ and if we now require that Z should be tangent to graph_L , it readily follows that

$$Z_\tau = Z(L - \dot{q}^A \frac{\partial L}{\partial \dot{q}^A}), \quad (9)$$

which uniquely fixes Z_τ . Note that the differential equation corresponding to the τ -component of Z represents the so-called “energy-balance” equation from time-dependent mechanics.

The above construction was carried out on an arbitrary natural bundle chart of $T^*E \times_E J^1\pi$. Using a standard argument it then follows that Z is in fact well-defined on the whole of graph_L . Defining the mapping

$$\text{Leg}_L \times_E \text{id}_{J^1\pi} : J^1\pi \longrightarrow T^*E \times_E J^1\pi, (t, q^A, \dot{q}^A) \longmapsto (t, q^A, L - \dot{q}^A \frac{\partial L}{\partial \dot{q}^A}, \frac{\partial L}{\partial \dot{q}^A}, \dot{q}^A),$$

we see that $\text{Im}(\text{Leg}_L \times_E \text{id}_{J^1\pi}) = \text{graph}_L$ and it is not difficult to verify that the unique solution Z of (7), defined on graph_L , and the Euler-Lagrange vector field X_L on $J^1\pi$ are related by

$$(\text{Leg}_L \times_E \text{id}_{J^1\pi})_*(X_L)_x = Z_{\bar{x}},$$

where $\bar{x} = (\text{Leg}_L \times_E \text{id}_{J^1\pi})(x)$, for all $x \in J^1\pi$.

The previous discussion can now be summarized by the following proposition.

Proposition 3.1 *For a regular Lagrangian L , the system (7) admits a unique solution Z defined on, and tangent to graph_L , and the induced vector field on graph_L is $(\text{Leg}_L \times_E \text{id}_{J^1\pi})$ -related to the Euler-Lagrange vector field on $J^1\pi$.*

WHAT ABOUT: "...DEFINED ON, AND TANGENT TO, GRAPH_L, AND..." ***

Recall that there exists a canonical projection $\nu : T^*E \rightarrow J^1\pi^* (= T^*E/(V\pi)^0)$ which, in coordinates, reads $\nu(t, q^A, \tau, p_A) = (t, q^A, p_A)$ (cf. Section 2.1 and [12]). Let us assume that L is hyperregular such that the mapping $\text{leg}_L := \nu \circ \text{Leg}_L$ is a global diffeomorphism. Consider the fibred product $J^1\pi^* \times_E J^1\pi$, with associated projections λ_1 and λ_2 onto $J^1\pi^*$ and $J^1\pi$, respectively. We can then define the following projection

$$\nu \times_E \text{id}_{J^1\pi} : T^*E \times_E J^1\pi \longrightarrow J^1\pi^* \times_E J^1\pi, (t, q^A, \tau, p_A, \dot{q}^A) \longmapsto (t, q^A, p_A, \dot{q}^A).$$

From the discussion above we deduce that, along graph_L , the vertical distribution determined by the projection $\nu \times_E \text{id}$, i.e. $\ker(\nu \times_E \text{id}_{J^1\pi})_*$, is invariant under Z in the sense that

GRAPH_L INSTEAD OF graph_L ***

$$[Z, \ker(\nu \times_E \text{id}_{J^1\pi})_*] \subset \ker(\nu \times_E \text{id})_*.$$

SOMETIMES WE WRITE $\nu \times_E \text{id}_{J^1\pi}$ AND OTHERS $\nu \times_E \text{id}$. ***

Hence, in the hyperregular case, the solution vector field Z is projectable onto $J^1\pi^* \times_E J^1\pi$. Its projection locally reads

$$(\nu \times_E \text{id})_*(Z) = \frac{\partial}{\partial t} + \dot{q}^A \frac{\partial}{\partial q^A} + Z_{q^A}(t, q^A, \dot{q}^A) \frac{\partial}{\partial \dot{q}^A} + \frac{\partial L}{\partial q^A}(t, q^A, \dot{q}^A) \frac{\partial}{\partial p_A}.$$

SAME COMMENT AS PREVIOUS ONE HERE

This is the unique vector field on $J^1\pi^* \times_E J^1\pi$ determined by the equations

$$i_{\bar{Z}}(\lambda_1^*\omega_h) = 0, \quad i_{\bar{Z}}(\lambda_1^*\eta_1) = 1,$$

where we recall that $h = \text{Leg}_L \circ \text{leg}_L^{-1}$ and $\omega_h = h^*\omega_E$ (cf. Section 2.1).

In the general case, however, it is not possible to represent the dynamics of the non-autonomous problem corresponding to L by a first-order system on $J^1\pi^* \times_E J^1\pi$.

3.2 The singular case

Returning to the beginning of this section, let us now assume that L is not regular. Observe that, with $\omega := pr_1^*\omega_E$, we have

$$\omega_{\mathcal{H}}^2(= \omega_{\mathcal{H}} \wedge \omega_{\mathcal{H}}) = \omega \wedge \omega + 2\omega \wedge d\mathcal{H} \wedge \eta,$$

and, in general,

$$\omega_{\mathcal{H}}^k = \omega^k + k\omega^{k-1} \wedge d\mathcal{H} \wedge \eta, \quad \forall k.$$

Herewith, it is straightforward to check that the pair $(\omega_{\mathcal{H}}, \eta)$ satisfies the following relations:

$$\omega_{\mathcal{H}}^n \wedge \eta \neq 0, \quad \omega_{\mathcal{H}}^{n+1} \wedge \eta = 0, \quad \omega_{\mathcal{H}}^{n+2} = 0.$$

Indeed, we have

$$\begin{aligned} \omega_{\mathcal{H}}^n \wedge \eta &= \omega^n \wedge \eta = (-1)^{\frac{n(n+1)}{2}} n! dq^1 \wedge \dots \wedge dq^n \wedge dp_1 \wedge \dots \wedge dp_n \wedge \eta \neq 0, \\ \omega_{\mathcal{H}}^{n+1} \wedge \eta &= (-1)^{\frac{(n+1)(n+2)}{2}} (n+1)! dt \wedge dq^1 \wedge \dots \wedge dq^n \wedge d\tau \wedge dp_1 \wedge \dots \wedge dp_n \wedge \eta = 0, \\ \omega_{\mathcal{H}}^{n+2} &= \omega^{n+2} + (n+2)\omega^{n+1} \wedge d\mathcal{H} \wedge dt = 0. \end{aligned}$$

This implies, in particular, that $2n \leq \text{rank } \omega_{\mathcal{H}} \leq 2(n+1)$, where we recall that $\dim E = n+1$.

Putting $M_1 := T^*E \times_E J^1\pi$, we can now apply the constraint algorithm described in Section 2.2 to the triplet $(M_1, \omega_{\mathcal{H}}, \eta)$. First of all, we consider the set

$$M_2 = \{x \in M_1 \mid \exists Z_x \in T_x M_1 \text{ such that } i_{Z_x} \omega_{\mathcal{H}}(x) = 0, \quad i_{Z_x} \eta(x) = 1\},$$

which can be equivalently characterized by $M_2 = \{x \in M_1 \mid \text{rank } \omega_{\mathcal{H}}(x) = 2n\}$. In local coordinates we find

$$\begin{aligned} \omega_{\mathcal{H}}^{n+1}(x) &= \omega^{n+1}(x) + (n+1)\omega^n \wedge d\mathcal{H} \wedge \eta(x) \\ &= \omega^{n+1}(x) - (n+1)\omega^n \wedge \frac{\partial \mathcal{H}}{\partial \tau} d\tau \wedge \eta(x) + (n+1)\frac{\partial \mathcal{H}}{\partial \dot{q}^A} \omega_E^n \wedge d\dot{q}^A \wedge \eta(x) \\ &= (-1)^{\frac{n(n+1)}{2}} (n+1)! \frac{\partial \mathcal{H}}{\partial \dot{q}^A} dq^1 \wedge \dots \wedge dq^n \wedge dp_1 \wedge \dots \wedge dp_n \wedge d\dot{q}^A \wedge \eta(x), \end{aligned}$$

ALIGN INSTEAD OF EQNARRAY?

such that $x \in M_2$ if and only if

$$\frac{\partial \mathcal{H}}{\partial \dot{q}^A} \Big|_x \equiv (p_A - \frac{\partial L}{\partial \dot{q}^A}) \Big|_x = 0, \quad 1 \leq A \leq n.$$

BEFORE WE USED $A = 1, \dots, n$ INSTEAD OF $1 \leq A \leq n$

Observe that M_2 coincides with the submanifold M_L introduced at the beginning of this section. By construction, there exists a vector field Z on M_1 , defined along M_2 , which verifies equations (7) at points of M_2 . But in general Z will not be tangent to M_2 and so we then have to proceed with the constraint algorithm by considering the set

$$M_3 = \{x \in M_2 \mid \exists Z_x \in T_x M_2 \text{ such that } i_{Z_x} \omega_{\mathcal{H}}(x) = 0, i_{Z_x} \eta(x) = 1\}.$$

Assuming that M_3 is a smooth submanifold, there will be a vector field Z defined along M_3 and tangent to M_2 , satisfying (7) at each point of M_3 . Continuing this way, we obtain a descending sequence of submanifolds of M_1 that, in the favorable case, will stop at a final constraint submanifold M_f on which there exists a consistent solution of the given dynamical problem (cf. Section 2.2). The constraint submanifolds M_ℓ can still be characterized in an algebraic way similar to (6), with the map $\flat : TM_1 \rightarrow T^*M_1$ being induced here by the pair $(\omega_{\mathcal{H}}, \eta)$.

As in the autonomous case, we thus see that the constraint algorithm for time-dependent singular Lagrangian systems can be properly developed in terms of the structure $(T^*E \times_E J^1\pi, \omega_{\mathcal{H}}, \eta)$. To complete the picture, we have the following result which shows that this description is equivalent to the standard one based on the structure $(J^1\pi, \omega_L, \tilde{\eta})$.

Proposition 3.2 *Let $\{P_\ell\}_{\ell \geq 1}$, resp. $\{M_\ell\}_{\ell \geq 1}$, denote the sequence of constraint submanifolds generated by applying the constraint algorithm to $(J^1\pi, \omega_L, \tilde{\eta})$, resp. $(T^*E \times_E J^1\pi, \omega_{\mathcal{H}}, \eta)$. Then, for each $i = 1, 2, \dots$, we have that $\varphi_{i+1} \equiv pr_{2|M_{i+1}} : M_{i+1} \rightarrow P_i$ is a surjective submersion such that the following diagram commutes*

$$\begin{array}{ccc}
M_1 := T^*E \times_E J^1\pi & & \\
\uparrow j'_2 & \searrow pr_2 & \\
M_2 & \xrightarrow{\varphi_2} & P_1 := J^1\pi \\
\uparrow j'_3 & & \uparrow j_2 \\
M_3 & \xrightarrow{\varphi_3} & P_2 \\
\vdots & & \vdots \\
\vdots & & \vdots
\end{array}$$

(where $j_\ell : P_\ell \rightarrow P_{\ell-1}$ and $j'_\ell : M_\ell \rightarrow M_{\ell-1}$ are the natural embeddings of the respective constraint submanifolds). Moreover, if there is a final constraint submanifold $M_f := M_k \subset M_1$ (for some $k \geq 2$) on which there exists a consistent solution Z of (7), then Z projects under φ_k onto a solution of (3) on the final constraint submanifold $P_f := P_{k-1}$ in $J^1\pi$ and, conversely, any solution of (3), defined on P_f , is the projection of a vector field on M_f which is a solution of (7).

The proof of this proposition essentially relies on the following two facts. First of all, the projection $pr_2 : T^*E \times_E J^1\pi \rightarrow J^1\pi$ has the appropriate ‘‘almost regularity’’ properties, that is: (i) pr_2 is a surjective submersion and (ii) the fibres of this submersion are connected submanifolds of $T^*E \times_E J^1\pi$, being diffeomorphic to \mathbb{R}^{n+1} . And, secondly, a straightforward computation shows that

$$\begin{aligned}
(pr_2^*\omega_L)(x) &= \left(dq^A \wedge d \left(\frac{\partial L}{\partial \dot{q}^A} \right) + dE_L \wedge dt \right) (x) \\
&= \left(dq^A \wedge d \left(\frac{\partial L}{\partial \dot{q}^A} \right) + \dot{q}^A d \left(\frac{\partial L}{\partial \dot{q}^A} \right) \wedge dt - \left(\frac{\partial L}{\partial q^A} \right) dq^A \wedge dt \right) (x) \\
&= \omega_{\mathcal{H}}(x),
\end{aligned}$$

THE ALIGN THING AGAIN INSTEAD OF EQNARRAY

and, clearly, we also have $pr_2^*\tilde{\eta} = \eta$. Herewith, the proof of Proposition 3.2, which proceeds along the same lines as in the autonomous case [2], can be easily completed.

Next, assume that the given Lagrangian $L \in C^\infty(J^1\pi)$ is almost regular in the following sense: (i) $Leg_L(J^1\pi)$ is a submanifold of T^*E , (ii) Leg_L , regarded as a map from $J^1\pi$ onto its image, is a submersion with connected fibres, (iii) $leg_L^{-1}(leg_L(x))$ is a connected set for

all $x \in J^1\pi$. In [15] it has been shown that, with these assumptions, one can develop a constraint algorithm on $J^1\pi^*$ which is equivalent to the one on $J^1\pi$. Again as in the autonomous case (see [2]), one can demonstrate that a solution of the constrained analysis on $J^1\pi^*$ can be related to a solution Z of (7), defined on the final constraint submanifold M_f . This connection is established by choosing a suitable (local) section σ of the projection $\nu \circ pr_1 : T^*E \times_E J^1\pi \rightarrow J^1\pi^*$ and restricting Z to $\text{Im}(\sigma) \cap M_f$ (recall that ν is the canonical projection of T^*E onto $J^1\pi^*$).

4 Conclusions

We have developed a non-autonomous version of the Skinner-Rusk approach to (Lagrangian) mechanics and have shown that, both in the regular and in the singular case, this yields a first-order system on the fibred product $T^* \times_E J^1\pi$ which encodes all the information of the dynamics of the system under consideration. This approach to time-dependent mechanics possesses the same virtues as in the autonomous case, such as the fact that the ‘Hamiltonian’ \mathcal{H} is defined without having to solve the relations $p_A = \partial L \partial \dot{q}^A$ for (some of) the velocities. Moreover, as mentioned in the Introduction, this formalism also admits a nice extension to field theory (see [13]).

$T^*E \times_E J^1\pi$ INSTEAD OF $T^* \times_E J^1\pi$. ***

$p_A = \partial L / \partial \dot{q}^A$ INSTEAD OF $p_A = \partial L \partial \dot{q}^A$. ***

I’LL DROP THE LAST SENTENCE. WE ALREADY MAKE REFERENCE TO THE PAPER IN THE INTRODUCTION AND I DON’T WANT TO GIVE THE REFEREES TOO MANY CLUES... ***

There are several lines of investigation that seem to be worth pursuing within the Skinner-Rusk approach to time-dependent mechanics, such as: the role and the nature of gauge transformations in the case of singular Lagrangians and the general study of symmetries of (time-dependent) mechanical systems. In addition, it would certainly be of interest to use this formalism for establishing a geometric formulation of optimal control problems with an explicit time-dependence, such as in the case of time-dependent vakonomic dynamics, thereby generalizing the work presented in [7, 8].

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...BY THE EUROPEAN UNION THROUGH THE TRAINING... ***

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